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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/05/2019

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	96.22000	96.22000		96.31000	96.31000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	648.34600	648.34600		646.30400	646.30400			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	661.50900	661.50900		659.48200	659.48200			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	674.42800	674.42800		672.34100	672.34100			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	752.84900	752.84900		749.15600	749.15600			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	768.13400	768.13400		764.43100	764.43100			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	783.13500	783.13500		779.33600	779.33600			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	680.34000	680.34000		676.39500	676.39500			0.00	0.00	0	975.00
ALBI	On 07/11/2019	Index Future	694.15300	694.15300		690.18700	690.18700			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	707.70900	707.70900		703.64500	703.64500			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	10.81587	79.19648		10.90649	78.66536				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.92599	77.00971		11.01886	76.47497				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.02569	78.51449		11.12234	77.96704				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	11.09427	80.99171		11.17968	80.41897				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.20267	78.37035		11.29022	77.79338				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.29709	79.90209		11.38804	79.31150				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	673.75200	673.75200		669.67000	669.67000				0.00	0.00	0	444.00
GOVI	On 07/11/2019	GOVI	687.43000	687.43000		683.32400	683.32400				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	700.85600	700.85600		696.64900	696.64900				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.75939	136.75939		136.70616	136.70616				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.57164	139.57164		139.53003	139.53003				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	140.86020	140.86020		140.81381	140.81381				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	103.67387	103.67387		103.76998	103.76998				0.00	4,976,345.76	48	4,132.00
I2029	On 07/11/2019	Bond Future	104.71459	104.71459		104.82225	104.82225				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.78415	106.78415		106.89096	106.89096				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	105.70809	105.70809		105.66522	105.66522				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	106.71570	106.71570		106.68162	106.68162				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	108.82484	108.82484		108.78705	108.78705				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	122.58679	122.58679		122.71702	122.71702				0.00	0.00	0	11,598.00
I2038	On 07/11/2019	Bond Future	125.10754	125.10754		125.25189	125.25189				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	125.92663	125.92663		126.07032	126.07032				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			116.39706		116.39706		116.34818	116.34818			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future			117.07614		117.07614		117.03669	117.03669			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			119.38999		119.38999		119.34658	119.34658			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			119.27230		119.27230		119.22033	119.22033			0.00	0.00	0	10,989.00
I2050	On 07/11/2019	Bond Future			121.72475		121.72475		121.68299	121.68299			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			122.29394		122.29394		122.24787	122.24787			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			263.50500		263.50500		263.52300	263.52300			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			268.92300		268.92300		268.96500	268.96500			0.00	0.00	0	219.00
IGOV	On 06/02/2020	Index Future			274.23700		274.23700		274.27100	274.27100			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			8.42799		112.50955		8.52275	111.96203		6.29	0.00	122,072,861.75	1,085	110,747.00
R186	On 01/08/2019	Bond Future	8.30	Call	947.73000		0.94773		724.51000	0.72451	947.730	6.18	0.41	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	688.38000		0.68838		860.50000	0.86050	688.380	6.43	0.31	0.00	0	6,200.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,812.01000		3.81201		3,333.21000	3.33321	3,812.010	6.79	0.85	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	7.81000		0.00781		13.49000	0.01349	7.810	7.33	0.01	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.46890		114.79414		8.56684	114.24593		6.17	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,310.12000		1.31012		1,076.55000	1.07655	1,310.120	5.97	0.40	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,361.23000		1.36123		1,554.57000	1.55457	1,361.230	6.35	0.38	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.49550		111.72876		8.59898	111.16655		6.41	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			303.37034		303.37034		303.25644	303.25644			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			309.60860		309.60860		309.52046	309.52046			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			308.08173		308.08173		307.98307	307.98307			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			238.20706		238.20706		238.10875	238.10875			0.00	0.00	0	9,390.00
R202	On 07/11/2019	Bond Future			243.10530		243.10530		243.02710	243.02710			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			243.84861		243.84861		243.76178	243.76178			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			7.53453		104.00335		7.62989	103.70903		2.77	0.00	0.00	0	56,858.00

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			7.52861		102.18177		7.62955	101.89089		3.03	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.49878		104.17809		7.61026	103.87860		2.87	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			9.08011		92.92119		9.15915	92.42117		8.90	0.00	0.00	0	49,379.00
R2030	On 01/08/2019	Bond Future	8.35	Call	133.45000		0.13345		99.96000	0.09996	133.450	7.89	0.09	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	477.81000		0.47781		379.58000	0.37958	477.810	8.23	0.24	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,736.50000		1.73650	1,487.02000	1.48702	1,736.500		8.80	0.55	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,994.90000		1.99490	1,722.43000	1.72243	1,994.900		8.87	0.60	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	375.82000		0.37582	479.51000	0.47951	375.820		9.44	0.17	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	366.66000		0.36666	468.48000	0.46848	366.660		9.46	0.17	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.13399		94.80837		9.21480	94.30685		8.85	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.57	Call	824.31000		0.82431	749.36000	0.74936	824.310		8.09	0.26	0.00	0	20,631.00
R2030	On 07/11/2019	Bond Future	8.60	Call	881.97000		0.88197	802.14000	0.80214	881.970		8.13	0.28	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,184.34000		2.18434	2,007.50000	2.00750	2,184.340		8.71	0.50	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.12	Call	2,248.95000		2.24895	2,067.84000	2.06784	2,248.950		8.73	0.51	0.00	0	20,631.00
R2030	On 07/11/2019	Bond Future	9.70	Put	1,079.77000		1.07977	1,281.01000	1.28101	1,079.770		9.39	0.27	0.00	0	20,631.00
R2030	On 07/11/2019	Bond Future	9.76	Put	996.65000		0.99665	1,187.12000	1.18712	996.650		9.48	0.26	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.17747		92.65122		9.26183	92.13716		9.31	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			9.32904		94.94870		9.41299	94.36935		9.70	0.00	0.00	0	41,085.00
R2032	On 07/11/2019	Bond Future			9.38914		92.71499		9.47498	92.13245		10.11	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.43782		94.52672		9.52707	93.93008		10.27	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			9.53946		98.48961		9.62850	97.80671		10.48	0.00	0.00	0	59,436.00
R2035	On 07/11/2019	Bond Future			9.60351		95.98516		9.69453	95.29731		10.98	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	801.85000		0.80185	735.38000	0.73538	801.850		9.82	0.22	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,552.30000		2.55230	2,342.99000	2.34299	2,552.300		10.72	0.48	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,293.15000		1.29315	1,580.08000	1.58008	1,293.150		11.59	0.26	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.65867		97.86060		9.75314	97.15644		11.18	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			9.64821		90.52610		9.73741	89.83830		11.58	0.00	56,759,864.70	627	41,863.00
R2037	On 07/11/2019	Bond Future			9.70827		92.36473		9.79935	91.67135		11.60	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.75924		89.90931		9.85356	89.19975		12.39	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			9.73300		93.68735		9.81703	92.98947		12.01	0.00	0.00	0	28,687.00
R2040	On 07/11/2019	Bond Future			9.79313		95.59022		9.87885	94.88687		12.05	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,331.53000		1.33153	1,228.79000	1.22879	1,331.530		11.00	0.30	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	3,154.03000		3.15403	2,915.59000	2.91559	3,154.030		11.81	0.52	0.00	0	1,260.00

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R2040	On 06/02/2020	Bond Future			9.84439		92.94720		9.93311	92.22734		12.90	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			9.74021		90.96380		9.81895	90.29426		12.62	0.00	0.00	0	41,437.00
R2044	On 01/08/2019	Bond Future	9.36	Call	782.64000		0.78264		548.86000	0.54886	782.640	11.91	0.26	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	861.67000		0.86167		614.48000	0.61448	861.670	11.98	0.28	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	2,113.24000		2.11324	1,731.48000	1.73148	2,113.240	12.60	0.51	0.00	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,680.28000		2.68028	2,248.27000	2.24827	2,680.280	12.80	0.59	0.00	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	698.68000		0.69868	785.28000	0.78528	698.680	13.63	0.21	0.00	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	398.58000		0.39858	439.26000	0.43926	398.580	14.28	0.13	0.00	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.79735		92.81132		9.87757	92.13668		12.68	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	1,047.12000		1.04712	977.70000	0.97770	1,047.120	11.36	0.25	0.00	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,943.32000		2.94332	2,740.75000	2.74075	2,943.320	12.34	0.49	0.00	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,230.75000		1.23075	1,490.34000	1.49034	1,230.750	13.50	0.23	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.84594		90.23935		9.92888	89.54884		13.60	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,450.88000		1.45088	1,274.60000	1.27460	1,450.880	12.32	0.26	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,680.24000		3.68024	3,350.92000	3.35092	3,680.240	13.30	0.49	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,658.18000		1.65818	1,824.83000	1.82483	1,658.180	14.81	0.23	0.00	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			9.67344		94.86458		9.75695	94.12676		12.47	0.00	2,656,208.24	28	103,226.00
R2048	On 07/11/2019	Bond Future			9.73026		92.34999		9.81544	91.60567		13.14	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future			9.77914		94.15445		9.86717	93.39287		13.44	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			5.67247		101.08016		5.64290	101.09311		0.15	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			2.72177		103.13281		2.59606	103.15544		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			6.46392		102.79043		6.46843	102.78345		0.84	0.00	0.00	0	10,880.00
R208	On 07/11/2019	Bond Future			6.22238		101.47251		6.22062	101.47482		0.86	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.83200		103.45507		5.83255	103.45447		0.71	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			9.48870		75.32962		9.57733	74.74634		11.91	0.00	0.00	0	87,926.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,075.24000		1.07524	816.41000	0.81641	1,075.240	11.64	0.39	0.00	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,894.30000		2.89430	2,461.62000	2.46162	2,894.300	12.38	0.69	0.00	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	209.20000		0.20920	235.33000	0.23533	209.200	13.87	0.09	0.00	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	9.54309		73.70641		9.63349	73.11814		12.45	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future	9.58741		75.14663		9.68081	74.54471		12.68	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	191.43027		191.43027		191.35399	191.35399			0.00	0.00	0	3,142.00
R210	On 07/11/2019	Bond Future	192.76756		192.76756		192.70730	192.70730			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	196.57751		196.57751		196.51058	196.51058			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	159.62113		159.62113		159.56433	159.56433			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	162.90366		162.90366		162.86047	162.86047			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	163.88372		163.88372		163.83504	163.83504			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	9.20513		87.51787		9.28377	87.02588		9.48	0.00	0.00	0	17,140.00
R213	On 07/11/2019	Bond Future	9.26340		85.74224		9.34373	85.24809		9.84	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.31247		87.41743		9.39609	86.91119		9.95	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	9.69938		74.09094		9.78289	73.51889		12.83	0.00	0.00	0	10,672.00
R214	On 07/11/2019	Bond Future	9.75747		72.29641		9.84258	71.71946		13.45	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.80754		73.70901		9.89546	73.11863		13.73	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 :												186,465,280.45	1,788	917 161.00
Grand Total:												186,465,280.45	1,788	917 161.00