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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/08/2019

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	95.32000	95.32000		95.28000	95.28000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	662.99300	662.99300		664.00500	664.00500			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	674.91800	674.91800		675.94800	675.94800			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	687.42000	687.42000		688.47000	688.47000			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	765.60900	765.60900		767.75100	767.75100			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	779.38000	779.38000		781.56000	781.56000			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	793.81700	793.81700		796.03800	796.03800			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	683.35800	683.35800		685.98100	685.98100			0.00	0.00	0	226.00
ALBI	On 06/02/2020	Index Future	695.65000	695.65000		698.31900	698.31900			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	708.53500	708.53500		711.25500	711.25500			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	11.13705	75.80228		11.08679	76.08727				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	11.26567	77.16565		11.21352	77.45580				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.38923	74.80117		11.33515	75.09666				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	11.48678	76.52404		11.42098	76.94501				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.61022	77.90035		11.54201	78.32888				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.73395	75.07895		11.66317	75.51547				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	676.11000	676.11000		678.82200	678.82200				0.00	13,522,200.00	2	1,184.00
GOVI	On 06/02/2020	GOVI	688.27200	688.27200		691.03200	691.03200				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	701.02000	701.02000		703.83300	703.83300				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.94809	137.94809		138.05641	138.05641				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	138.98863	138.98863		139.09880	139.09880				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.59569	141.59569		141.70801	141.70801				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	102.65177	102.65177		102.69793	102.69793				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	104.52290	104.52290		104.56983	104.56983				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	105.37076	105.37076		105.41864	105.41864				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	103.34745	103.34745		103.34886	103.34886				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	105.23123	105.23123		105.23275	105.23275				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	106.00935	106.00935		106.01087	106.01087				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	122.13453	122.13453		122.13628	122.13628				0.00	0.00	0	21,774.00
I2038	On 06/02/2020	Bond Future	122.70253	122.70253		122.70428	122.70428				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	125.00419	125.00419		125.00595	125.00595				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			113.08675		113.08675		113.08820	113.08820			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future			115.14814		115.14814		115.14938	115.14938			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			115.55957		115.55957		115.56103	115.56103			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			117.94953		117.94953		117.83191	117.83191			0.00	0.00	0	12,776.00
I2050	On 06/02/2020	Bond Future			118.26389		118.26389		118.14415	118.14415			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			120.48220		120.48220		120.36038	120.36038			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			264.19700		264.19700		264.21200	264.21200			0.00	0.00	0	1,018.00
IGOV	On 06/02/2020	Index Future			269.01300		269.01300		269.02700	269.02700			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			274.05900		274.05900		274.07400	274.07400			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			8.47384		114.76641		8.42749	115.02699		5.96	0.00	0.00	0	136,194.00
R186	On 07/11/2019	Bond Future	8.20	Put	2,175.11000		2.17511		2,021.92000	2.02192	2,175.110	5.79	0.69	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	681.55000		0.68155		794.76000	0.79476	681.550	5.81	0.34	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,987.52000		1.98752		1,844.03000	1.84403	1,987.520	5.82	0.65	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	721.76000		0.72176		838.85000	0.83885	721.760	5.82	0.35	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	712.03000		0.71203		652.01000	0.65201	712.030	6.12	0.33	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.53264		111.52655		8.48393	111.79185		6.34	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	919.16000		0.91916		1,020.35000	1.02035	919.160	6.03	0.32	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	2,022.30000		2.02230		1,907.86000	1.90786	2,022.300	6.34	0.51	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	1,050.27000		1.05027		987.09000	0.98709	1,050.270	6.86	0.31	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future			8.58477		113.59291		8.53351	113.86315		6.09	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	367.18000		0.36718		415.80000	0.41580	367.180	5.09	0.15	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,551.18000		1.55118		1,673.72000	1.67372	1,551.180	5.87	0.40	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,714.37000		1.71437		1,628.28000	1.62828	1,714.370	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			308.47313		308.47313		308.48243	308.48243			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future			306.43766		306.43766		306.44703	306.44703			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future			312.18584		312.18584		312.19552	312.19552			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			235.79891		235.79891		235.80226	235.80226			0.00	67,910,086.08	288	9,082.00
R202	On 06/02/2020	Bond Future			236.02932		236.02932		236.03265	236.03265			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
R202	On 07/05/2020	Bond Future			240.45649		240.45649		240.46032	240.46032			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			7.48539		102.30663		7.43174	102.46190		2.68	0.00	0.00	0	52,361.00
R2023	On 06/02/2020	Bond Future			7.51043		104.14674		7.45175	104.30477		2.77	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.50438		102.14296		7.43992	102.30397		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			9.18135		94.51401		9.13041	94.83067		8.68	0.00	0.00	0	77,076.00
R2030	On 07/11/2019	Bond Future	8.60	Call	280.78000		0.28078		350.70000	0.35070	280.780	7.95	0.16	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	2,326.21000		2.32621		2,153.97000	2.15397	2,326.210	8.38	0.64	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,271.04000		1.27104		1,448.38000	1.44838	1,271.040	8.54	0.45	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.35	Put	1,078.14000		1.07814		987.74000	0.98774	1,078.140	8.78	0.39	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	436.79000		0.43679		399.88000	0.39988	436.790	9.35	0.19	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	357.16000		0.35716		327.49000	0.32749	357.160	9.51	0.16	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			9.25061		92.20531		9.19769	92.52766		9.19	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	431.19000		0.43119		497.90000	0.49790	431.190	8.16	0.16	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,579.58000		1.57958		1,733.10000	1.73310	1,579.580	8.93	0.41	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			9.31755		93.91372		9.26255	94.24210		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			9.56911		91.49951		9.51837	91.83993		10.08	0.00	0.00	0	50,602.00
R2032	On 06/02/2020	Bond Future			9.64571		93.14523		9.59316	93.49171		10.14	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.71849		90.71070		9.66403	91.06365		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			9.86351		94.03972		9.81285	94.41412		10.99	0.00	0.00	0	96,124.00
R2035	On 07/11/2019	Bond Future	8.92	Call	79.02000		0.07902		107.20000	0.10720	79.020	9.46	0.05	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	880.36000		0.88036		1,030.64000	1.03064	880.360	10.67	0.30	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,029.15000		1.02915		953.00000	0.95300	1,029.150	11.78	0.30	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.94760		95.73113		9.89516	96.11233		11.03	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			10.02138		93.00052		9.96717	93.38879		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			9.97961		90.32267		9.91872	90.77477		11.60	0.00	0.00	0	62,917.00
R2037	On 06/02/2020	Bond Future			10.05835		87.68802		9.99544	88.14826		12.21	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			10.13498		89.31277		10.06999	89.78160		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			10.11552		92.98821		10.04436	93.55250		12.00	0.00	0.00	0	43,814.00
R2040	On 07/11/2019	Bond Future	9.30	Call	161.66000		0.16166		227.07000	0.22707	161.660	10.54	0.08	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,031.53000		1.03153		1,259.52000	1.25952	1,031.530	11.70	0.32	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.19531		90.15095		10.12182	90.72534		12.67	0.00	0.00	0	0.00

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R2040	On 07/05/2020	Bond Future			10.27296		91.82142		10.19708	92.40647		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			10.15823		89.84131		10.08195	90.45534		12.63	0.00	0.00	0	37,851.00
R2044	On 07/11/2019	Bond Future	9.19	Call	77.87000		0.07787		117.92000	0.11792	77.870	10.88	0.04	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	796.81000		0.79681	1,004.46000	1.00446		796.810	12.20	0.26	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,123.24000		1.12324	986.44000	0.98644	1,123.240		13.67	0.30	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.23532		87.07272		10.15659	87.69781		13.34	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	288.03000		0.28803	362.29000	0.36229	288.030		11.53	0.09	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,439.43000		1.43943	1,668.43000	1.66843	1,439.430		12.54	0.31	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,645.92000		1.64592	1,495.53000	1.49553	1,645.920		14.26	0.29	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.31022		88.68616		10.22899	89.32286		13.19	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	833.71000		0.83371	969.91000	0.96991	833.710		11.75	0.18	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	964.10000		0.96410	1,114.78000	1.11478	964.100		11.87	0.20	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	2,498.04000		2.49804	2,777.11000	2.77711	2,498.040		12.77	0.39	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	2,735.25000		2.73525	3,029.72000	3.02972	2,735.250		12.87	0.42	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	2,082.73000		2.08273	1,926.33000	1.92633	2,082.730		14.43	0.29	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,961.20000		1.96120	1,813.49000	1.81349	1,961.200		14.57	0.27	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			10.13357		88.91766		10.06753	89.46402		13.03	0.00	0.00	0	89,039.00
R2048	On 06/02/2020	Bond Future			10.21170		90.51703		10.14353	91.07313		13.11	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.28054		87.75319		10.21025	88.31974		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			6.52878		102.45215		6.52427	102.45296		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			6.61522		100.95851		6.61429	100.95972		0.80	0.00	0.00	0	10,137.00
R208	On 06/02/2020	Bond Future			6.45876		102.77434		6.45764	102.77555		0.72	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.15046		101.27455		6.14894	101.27585		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			9.84965		71.73907		9.79908	72.05826		12.41	0.00	18,580,419.13	259	89,654.00
R209	On 07/11/2019	Bond Future	8.92	Call	88.81000		0.08881	117.93000	0.11793	88.810		11.06	0.06	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	453.91000		0.45391	547.03000	0.54703	453.910		11.75	0.21	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	755.29000		0.75529	883.52000	0.88352	755.290		12.06	0.30	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	1,936.44000		1.93644	1,801.23000	1.80123	1,936.440		12.44	0.54	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	9.92101		73.02935		9.86888	73.35429		12.63	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future	9.98887		71.23066		9.93512	71.56167		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	190.21749		190.21749		190.22101	190.22101			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future	193.68461		193.68461		193.68822	193.68822			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future	194.66733		194.66733		194.67102	194.67102			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	163.01259		163.01259		163.05676	163.05676			0.00	0.00	0	6,684.00
R212	On 06/02/2020	Bond Future	163.73805		163.73805		163.78297	163.78297			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future	166.80939		166.80939		166.85526	166.85526			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	9.42743		84.73731		9.37145	85.07847		9.72	0.00	0.00	0	20,554.00
R213	On 06/02/2020	Bond Future	9.50440		86.26146		9.44638	86.60867		9.91	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future	9.57063		84.30694		9.51052	84.66068		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	10.10293		69.99999		10.03695	70.42938		13.43	0.00	0.00	0	16,189.00
R214	On 06/02/2020	Bond Future	10.18022		71.25907		10.11219	71.69615		13.61	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	10.24829		69.28042		10.17822	69.72569		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 :												100,012,705.21	549	1 009 358.00
Grand Total:												100,012,705.21	549	1 009 358.00