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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/06/2019

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	95.74000	95.74000		95.93000	95.93000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	648.97500	648.97500		647.11000	647.11000			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	662.00000	662.00000		660.10100	660.10100			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	674.83600	674.83600		672.90400	672.90400			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	751.76700	751.76700		748.92000	748.92000			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	766.85500	766.85500		763.95500	763.95500			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	781.72400	781.72400		778.77200	778.77200			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	678.03500	678.03500		674.60300	674.60300			0.00	0.00	0	973.00
ALBI	On 07/11/2019	Index Future	691.64300	691.64300		688.14700	688.14700			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	705.05300	705.05300		701.49300	701.49300			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	10.87355	78.85780		10.94136	78.46241				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.98897	76.64648		11.05938	76.24336				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.09280	78.13375		11.16577	77.72290				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	11.13170	80.73984		11.21481	80.18544				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.24431	78.09503		11.33060	77.52970				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.34180	79.61081		11.43108	79.03466				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	671.25900	671.25900		667.74200	667.74200				0.00	0.00	0	442.00
GOVI	On 07/11/2019	GOVI	684.73100	684.73100		681.14800	681.14800				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	698.00700	698.00700		694.35900	694.35900				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	135.96475	135.96475		135.86752	135.86752				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	138.72990	138.72990		138.63093	138.63093				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	139.97870	139.97870		139.88251	139.88251				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	103.24971	103.24971		102.99173	102.99173				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	104.25491	104.25491		103.99541	103.99541				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.30139	106.30139		106.03696	106.03696				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	104.98289	104.98289		104.90457	104.90457				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	105.94830	105.94830		105.87234	105.87234				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	108.02793	108.02793		107.95067	107.95067				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	121.99810	121.99810		121.54996	121.54996				0.00	0.00	0	11,677.00
I2038	On 07/11/2019	Bond Future	124.47922	124.47922		124.02228	124.02228				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	125.26415	125.26415		124.80331	124.80331				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			115.62089		115.62089		115.53407	115.53407			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future			116.25251		116.25251		116.16963	116.16963			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			118.53453		118.53453		118.45020	118.45020			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			119.95677		119.95677		119.37803	119.37803			0.00	0.00	0	10,989.00
I2050	On 07/11/2019	Bond Future			122.39608		122.39608		121.80612	121.80612			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			122.96194		122.96194		122.36085	122.36085			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			262.60300		262.60300		262.29900	262.29900			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			267.94200		267.94200		267.63400	267.63400			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			273.20000		273.20000		272.88700	272.88700			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			8.43980		112.44112		8.51272	112.01982		6.23	0.00	50,261,180.64	447	130,381.00
R186	On 01/08/2019	Bond Future	8.30	Call	745.03000		0.74503		618.35000	0.61835	745.030	6.10	0.39	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.55	Put	837.68000		0.83768		1,049.21000	1.04921	837.680	6.27	0.41	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	8.70	Put	548.26000		0.54826		710.90000	0.71090	548.260	6.38	0.30	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,649.37000		3.64937		3,304.00000	3.30400	3,649.370	6.76	0.88	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	2.19000		0.00219		4.24000	0.00424	2.190	7.33	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.48596		114.69840		8.56272	114.26892		6.22	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,185.85000		1.18585		1,044.95000	1.04495	1,185.850	6.02	0.38	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,310.20000		1.31020		1,498.78000	1.49878	1,310.200	6.41	0.38	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.51625		111.61573		8.59683	111.17819		6.25	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			303.16176		303.16176		302.93960	302.93960			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			309.32679		309.32679		309.10076	309.10076			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			307.73394		307.73394		307.52346	307.52346			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			235.29900		235.29900		235.25714	235.25714			0.00	0.00	0	9,459.00
R202	On 07/11/2019	Bond Future			240.08396		240.08396		240.04183	240.04183			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			240.72543		240.72543		240.69294	240.69294			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			7.50792		104.08567		7.59774	103.80814		2.60	0.00	0.00	0	56,982.00
R2023	On 07/11/2019	Bond Future			7.50758		102.24250		7.60567	101.95961		2.96	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.48098		104.22601		7.58817	103.93786		2.82	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			9.12008		92.66789		9.17215	92.33928		8.86	0.00	0.00	0	49,421.00
R2030	On 01/08/2019	Bond Future	8.35	Call	62.20000		0.06220		54.01000	0.05401	62.200	7.97	0.05	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	288.66000		0.28866		252.75000	0.25275	288.660	8.17	0.18	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,397.34000		1.39734		1,262.30000	1.26230	1,397.340	8.76	0.53	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,646.53000		1.64653		1,494.04000	1.49404	1,646.530	8.83	0.58	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	287.53000		0.28753		365.04000	0.36504	287.530	9.45	0.15	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	279.24000		0.27924		355.14000	0.35514	279.240	9.46	0.15	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.17900		94.52858		9.23313	94.19359		8.94	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.60	Call	728.50000		0.72850		663.70000	0.66370	728.500	8.21	0.25	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,943.78000		1.94378		1,809.00000	1.80900	1,943.780	8.80	0.48	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	979.58000		0.97958		1,089.88000	1.08988	979.580	9.59	0.26	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.22633		92.35302		9.28250	92.01178		9.10	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			9.36915		94.67126		9.43131	94.24359		9.69	0.00	0.00	0	41,446.00
R2032	On 07/11/2019	Bond Future			9.43390		92.41059		9.49838	91.97453		10.22	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.48603		94.20377		9.55275	93.75940		10.05	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			9.61003		97.94777		9.67725	97.43589		10.50	0.00	72,971,088.65	745	65,637.00
R2035	On 07/11/2019	Bond Future			9.67948		95.41053		9.74909	94.88852		11.13	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	605.93000		0.60593		530.11000	0.53011	605.930	9.94	0.18	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,167.26000		2.16726		1,968.58000	1.96858	2,167.260	10.87	0.44	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,343.24000		1.34324		1,521.43000	1.52143	1,343.240	11.76	0.28	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.73896		97.26164		9.81089	96.72979		10.97	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			9.71269		90.02811		9.77994	89.51315		11.60	0.00	1,620,505.98	18	46,825.00
R2037	On 07/11/2019	Bond Future			9.77765		91.83582		9.84715	91.31068		11.76	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.83249		89.35752		9.90418	88.82243		12.16	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			9.77704		93.32056		9.86470	92.59724		12.04	0.00	0.00	0	30,318.00
R2040	On 07/11/2019	Bond Future			9.84125		95.19435		9.93178	94.45677		12.22	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,113.16000		1.11316		946.39000	0.94639	1,113.160	11.15	0.27	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,819.91000		2.81991		2,495.40000	2.49540	2,819.910	11.97	0.50	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.89559		92.53069		9.98893	91.77895		12.66	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			9.80011		90.45371		9.87747	89.80198		12.65	0.00	0.00	0	42,542.00
R2044	On 01/08/2019	Bond Future	9.36	Call	404.84000		0.40484		321.45000	0.32145	404.840	11.29	0.18	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	461.21000		0.46121		368.11000	0.36811	461.210	11.36	0.20	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,531.49000		1.53149		1,291.00000	1.29100	1,531.490	12.21	0.46	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,059.90000		2.05990		1,762.11000	1.76211	2,059.900	12.42	0.55	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	540.07000		0.54007		719.16000	0.71916	540.070	13.13	0.20	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	266.76000		0.26676		373.03000	0.37303	266.760	13.76	0.11	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.86164		92.26998		9.94146	91.60535		12.84	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	823.57000		0.82357		707.42000	0.70742	823.570	11.50	0.22	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,547.95000		2.54795		2,280.20000	2.28020	2,547.950	12.50	0.46	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,244.11000		1.24411		1,439.88000	1.43988	1,244.110	13.68	0.24	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.91367		89.67481		9.99587	88.99754		13.32	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,131.08000		1.13108		998.37000	0.99837	1,131.080	12.02	0.23	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,178.62000		3.17862		2,898.25000	2.89825	3,178.620	13.01	0.46	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,605.06000		1.60506		1,794.37000	1.79437	1,605.060	14.55	0.24	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			9.75523		94.14185		9.83244	93.46869		12.44	0.00	31,631,661.60	336	102,423.00
R2048	On 07/11/2019	Bond Future			9.81705		91.59171		9.89673	90.90520		13.27	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future			9.86998		93.36874		9.95204	92.66913		13.13	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			5.94616		100.96054		5.94087	100.96285		0.14	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			3.53024		102.98750		3.51592	102.99007		0.06	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			6.45742		102.80049		6.48939	102.75101		0.73	0.00	0.00	0	10,880.00
R208	On 07/11/2019	Bond Future			6.23223		101.45958		6.27054	101.40930		0.88	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.85678		103.42803		5.90357	103.37700		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			9.56538		74.82459		9.63237	74.38751		11.92	0.00	31,650,801.57	423	88,159.00
R209	On 01/08/2019	Bond Future	9.30	Call	651.10000		0.65110		553.37000	0.55337	651.100	11.17	0.31	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,308.39000		2.30839		2,058.12000	2.05812	2,308.390	12.00	0.67	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	133.50000		0.13350		185.36000	0.18536	133.500	13.38	0.07	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.62482		73.17426		9.69395	72.72852		12.63	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.67310		74.59413		9.74426	74.13989		12.44	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	190.42221		190.42221		190.28034	190.28034			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future	191.68767		191.68767		191.55166	191.55166			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	195.45051		195.45051		195.31211	195.31211			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	159.97228		159.97228		159.86151	159.86151			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.22568		163.22568		163.11300	163.11300			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	164.18332		164.18332		164.07555	164.07555			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	9.24099		87.29304		9.30310	86.90554		9.44	0.00	0.00	0	17,140.00
R213	On 07/11/2019	Bond Future	9.30378		85.49336		9.36821	85.09827		9.95	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.35623		87.15200		9.42296	86.74937		9.73	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	9.76055		73.67120		9.84282	73.11284		12.84	0.00	0.00	0	10,672.00
R214	On 07/11/2019	Bond Future	9.82296		71.85180		9.90780	71.28235		13.64	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.87642		73.24582		9.96374	72.66549		13.47	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 :												188,135,238.44	1,969	887 901.00
Grand Total:												188,135,238.44	1,969	887 901.00