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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/05/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
5Y STND	On 21/12/2021	Interest Rate Swap	96.31000	96.31000		96.40000	96.40000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	646.97200	646.97200		644.97900	644.97900			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	660.17000	660.17000		658.13800	658.13800			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	673.04600	673.04600		670.97600	670.97600			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	750.81900	750.81900		746.60900	746.60900			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	766.13500	766.13500		761.84200	761.84200			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	781.07900	781.07900		776.70300	776.70300			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	678.64100	678.64100		673.85500	673.85500			0.00	0.00	0	975.00
ALBI	On 07/11/2019	Index Future	692.48500	692.48500		687.60300	687.60300			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	705.99200	705.99200		701.01600	701.01600			0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	10.86245	78.92280		10.96695	78.31398				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.97306	76.73800		11.08156	76.11702				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.07482	78.23549		11.18727	77.60246				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.14595	80.64431		11.25036	79.95032				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.25514	78.02370		11.36354	77.31573				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.35169	79.54662		11.46386	78.82495				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	671.99400	671.99400		667.05300	667.05300				0.00	0.00	0	444.00
GOVI	On 07/11/2019	GOVI	685.70200	685.70200		680.66200	680.66200				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	699.07700	699.07700		693.94000	693.94000				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	137.14412	137.14412		137.27186	137.27186				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.97773	139.97773		140.10847	140.10847				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	141.27075	141.27075		141.40421	141.40421				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	104.19937	104.19937		104.55387	104.55387				0.00	0.00	0	4,180.00
I2029	On 07/11/2019	Bond Future	105.26097	105.26097		105.62306	105.62306				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	107.33860	107.33860		107.70803	107.70803				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	106.63774	106.63774		107.00127	107.00127				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	107.67487	107.67487		108.04623	108.04623				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	109.80005	109.80005		110.17897	110.17897				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	124.70774	124.70774		124.68832	124.68832				0.00	24,941,548.00	200	11,598.00
I2038	On 07/11/2019	Bond Future	127.28437	127.28437		127.26491	127.26491				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	128.14308	128.14308		128.12356	128.12356				0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2046	On 01/08/2019	Bond Future			117.62444		117.62444		118.71455	118.71455			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future			118.34005		118.34005		119.45303	119.45303			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			120.67606		120.67606		121.81107	121.81107			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future			121.05400		121.05400		122.55996	122.55996			0.00	0.00	0	10,887.00
I2050	On 07/11/2019	Bond Future			123.55519		123.55519		125.09245	125.09245			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			124.15721		124.15721		125.72507	125.72507			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 01/08/2019	Index Future			265.13400		265.13400		266.03500	266.03500			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			270.61100		270.61100		271.53200	271.53200			0.00	0.00	0	219.00
IGOV	On 06/02/2020	Index Future			275.95200		275.95200		276.89100	276.89100			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2019	Jibar Tradeable Future			7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2019	Jibar Tradeable Future			7.13000		92.87000		7.13000	92.87000			0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future			8.49795		112.10499		8.59261	111.56061		6.34	0.00	7,174,719.36	64	111,915.00
R186	On 01/08/2019	Bond Future	8.30	Call	805.10000		0.80510		628.71000	0.62871	805.100	6.06	0.37	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	839.13000		0.83913		1,059.42000	1.05942	839.130	6.31	0.36	0.00	0	6,200.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,472.80000		3.47280		3,043.84000	3.04384	3,472.800	6.57	0.82	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	14.66000		0.01466		22.63000	0.02263	14.660	7.39	0.01	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.54061		114.39241		8.64026	113.83725		6.26	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,148.44000		1.14844		963.15000	0.96315	1,148.440	5.86	0.36	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,515.75000		1.51575		1,759.87000	1.75987	1,515.750	6.25	0.41	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.57137		111.31619		8.67602	110.75037		6.46	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			303.29506		303.29506		303.87371	303.87371			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			309.56141		309.56141		310.15270	310.15270			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			308.02567		308.02567		308.62900	308.62900			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			239.68298		239.68298		239.92256	239.92256			0.00	2,876,195.76	12	9,334.00
R202	On 07/11/2019	Bond Future			244.63496		244.63496		244.88017	244.88017			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			245.40228		245.40228		245.65261	245.65261			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			7.59280		103.82338		7.68431	103.54154		2.68	0.00	0.00	0	57,458.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2023	On 07/11/2019	Bond Future		7.58883	102.00811		7.68874	101.72080		3.05	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future		7.56562	103.99839		7.67484	103.70561		2.90	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future		9.11411	92.70566		9.21321	92.08125		8.93	0.00	2,317,641.50	25	45,372.00
R2030	On 01/08/2019	Bond Future	8.35	Call	133.78000	0.13378	91.39000	0.09139	133.780	7.92	0.08	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	465.12000	0.46512	345.60000	0.34560	465.120	8.25	0.23	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,672.00000	1.67200	1,369.28000	1.36928	1,672.000	8.83	0.53	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,920.11000	1.92011	1,589.51000	1.58951	1,920.110	8.90	0.58	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	451.52000	0.45152	592.00000	0.59200	451.520	9.47	0.19	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	441.29000	0.44129	579.26000	0.57926	441.290	9.49	0.19	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future		9.16787	94.59766		9.27091	93.96074		9.07	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.57	Call	841.41000	0.84141	692.44000	0.69244	841.410	8.31	0.26	0.00	0	20,631.00
R2030	On 07/11/2019	Bond Future	8.60	Call	898.28000	0.89828	741.93000	0.74193	898.280	8.35	0.27	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,171.66000	2.17166	1,883.26000	1.88326	2,171.660	8.93	0.48	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.12	Call	2,234.55000	2.23455	1,940.82000	1.94082	2,234.550	8.95	0.49	0.00	0	20,631.00
R2030	On 07/11/2019	Bond Future	9.70	Put	1,218.65000	1.21865	1,422.21000	1.42221	1,218.650	9.61	0.29	0.00	0	20,631.00
R2030	On 07/11/2019	Bond Future	9.76	Put	1,129.55000	1.12955	1,321.25000	1.32125	1,129.550	9.70	0.27	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future		9.21305	92.43395		9.32002	91.78477		9.34	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future		9.35258	94.78574		9.44617	94.14177		9.69	0.00	0.00	0	41,085.00
R2032	On 07/11/2019	Bond Future		9.41222	92.55786		9.50930	91.90097		10.46	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future		9.46208	94.36401		9.56254	93.69445		10.26	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future		9.56303	98.30813		9.67195	97.47610		10.46	0.00	319,501,422.50	3,250	58,488.00
R2035	On 07/11/2019	Bond Future		9.62668	95.80936		9.73944	94.96063		11.35	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	866.74000	0.86674	695.61000	0.69561	866.740	10.20	0.23	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,610.67000	2.61067	2,236.83000	2.23683	2,610.670	11.10	0.47	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,462.32000	1.46232	1,723.03000	1.72303	1,462.320	11.97	0.28	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future		9.68295	97.67888		9.79950	96.81371		11.16	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future		9.66178	90.42095		9.77586	89.54426		11.56	0.00	0.00	0	46,487.00
R2037	On 07/11/2019	Bond Future		9.72112	92.26642		9.83899	91.37210		11.99	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future		9.77281	89.80670		9.89442	88.89499		12.37	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/08/2019	Bond Future		9.76201	93.44548		9.86575	92.58863		11.99	0.00	0.00	0	28,625.00
R2040	On 07/11/2019	Bond Future		9.82196	95.35272		9.92908	94.47864		12.45	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,391.46000	1.39146	1,154.10000	1.15410	1,391.460	11.41	0.30	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	3,183.27000	3.18327	2,766.45000	2.76645	3,183.270	12.21	0.51	0.00	0	1,260.00

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R2040	On 06/02/2020	Bond Future			9.87442		92.70255		9.98485	91.81160		12.87	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			9.77418		90.67393		9.88295	89.75611		12.60	0.00	282,539,965.88	3,116	41,321.00
R2044	On 01/08/2019	Bond Future	9.36	Call	669.79000		0.66979		483.13000	0.48313	669.790	11.26	0.24	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	744.23000		0.74423		541.86000	0.54186	744.230	11.34	0.26	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,962.70000		1.96270		1,557.49000	1.55749	1,962.700	12.19	0.49	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,509.40000		2.50940		2,034.13000	2.03413	2,509.400	12.38	0.57	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	739.91000		0.73991		977.41000	0.97741	739.910	13.05	0.22	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	417.93000		0.41793		568.38000	0.56838	417.930	13.63	0.14	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.83133		92.52452		9.94352	91.58831		13.10	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	1,097.37000		1.09737		887.49000	0.88749	1,097.370	11.79	0.25	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,960.27000		2.96027		2,539.90000	2.53990	2,960.270	12.77	0.48	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,423.41000		1.42341		1,681.75000	1.68175	1,423.410	13.92	0.25	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.88122		89.94455		9.99677	88.99017		13.57	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,395.27000		1.39527		1,171.02000	1.17102	1,395.270	12.29	0.26	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,566.73000		3.56673		3,136.42000	3.13642	3,566.730	13.27	0.48	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,753.71000		1.75371		2,004.62000	2.00462	1,753.710	14.78	0.24	0.00	0	328.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			9.71206		94.52207		9.81545	93.61606		12.43	0.00	0.00	0	102,934.00
R2048	On 07/11/2019	Bond Future			9.76906		92.00963		9.87572	91.08533		13.57	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future			9.81938		93.80493		9.92921	92.86281		13.40	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			5.63045		101.09856		5.62424	101.10128		0.15	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			2.56213		103.16154		2.54519	103.16460		0.04	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			6.47734		102.76966		6.51623	102.70949		0.82	0.00	0.00	0	10,880.00
R208	On 07/11/2019	Bond Future			6.23094		101.46127		6.27751	101.40016		0.87	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.84493		103.44096		5.90192	103.37880		0.73	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future			9.51704		75.14238		9.62042	74.46520		11.90	0.00	1,653,132.36	22	87,905.00
R209	On 01/08/2019	Bond Future	9.30	Call	990.84000		0.99084		769.98000	0.76998	990.840	11.18	0.37	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,762.05000		2.76205		2,332.64000	2.33264	2,762.050	11.97	0.68	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	216.21000		0.21621		294.66000	0.29466	216.210	13.27	0.09	0.00	0	7,560.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 07/11/2019	Bond Future		9.57122	73.52261		9.67788	72.83178		12.80	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future		9.61667	74.95728		9.72646	74.25313		12.67	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future		192.04701	192.04701		192.77190	192.77190			0.00	0.00	0	3,142.00
R210	On 07/11/2019	Bond Future		193.41566	193.41566		194.15600	194.15600			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future		197.23329	197.23329		197.98867	197.98867			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future		159.73037	159.73037		159.70910	159.70910			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future		163.03072	163.03072		163.00943	163.00943			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future		164.00913	164.00913		163.98761	163.98761			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future		9.22325	87.40417		9.32196	86.78834		9.49	0.00	0.00	0	17,140.00
R213	On 07/11/2019	Bond Future		9.28085	85.63456		9.38324	85.00647		10.06	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future		9.33091	87.30545		9.43696	86.66523		9.96	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future		9.73291	73.86038		9.83625	73.15717		12.80	0.00	0.00	0	10,672.00
R214	On 07/11/2019	Bond Future		9.79099	72.06829		9.89753	71.35090		13.89	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future		9.84233	73.47446		9.95197	72.74327		13.70	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :												641,004,625.36	6,689	917 997.00
Grand Total:												641,004,625.36	6,689	917 997.00