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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/08/2019

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	95.39000	95.39000		95.49000	95.49000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	663.11300	663.11300		662.11200	662.11200			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	675.04000	675.04000		674.02000	674.02000			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	687.54500	687.54500		686.50700	686.50700			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	766.00800	766.00800		763.88100	763.88100			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	779.78600	779.78600		777.62000	777.62000			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	794.23200	794.23200		792.02600	792.02600			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	684.46700	684.46700		682.70600	682.70600			0.00	0.00	0	226.00
ALBI	On 06/02/2020	Index Future	696.77800	696.77800		694.98500	694.98500			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	709.68600	709.68600		707.86000	707.86000			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 07/11/2019	Bond Future	11.10885	75.96199		11.15678	75.69083				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	11.23642	77.32819		11.28616	77.05210				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.35888	74.96679		11.41046	74.68563				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 07/11/2019	Bond Future	11.45338	76.73723		11.48064	76.56315				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.57560	78.11733		11.60387	77.94007				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.69802	75.30000		11.72733	75.11960				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 07/11/2019	GOVI	677.31300	677.31300		675.47500	675.47500				0.00	0.00	0	1,186.00
GOVI	On 06/02/2020	GOVI	689.49500	689.49500		687.62300	687.62300				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	702.26800	702.26800		700.36200	700.36200				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.95406	137.95406		137.99217	137.99217				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	138.99453	138.99453		139.03328	139.03328				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.60190	141.60190		141.64143	141.64143				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 07/11/2019	Bond Future	102.65522	102.65522		102.92382	102.92382				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	104.52632	104.52632		104.79976	104.79976				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	105.37440	105.37440		105.65298	105.65298				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 07/11/2019	Bond Future	103.23047	103.23047		103.53251	103.53251				0.00	12,387,656.40	120	6,260.00
I2033	On 06/02/2020	Bond Future	105.11201	105.11201		105.41957	105.41957				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.88803	105.88803		106.20132	106.20132				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 07/11/2019	Bond Future	122.13785	122.13785		122.13959	122.13959				0.00	0.00	0	21,774.00
I2038	On 06/02/2020	Bond Future	122.70585	122.70585		122.70760	122.70760				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	125.00770	125.00770		125.00945	125.00945				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 07/11/2019	Bond Future			113.08943		113.08943		113.09088	113.09088			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future			115.15083		115.15083		115.15207	115.15207			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			115.56249		115.56249		115.56395	115.56395			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 07/11/2019	Bond Future			117.83332		117.83332		117.83473	117.83473			0.00	0.00	0	12,776.00
I2050	On 06/02/2020	Bond Future			118.14557		118.14557		118.14698	118.14698			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			120.36181		120.36181		120.36325	120.36325			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 07/11/2019	Index Future			264.24800		264.24800		264.37100	264.37100			0.00	0.00	0	1,018.00
IGOV	On 06/02/2020	Index Future			269.06500		269.06500		269.19000	269.19000			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			274.11200		274.11200		274.23900	274.23900			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 07/11/2019	Bond Future			8.46999		114.78802		8.51777	114.52016		5.96	0.00	43,504,659.58	379	136,191.00
R186	On 07/11/2019	Bond Future	8.20	Put	2,187.80000		2.18780		2,379.93000	2.37993	2,187.800	5.79	0.68	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	717.05000		0.71705		636.33000	0.63633	717.050	5.81	0.34	3,520,807.80	90	5,000.00
R186	On 07/11/2019	Bond Future	8.25	Put	2,002.17000		2.00217		2,185.92000	2.18592	2,002.170	5.82	0.65	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	758.02000		0.75802		673.91000	0.67391	758.020	5.82	0.35	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	734.24000		0.73424		833.25000	0.83325	734.240	6.12	0.33	3,374,451.03	90	5,000.00
R186	On 06/02/2020	Bond Future			8.52860		111.54853		8.57882	111.27579		6.34	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	945.22000		0.94522		865.54000	0.86554	945.220	6.03	0.32	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	2,033.65000		2.03365		2,179.67000	2.17967	2,033.650	6.34	0.50	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	1,064.91000		1.06491		1,156.39000	1.15639	1,064.910	6.86	0.31	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future			8.58049		113.61544		8.63332	113.33773		6.09	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	379.21000		0.37921		341.11000	0.34111	379.210	5.09	0.15	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,576.75000		1.57675		1,472.35000	1.47235	1,576.750	5.87	0.40	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,724.21000		1.72421		1,835.63000	1.83563	1,724.210	6.60	0.38	0.00	0	6,000.00
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 07/11/2019	Bond Future			308.84514		308.84514		309.09079	309.09079			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future			306.81628		306.81628		307.06630	307.06630			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future			312.57190		312.57190		312.82672	312.82672			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 07/11/2019	Bond Future			235.80586		235.80586		235.80920	235.80920			0.00	0.00	0	9,082.00
R202	On 06/02/2020	Bond Future			236.03598		236.03598		236.03956	236.03956			0.00	0.00	0	0.00

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R202	On 07/05/2020	Bond Future		240.46390	240.46390		240.46748	240.46748			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 07/11/2019	Bond Future		7.47523	102.33602		7.52412	102.19473		2.68	0.00	0.00	0	52,610.00
R2023	On 06/02/2020	Bond Future		7.49933	104.17661		7.55283	104.03275		2.77	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future		7.49213	102.17353		7.55085	102.02708		2.77	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 07/11/2019	Bond Future		9.16737	94.60077		9.22507	94.24337		8.68	0.00	115,412,939.40	1,220	77,076.00
R2030	On 07/11/2019	Bond Future	8.60	Call	316.05000	0.31605	265.35000	0.26535	316.050	7.95	0.17	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	2,305.25000	2.30525	2,545.39000	2.54539	2,305.250	8.38	0.63	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,347.98000	1.34798	1,197.29000	1.19729	1,347.980	8.54	0.47	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.35	Put	1,081.55000	1.08155	0.00000	0.00000	1,081.550	8.78	0.38	89,500,211.10	2,500	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	448.03000	0.44803	526.80000	0.52680	448.030	9.35	0.19	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	368.54000	0.36854	0.00000	0.00000	368.540	9.51	0.16	67,457,076.52	4,500	2,500.00
R2030	On 06/02/2020	Bond Future		9.23610	92.29355		9.29606	91.92965		9.19	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	460.78000	0.46078	405.68000	0.40568	460.780	8.16	0.17	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,641.11000	1.64111	1,501.76000	1.50176	1,641.110	8.93	0.41	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future		9.30245	94.00372		9.36474	93.63318		8.97	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 07/11/2019	Bond Future		9.55538	91.59145		9.60276	91.27472		10.08	0.00	0.00	0	50,602.00
R2032	On 06/02/2020	Bond Future		9.63150	93.23874		9.68059	92.91627		10.14	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future		9.70375	90.80604		9.75460	90.47773		10.44	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 07/11/2019	Bond Future		9.83992	94.21378		9.88725	93.86503		10.99	0.00	9,421,378.00	100	96,124.00
R2035	On 07/11/2019	Bond Future	8.92	Call	98.64000	0.09864	83.38000	0.08338	98.640	9.46	0.06	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	975.55000	0.97555	878.26000	0.87826	975.550	10.67	0.32	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,021.61000	1.02161	1,139.79000	1.13979	1,021.610	11.78	0.30	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future		9.92319	95.90828		9.97219	95.55318		11.03	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future		9.99613	93.18107		10.04677	92.81949		11.42	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 07/11/2019	Bond Future		9.94531	90.57691		9.98737	90.26531		11.60	0.00	47,734,031.57	527	62,917.00
R2037	On 06/02/2020	Bond Future		10.02292	87.94677		10.06638	87.62954		12.21	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future		10.09836	89.57647		10.14324	89.25345		12.07	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 07/11/2019	Bond Future		10.07610	93.30011		10.10271	93.08938		12.00	0.00	82,570,597.35	885	43,814.00
R2040	On 07/11/2019	Bond Future	9.30	Call	206.91000	0.20691	192.06000	0.19206	206.910	10.54	0.10	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,181.47000	1.18147	1,121.18000	1.12118	1,181.470	11.70	0.35	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future		10.15460	90.46842		10.18209	90.25385		12.67	0.00	0.00	0	0.00

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R2040	On 07/05/2020	Bond Future			10.23091		92.14488		10.25929	91.92637		12.53	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 07/11/2019	Bond Future			10.11364		90.19937		10.13506	90.02706		12.63	0.00	0.00	0	37,851.00
R2044	On 07/11/2019	Bond Future	9.19	Call	106.55000		0.10655		100.43000	0.10043	106.550	10.88	0.05	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	938.74000		0.93874		899.97000	0.89997	938.740	12.20	0.29	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,068.21000		1.06821		1,129.56000	1.12956	1,068.210	13.67	0.28	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.18930		87.43719		10.21141	87.26176		13.34	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	337.91000		0.33791		323.44000	0.32344	337.910	11.53	0.10	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,588.21000		1.58821		1,538.42000	1.53842	1,588.210	12.54	0.33	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,575.33000		1.57533		1,633.39000	1.63339	1,575.330	14.26	0.28	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.26272		89.05753		10.28553	88.87886		13.19	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	921.83000		0.92183		892.01000	0.89201	921.830	11.75	0.20	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,061.36000		1.06136		1,028.12000	1.02812	1,061.360	11.87	0.22	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	2,674.71000		2.67471		2,609.55000	2.60955	2,674.710	12.77	0.41	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	2,921.23000		2.92123		2,852.04000	2.85204	2,921.230	12.87	0.43	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	2,005.71000		2.00571		2,062.74000	2.06274	2,005.710	14.43	0.28	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,889.07000		1.88907		1,943.45000	1.94345	1,889.070	14.57	0.26	0.00	0	100.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 07/11/2019	Bond Future			10.09447		89.24042		10.12105	89.02078		13.03	0.00	0.00	0	89,039.00
R2048	On 06/02/2020	Bond Future			10.17135		90.84543		10.19879	90.62186		13.11	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.23891		88.08795		10.26720	87.86022		13.62	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 07/11/2019	Bond Future			6.51977		102.45375		6.51532	102.45455		0.06	0.00	0.00	0	3,801.00
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 07/11/2019	Bond Future			6.73079		100.80799		6.73009	100.80890		0.80	0.00	0.00	0	10,137.00
R208	On 06/02/2020	Bond Future			6.60076		102.62104		6.59992	102.62195		0.72	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.33340		101.11855		6.33224	101.11954		0.61	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 07/11/2019	Bond Future			9.82045		71.92312		9.86756	71.62653		12.41	0.00	87,242,744.56	1,213	89,876.00
R209	On 07/11/2019	Bond Future	8.92	Call	111.57000		0.11157		95.54000	0.09554	111.570	11.06	0.07	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	522.96000		0.52296		465.27000	0.46527	522.960	11.75	0.23	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	848.20000		0.84820		764.82000	0.76482	848.200	12.06	0.32	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	1,880.58000		1.88058		2,048.27000	2.04827	1,880.580	12.44	0.52	0.00	0	8,000.00

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 06/02/2020	Bond Future	9.89092		73.21665		9.93948	72.91474		12.63	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future	9.95783		71.42154		10.00789	71.11406		13.00	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 07/11/2019	Bond Future	190.22454		190.22454		190.22806	190.22806			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future	193.69169		193.69169		193.69516	193.69516			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future	194.67472		194.67472		194.67841	194.67841			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 07/11/2019	Bond Future	163.15852		163.15852		163.26057	163.26057			0.00	0.00	0	6,684.00
R212	On 06/02/2020	Bond Future	163.88650		163.88650		163.99033	163.99033			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future	166.96082		166.96082		167.06670	167.06670			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 07/11/2019	Bond Future	9.40873		84.85107		9.44571	84.62631		9.72	0.00	0.00	0	20,554.00
R213	On 06/02/2020	Bond Future	9.48502		86.37722		9.52337	86.14835		9.91	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future	9.55053		84.42500		9.59024	84.19196		10.11	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 07/11/2019	Bond Future	10.06897		70.22047		10.09551	70.04807		13.43	0.00	0.00	0	16,189.00
R214	On 06/02/2020	Bond Future	10.14521		71.48345		10.17258	71.30793		13.61	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	10.21222		69.50906		10.24040	69.33033		14.08	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 :												562,126,553.30	11,624	1 009 828.00
Grand Total:												562,126,553.30	11,624	1 009 828.00