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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/05/2019

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	95.91000	95.91000		95.84000	95.84000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	647.08200	647.08200		648.23000	648.23000			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	660.07500	660.07500		661.24800	661.24800			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	672.88000	672.88000		674.07700	674.07700			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	748.92300	748.92300		751.35700	751.35700			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	763.96200	763.96200		766.44600	766.44600			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	778.78200	778.78200		781.31600	781.31600			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	673.32600	673.32600		675.72900	675.72900			0.00	0.00	0	973.00
ALBI	On 07/11/2019	Index Future	686.84700	686.84700		689.29900	689.29900			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	700.17100	700.17100		702.67300	702.67300			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	10.97462	78.26957		10.92195	78.57528				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	11.09387	76.04703		11.03907	76.35932				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.20147	77.52307		11.14457	77.84193				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	11.25825	79.89830		11.21580	80.17887				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.37568	77.23712		11.33150	77.52384				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.47769	78.73676		11.43189	79.02947				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	666.37700	666.37700		668.84800	668.84800				0.00	0.00	0	442.00
GOVI	On 07/11/2019	GOVI	679.75800	679.75800		682.28000	682.28000				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	692.94500	692.94500		695.51700	695.51700				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.22592	136.22592		136.49334	136.49334				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	138.99714	138.99714		139.27093	139.27093				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	140.25650	140.25650		140.53638	140.53638				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	102.98889	102.98889		102.97044	102.97044				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	103.99296	103.99296		103.97471	103.97471				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.03479	106.03479		106.01681	106.01681				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	104.90129	104.90129		105.12917	105.12917				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	105.86943	105.86943		106.10255	106.10255				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	107.94813	107.94813		108.18645	108.18645				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	121.36530	121.36530		121.70095	121.70095				0.00	0.00	0	11,598.00
I2038	On 07/11/2019	Bond Future	123.83429	123.83429		124.17762	124.17762				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	124.61214	124.61214		124.96301	124.96301				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			115.31537		115.31537		115.50689	115.50689			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future			115.94679		115.94679		116.14316	116.14316			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			118.22353		118.22353		118.42420	118.42420			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			118.63589		118.63589		119.10261	119.10261			0.00	0.00	0	10,989.00
I2050	On 07/11/2019	Bond Future			121.04930		121.04930		121.52618	121.52618			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			121.58958		121.58958		122.07644	122.07644			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			262.00400		262.00400		262.72000	262.72000			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			267.33400		267.33400		268.06500	268.06500			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			272.58200		272.58200		273.32800	273.32800			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			8.51407		112.01204		8.45914	112.32918		6.24	0.00	139,118,953.68	1,242	130,617.00
R186	On 01/08/2019	Bond Future	8.30	Call	635.27000		0.63527		757.51000	0.75751	635.270	6.12	0.34	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.55	Put	1,073.11000		1.07311		940.84000	0.94084	1,073.110	6.28	0.47	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	8.70	Put	732.93000		0.73293		634.65000	0.63465	732.930	6.39	0.36	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,310.80000		3.31080		3,585.56000	3.58556	3,310.800	6.77	0.84	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	4.95000		0.00495		3.98000	0.00398	4.950	7.33	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.56405		114.26150		8.50607	114.58567		6.22	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,053.15000		1.05315		1,175.99000	1.17599	1,053.150	6.02	0.35	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,510.99000		1.51099		1,385.96000	1.38596	1,510.990	6.40	0.42	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.59814		111.17110		8.53710	111.50230		6.24	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			302.99981		302.99981		303.69229	303.69229			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			309.16331		309.16331		309.87176	309.87176			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			307.58840		307.58840		308.31257	308.31257			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			235.24949		235.24949		236.14715	236.14715			0.00	0.00	0	9,390.00
R202	On 07/11/2019	Bond Future			240.03500		240.03500		240.95228	240.95228			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			240.68690		240.68690		241.62357	241.62357			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

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R2023	On 01/08/2019	Bond Future			7.59295		103.82292		7.54073	103.98418		2.60	0.00	0.00	0	57,021.00
R2023	On 07/11/2019	Bond Future			7.60028		101.97513		7.54298	102.14030		2.95	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.58212		103.95409		7.51922	104.12310		2.80	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			9.16859		92.36170		9.11440	92.70383		8.97	0.00	0.00	0	49,421.00
R2030	On 01/08/2019	Bond Future	8.35	Call	63.50000		0.06350		85.43000	0.08543	63.500	8.07	0.05	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	279.02000		0.27902		347.59000	0.34759	279.020	8.28	0.17	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,311.58000		1.31158		1,497.97000	1.49797	1,311.580	8.87	0.49	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,544.42000		1.54442		1,747.99000	1.74799	1,544.420	8.94	0.54	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	387.63000		0.38763		334.72000	0.33472	387.630	9.56	0.19	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	377.47000		0.37747		325.82000	0.32582	377.470	9.57	0.18	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.22937		94.21681		9.17290	94.56644		9.05	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.60	Call	699.91000		0.69991		791.00000	0.79100	699.910	8.32	0.24	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,860.42000		1.86042		2,030.67000	2.03067	1,860.420	8.91	0.45	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	1,117.19000		1.11719		1,027.08000	1.02708	1,117.190	9.69	0.29	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.27853		92.03584		9.21980	92.39280		9.21	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			9.44308		94.16293		9.37873	94.60517		9.92	0.00	0.00	0	41,446.00
R2032	On 07/11/2019	Bond Future			9.51054		91.89262		9.44366	92.34440		10.45	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.56527		93.67635		9.49596	94.13744		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			9.70951		97.19168		9.66066	97.56184		10.72	0.00	0.00	0	64,892.00
R2035	On 07/11/2019	Bond Future			9.78245		94.63986		9.73176	95.01808		11.35	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	535.48000		0.53548		605.01000	0.60501	535.480	10.18	0.16	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,937.32000		1.93732		2,102.47000	2.10247	1,937.320	11.09	0.40	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,663.48000		1.66348		1,552.68000	1.55268	1,663.480	11.97	0.32	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.84534		96.47664		9.79285	96.86276		11.17	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			9.81230		89.26695		9.75849	89.67691		11.84	0.00	0.00	0	41,608.00
R2037	On 07/11/2019	Bond Future			9.88055		91.05998		9.82484	91.47875		11.98	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.93860		88.56724		9.88103	88.99469		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			9.91238		92.20757		9.86883	92.56339		12.28	0.00	0.00	0	28,742.00
R2040	On 07/11/2019	Bond Future			9.98100		94.05967		9.93593	94.42319		12.45	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	913.02000		0.91302		1,005.90000	1.00590	913.020	11.39	0.23	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,392.52000		2.39252		2,565.31000	2.56531	2,392.520	12.20	0.44	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.03965		91.37453		9.99308	91.74575		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

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R2044	On 01/08/2019	Bond Future			9.93016		89.36258		9.88654	89.72608		12.91	0.00	10,187,334.12	114	42,322.00
R2044	On 01/08/2019	Bond Future	9.36	Call	346.98000		0.34698		414.19000	0.41419	346.980	12.16	0.15	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	393.28000		0.39328		466.79000	0.46679	393.280	12.23	0.17	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,244.68000		1.24468		1,403.16000	1.40316	1,244.680	12.89	0.38	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	1,681.98000		1.68198		1,871.08000	1.87108	1,681.980	13.10	0.46	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	965.95000		0.96595		879.34000	0.87934	965.950	13.98	0.29	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	543.11000		0.54311		491.97000	0.49197	543.110	14.64	0.18	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.99580		91.15757		9.95070	91.52895		13.10	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	679.77000		0.67977		755.82000	0.75582	679.770	11.77	0.18	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,172.98000		2.17298		2,337.69000	2.33769	2,172.980	12.76	0.41	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,632.57000		1.63257		1,535.56000	1.53556	1,632.570	13.92	0.29	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.05183		88.54135		10.00527	88.92063		13.57	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	971.54000		0.97154		1,055.35000	1.05535	971.540	12.29	0.20	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,794.12000		2.79412		2,963.29000	2.96329	2,794.120	13.27	0.42	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,989.10000		1.98910		1,893.31000	1.89331	1,989.100	14.79	0.28	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			9.87979		93.06017		9.83593	93.43847		12.74	0.00	0.00	0	105,195.00
R2048	On 07/11/2019	Bond Future			9.94558		90.48881		9.90022	90.87533		13.57	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future			10.00233		92.24507		9.95553	92.63959		13.41	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			5.93031		100.96746		5.91456	100.97433		0.13	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			3.48723		102.99522		3.44444	103.00291		0.05	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			6.50920		102.72036		6.50567	102.72582		0.73	0.00	0.00	0	10,880.00
R208	On 07/11/2019	Bond Future			6.29403		101.37849		6.28929	101.38470		0.87	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.93201		103.34600		5.92562	103.35296		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			9.66440		74.17988		9.61032	74.53095		12.09	0.00	21,512,165.20	290	87,736.00
R209	On 01/08/2019	Bond Future	9.30	Call	580.49000		0.58049		689.63000	0.68963	580.490	11.80	0.27	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,024.15000		2.02415		2,251.90000	2.25190	2,024.150	12.59	0.60	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	261.82000		0.26182		229.11000	0.22911	261.820	14.13	0.12	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.72696		72.51709		9.67106	72.87567		12.80	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.77821		73.92463		9.72057	74.29065		12.63	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
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	190.27543		190.27543		191.13073	191.13073			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future	191.54725		191.54725		192.42129	192.42129			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	195.30832		195.30832		196.20066	196.20066			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	159.61744		159.61744		159.84339	159.84339			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	162.86458		162.86458		163.09613	163.09613			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	163.82289		163.82289		164.05991	164.05991			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	9.30453		86.89664		9.25026	87.23506		9.55	0.00	0.00	0	17,140.00
R213	On 07/11/2019	Bond Future	9.36963		85.08959		9.31322	85.43532		10.06	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.42437		86.74089		9.36584	87.09386		9.84	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	9.88506		72.82887		9.84124	73.12349		13.10	0.00	0.00	0	10,672.00
R214	On 07/11/2019	Bond Future	9.95132		70.99307		9.90605	71.29402		13.90	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	10.00851		72.37088		9.96182	72.67817		13.71	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 :												170,818,453.00	1,646	882 619.00
Grand Total:												170,818,453.00	1,646	882 619.00