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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/05/2019

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	96.40000	96.40000		96.41000	96.41000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	644.97900	644.97900		643.61200	643.61200			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	658.13800	658.13800		656.43900	656.43900			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	670.97600	670.97600		669.12600	669.12600			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	746.60900	746.60900		744.32800	744.32800			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	761.84200	761.84200		759.16200	759.16200			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	776.70300	776.70300		773.83400	773.83400			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	673.85500	673.85500		672.10900	672.10900			0.00	0.00	0	975.00
ALBI	On 07/11/2019	Index Future	687.60300	687.60300		685.50400	685.50400			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	701.01600	701.01600		698.75300	698.75300			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	10.96695	78.31398		11.00131	78.11534				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	11.08156	76.11702		11.12362	75.87828				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.18727	77.60246		11.23324	77.34589				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	11.25036	79.95032		11.27360	79.79726				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.36354	77.31573		11.39351	77.12192				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.46386	78.82495		11.49695	78.61423				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	667.05300	667.05300		665.29700	665.29700				0.00	0.00	0	444.00
GOVI	On 07/11/2019	GOVI	680.66200	680.66200		678.55600	678.55600				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	693.94000	693.94000		691.67100	691.67100				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	137.27186	137.27186		137.28830	137.28830				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	140.10847	140.10847		140.05991	140.05991				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	141.40421	141.40421		141.32949	141.32949				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	104.55387	104.55387		104.90003	104.90003				0.00	0.00	0	4,180.00
I2029	On 07/11/2019	Bond Future	105.62306	105.62306		105.92661	105.92661				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	107.70803	107.70803		107.99849	107.99849				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	107.00127	107.00127		107.56348	107.56348				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	108.04623	108.04623		108.56918	108.56918				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	110.17897	110.17897		110.69268	110.69268				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	124.68832	124.68832		125.34862	125.34862				0.00	7,855,364.16	63	11,598.00
I2038	On 07/11/2019	Bond Future	127.26491	127.26491		127.87918	127.87918				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	128.12356	128.12356		128.72688	128.72688				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			118.71455		118.71455		119.52813	119.52813			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future			119.45303		119.45303		120.22697	120.22697			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			121.81107		121.81107		122.57865	122.57865			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			122.55996		122.55996		124.02347	124.02347			0.00	0.00	0	10,887.00
I2050	On 07/11/2019	Bond Future			125.09245		125.09245		126.52717	126.52717			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			125.72507		125.72507		127.16571	127.16571			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			266.03500		266.03500		266.95600	266.95600			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			271.53200		271.53200		272.34600	272.34600			0.00	0.00	0	219.00
IGOV	On 06/02/2020	Index Future			276.89100		276.89100		277.67300	277.67300			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			8.59261		111.56061		8.65628	111.19640		6.34	0.00	1,115,606.10	10	111,851.00
R186	On 01/08/2019	Bond Future	8.30	Call	628.71000		0.62871		564.55000	0.56455	628.710	6.06	0.31	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	1,059.42000		1.05942		1,271.80000	1.27180	1,059.420	6.31	0.42	0.00	0	6,200.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,043.84000		3.04384		2,827.23000	2.82723	3,043.840	6.57	0.78	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	22.63000		0.02263		31.14000	0.03114	22.630	7.39	0.02	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.64026		113.83725		8.71689	113.41279		6.26	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	963.15000		0.96315		828.62000	0.82862	963.150	5.86	0.32	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,759.87000		1.75987		1,953.64000	1.95364	1,759.870	6.25	0.45	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.67602		110.75037		8.76009	110.29853		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			303.87371		303.87371		303.66673	303.66673			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			310.15270		310.15270		309.79689	309.79689			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			308.62900		308.62900		308.21245	308.21245			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			239.92256		239.92256		241.00215	241.00215			0.00	0.00	0	9,346.00
R202	On 07/11/2019	Bond Future			244.88017		244.88017		245.86721	245.86721			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			245.65261		245.65261		246.61594	246.61594			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			7.68431		103.54154		7.74573	103.35292		2.68	0.00	0.00	0	57,458.00

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R2023	On 07/11/2019	Bond Future			7.68874		101.72080		7.77253	101.48063		3.05	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.67484		103.70561		7.77319	103.44287		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			9.21321		92.08125		9.25330	91.83024		8.93	0.00	0.00	0	45,347.00
R2030	On 01/08/2019	Bond Future	8.35	Call	91.39000		0.09139		80.10000	0.08010	91.390	7.92	0.06	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	345.60000		0.34560		311.05000	0.31105	345.600	8.25	0.18	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,369.28000		1.36928		1,269.70000	1.26970	1,369.280	8.83	0.47	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,589.51000		1.58951		1,478.93000	1.47893	1,589.510	8.90	0.51	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	592.00000		0.59200		667.07000	0.66707	592.000	9.47	0.24	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	579.26000		0.57926		653.01000	0.65301	579.260	9.49	0.23	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.27091		93.96074		9.31971	93.66112		9.07	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.57	Call	692.44000		0.69244		597.90000	0.59790	692.440	8.31	0.22	0.00	0	20,631.00
R2030	On 07/11/2019	Bond Future	8.60	Call	741.93000		0.74193		642.94000	0.64294	741.930	8.35	0.24	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,883.26000		1.88326		1,713.47000	1.71347	1,883.260	8.93	0.44	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.12	Call	1,940.82000		1.94082		1,768.11000	1.76811	1,940.820	8.95	0.45	0.00	0	20,631.00
R2030	On 07/11/2019	Bond Future	9.70	Put	1,422.21000		1.42221		1,484.40000	1.48440	1,422.210	9.61	0.33	0.00	0	20,631.00
R2030	On 07/11/2019	Bond Future	9.76	Put	1,321.25000		1.32125		1,378.66000	1.37866	1,321.250	9.70	0.31	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.32002		91.78477		9.37343	91.46289		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			9.44617		94.14177		9.48531	93.87431		9.69	0.00	0.00	0	41,085.00
R2032	On 07/11/2019	Bond Future			9.50930		91.90097		9.55644	91.58435		10.46	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.56254		93.69445		9.61375	93.35574		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			9.67195		97.47610		9.70540	97.22274		10.46	0.00	0.00	0	55,268.00
R2035	On 07/11/2019	Bond Future			9.73944		94.96063		9.78007	94.65757		11.35	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	695.61000		0.69561		0.00000	0.00000	695.610	10.20	0.19	127,295,884.55	7,000	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,236.83000		2.23683		0.00000	0.00000	2,236.830	11.10	0.43	142,599,397.12	3,500	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,723.03000		1.72303		0.00000	0.00000	1,723.030	11.97	0.32	211,248,487.30	7,000	3,500.00
R2035	On 06/02/2020	Bond Future			9.79950		96.81371		9.84377	96.48815		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			9.77586		89.54426		9.80904	89.29170		11.56	0.00	0.00	0	46,487.00
R2037	On 07/11/2019	Bond Future			9.83899		91.37210		9.87894	91.07204		11.99	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.89442		88.89499		9.93779	88.57323		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			9.86575		92.58863		9.88837	92.40347		11.99	0.00	0.00	0	28,625.00
R2040	On 07/11/2019	Bond Future			9.92908		94.47864		9.95787	94.24594		12.45	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,154.10000		1.15410		1,020.99000	1.02099	1,154.100	11.41	0.26	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,766.45000		2.76645		2,568.30000	2.56830	2,766.450	12.21	0.47	0.00	0	1,260.00

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R2040	On 06/02/2020	Bond Future			9.98485		91.81160		10.01660	91.55797		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			9.88295		89.75611		9.90520	89.57028		12.60	0.00	0.00	0	38,205.00
R2044	On 01/08/2019	Bond Future	9.36	Call	483.13000		0.48313		539.21000	0.53921	483.130	11.26	0.19	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	541.86000		0.54186		597.91000	0.59791	541.860	11.34	0.20	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,557.49000		1.55749		1,573.42000	1.57342	1,557.490	12.19	0.42	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,034.13000		2.03413		2,038.09000	2.03809	2,034.130	12.38	0.50	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	977.41000		0.97741		1,137.45000	1.13745	977.410	13.05	0.27	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	568.38000		0.56838		694.71000	0.69471	568.380	13.63	0.17	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.94352		91.58831		9.97164	91.35620		13.10	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	887.49000		0.88749		774.41000	0.77441	887.490	11.79	0.21	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,539.90000		2.53990		2,350.88000	2.35088	2,539.900	12.77	0.44	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,681.75000		1.68175		1,672.25000	1.67225	1,681.750	13.92	0.28	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.99677		88.99017		10.02769	88.73765		13.57	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,171.02000		1.17102		1,132.07000	1.13207	1,171.020	12.29	0.23	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,136.42000		3.13642		3,052.90000	3.05290	3,136.420	13.27	0.44	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	2,004.62000		2.00462		2,097.84000	2.09784	2,004.620	14.78	0.27	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			9.81545		93.61606		9.84250	93.38162		12.43	0.00	0.00	0	102,934.00
R2048	On 07/11/2019	Bond Future			9.87572		91.08533		9.90864	90.80336		13.57	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future			9.92921		92.86281		9.96501	92.55942		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			5.62424		101.10128		5.74564	101.04815		0.15	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			2.54519		103.16460		3.11315	103.06241		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			6.51623		102.70949		6.60823	102.56736		0.82	0.00	0.00	0	10,880.00
R208	On 07/11/2019	Bond Future			6.27751		101.40016		6.42495	101.20701		0.87	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.90192		103.37880		6.09915	103.16410		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			9.62042		74.46520		9.65296	74.25394		11.90	0.00	893,582.40	12	87,916.00
R209	On 01/08/2019	Bond Future	9.30	Call	769.98000		0.76998		778.48000	0.77848	769.980	11.18	0.31	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,332.64000		2.33264		2,280.75000	2.28075	2,332.640	11.97	0.62	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	294.66000		0.29466		381.31000	0.38131	294.660	13.27	0.12	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	9.67788		72.83178		9.71688	72.58155		12.80	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future	9.72646		74.25313		9.76861	73.98541		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	192.77190		192.77190		193.39653	193.39653			0.00	0.00	0	3,142.00
R210	On 07/11/2019	Bond Future	194.15600		194.15600		194.70193	194.70193			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	197.98867		197.98867		198.51038	198.51038			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	159.70910		159.70910		159.60084	159.60084			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.00943		163.00943		162.82299	162.82299			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	163.98761		163.98761		163.76827	163.76827			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	9.32196		86.78834		9.36633	86.51348		9.49	0.00	0.00	0	17,140.00
R213	On 07/11/2019	Bond Future	9.38324		85.00647		9.43585	84.68616		10.06	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.43696		86.66523		9.49396	86.32379		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	9.83625		73.15717		9.85818	73.00936		12.80	0.00	0.00	0	10,672.00
R214	On 07/11/2019	Bond Future	9.89753		71.35090		9.92518	71.16659		13.89	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.95197		72.74327		9.98234	72.54285		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 :												491,008,321.63	17,585	911 595.00
Grand Total:												491,008,321.63	17,585	911 595.00