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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/06/2019

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	95.47000	95.47000		95.35000	95.35000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	651.42700	651.42700		652.32900	652.32900			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	664.37400	664.37400		665.29400	665.29400			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	677.05800	677.05800		677.99700	677.99700			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	752.44500	752.44500		753.50200	753.50200			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	767.40000	767.40000		768.47800	768.47800			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	782.05100	782.05100		783.15100	783.15100			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	674.46500	674.46500		676.33000	676.33000			0.00	0.00	0	973.00
ALBI	On 07/11/2019	Index Future	687.86900	687.86900		689.77300	689.77300			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	701.00200	701.00200		702.94300	702.94300			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	10.95097	78.40662		10.93049	78.52559				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	11.07210	76.17087		11.05074	76.29266				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.18315	77.62552		11.16092	77.75011				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	11.27566	79.78372		11.22454	80.12097				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.39631	77.10386		11.34312	77.44826				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.50287	78.57664		11.44772	78.92808				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	667.47600	667.47600		669.42000	669.42000				0.00	0.00	0	439.00
GOVI	On 07/11/2019	GOVI	680.74200	680.74200		682.72500	682.72500				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	693.73900	693.73900		695.76100	695.76100				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	135.78863	135.78863		135.84561	135.84561				0.00	2,172,618.08	16	1,622.00
I2025	On 07/11/2019	Bond Future	138.52308	138.52308		138.58186	138.58186				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	139.72604	139.72604		139.78664	139.78664				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	102.99239	102.99239		103.01669	103.01669				0.00	2,059,847.80	20	4,132.00
I2029	On 07/11/2019	Bond Future	103.97199	103.97199		103.99733	103.99733				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	105.98152	105.98152		106.00782	106.00782				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	104.14122	104.14122		104.31753	104.31753				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	105.06909	105.06909		105.24937	105.24937				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	107.09965	107.09965		107.28403	107.28403				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	121.34053	121.34053		121.61759	121.61759				0.00	0.00	0	11,677.00
I2038	On 07/11/2019	Bond Future	123.78413	123.78413		124.06727	124.06727				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	124.51783	124.51783		124.80734	124.80734				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			114.35605		114.35605		114.70333	114.70333			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future			114.93929		114.93929		115.29397	115.29397			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			117.16074		117.16074		117.52310	117.52310			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			117.50492		117.50492		117.90790	117.90790			0.00	0.00	0	10,989.00
I2050	On 07/11/2019	Bond Future			119.87099		119.87099		120.28274	120.28274			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			120.35121		120.35121		120.77142	120.77142			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			261.39300		261.39300		261.68100	261.68100			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			266.65700		266.65700		266.95100	266.95100			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			271.81000		271.81000		272.11000	272.11000			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			8.37624		112.81003		8.34773	112.97602		6.29	0.00	115,179,040.63	1,021	123,009.00
R186	On 01/08/2019	Bond Future	8.30	Call	848.66000		0.84866		902.67000	0.90267	848.660	6.33	0.44	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.55	Put	654.72000		0.65472		573.34000	0.57334	654.720	6.54	0.35	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	8.70	Put	416.41000		0.41641		349.55000	0.34955	416.410	6.70	0.25	86,856,885.15	3,100	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,962.44000		3.96244		4,097.38000	4.09738	3,962.440	7.13	0.91	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	0.61000		0.00061		0.55000	0.00055	0.610	7.39	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.42306		115.05194		8.39292	115.22186		6.23	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,277.94000		1.27794		1,363.41000	1.36341	1,277.940	6.03	0.41	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,131.10000		1.13110		1,086.99000	1.08699	1,131.100	6.42	0.35	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.45648		111.94172		8.42471	112.11550		6.29	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			302.78067		302.78067		302.60060	302.60060			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			308.87764		308.87764		308.69547	308.69547			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			307.18386		307.18386		306.99984	306.99984			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			235.88326		235.88326		235.73141	235.73141			0.00	0.00	0	9,479.00
R202	On 07/11/2019	Bond Future			240.63317		240.63317		240.47933	240.47933			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			241.21339		241.21339		241.05787	241.05787			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

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 01/08/2019	Bond Future			7.37638		104.49381		7.32953	104.63966		2.62	0.00	10,031,405.76	96	55,899.00
R2023	On 07/11/2019	Bond Future			7.37091		102.63829		7.31953	102.78758		2.97	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.34311		104.59815		7.28670	104.75090		2.74	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			9.13170		92.59442		9.11947	92.67174		9.17	0.00	100,464,945.70	1,085	53,419.00
R2030	On 01/08/2019	Bond Future	8.35	Call	49.99000		0.04999		46.61000	0.04661	49.990	8.40	0.04	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	269.10000		0.26910		245.88000	0.24588	269.100	8.80	0.17	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,334.45000		1.33445		1,324.70000	1.32470	1,334.450	9.34	0.52	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,580.40000		1.58040		1,574.89000	1.57489	1,580.400	9.42	0.58	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.24	Put	973.78000		0.97378		0.00000	0.00000	973.780	9.44	0.41	118,154,058.75	3,100	3,100.00
R2030	On 01/08/2019	Bond Future	9.68	Put	294.16000		0.29416		240.20000	0.24020	294.160	10.20	0.16	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	285.80000		0.28580		232.72000	0.23272	285.800	10.22	0.15	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.19413		94.43479		9.18132	94.51419		9.07	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.60	Call	682.05000		0.68205		706.43000	0.70643	682.050	8.33	0.24	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,867.56000		1.86756		1,913.13000	1.91313	1,867.560	8.93	0.47	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	975.40000		0.97540		962.88000	0.96288	975.400	9.73	0.27	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.24675		92.22877		9.23336	92.31022		9.41	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			9.41666		94.34414		9.38910	94.53370		10.17	0.00	0.00	0	41,446.00
R2032	On 07/11/2019	Bond Future			9.48596		92.05830		9.45729	92.25208		10.38	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.54417		93.81638		9.51441	94.01439		10.53	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			9.71329		97.16313		9.67570	97.44764		11.05	0.00	0.00	0	65,619.00
R2035	On 07/11/2019	Bond Future			9.78900		94.59116		9.74999	94.88180		11.32	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	451.11000		0.45111		496.24000	0.49624	451.110	10.11	0.15	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,791.58000		1.79158		1,908.15000	1.90815	1,791.580	11.06	0.39	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,557.12000		1.55712		1,466.81000	1.46681	1,557.120	11.95	0.32	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.85615		96.39741		9.81572	96.69424		11.52	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			9.81020		89.28289		9.77281	89.56753		12.21	0.00	0.00	0	46,825.00
R2037	On 07/11/2019	Bond Future			9.88088		91.05750		9.84215	91.34831		11.95	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.94276		88.53647		9.90272	88.83328		12.76	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			9.92552		92.10064		9.87288	92.53020		12.67	0.00	17,591,222.24	191	36,811.00
R2040	On 07/11/2019	Bond Future			9.99699		93.93125		9.94252	94.36989		12.41	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	781.30000		0.78130		871.99000	0.87199	781.300	11.33	0.21	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,194.43000		2.19443		2,380.72000	2.38072	2,194.430	12.16	0.43	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.05982		91.21449		10.00356	91.66200		13.29	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
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			9.95398		89.16512		9.90124	89.60330		13.33	0.00	3,566,604.80	40	43,862.00
R2044	On 01/08/2019	Bond Future	9.36	Call	196.41000		0.19641		219.06000	0.21906	196.410	11.94	0.11	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	229.38000		0.22938		255.98000	0.25598	229.380	12.02	0.12	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	960.25000		0.96025	1,067.56000	1.06756	960.250	12.88	0.35	0.00	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	1,367.11000		1.36711	1,512.40000	1.51240	1,367.110	13.09	0.44	0.00	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	797.52000		0.79752	640.01000	0.64001	797.520	13.81	0.28	0.00	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	400.67000		0.40067	307.45000	0.30745	400.670	14.45	0.16	0.00	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			10.02268		90.93746		9.96817	91.38478		13.06	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	551.59000		0.55159	622.17000	0.62217	551.590	11.70	0.16	0.00	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,941.53000		1.94153	2,115.33000	2.11533	1,941.530	12.71	0.39	0.00	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,566.94000		1.56694	1,432.82000	1.43282	1,566.940	13.91	0.29	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.08302		88.28878		10.02676	88.74523		13.99	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	926.66000		0.92666	916.72000	0.91672	926.660	12.67	0.19	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,697.22000		2.69722	2,746.46000	2.74646	2,697.220	13.68	0.41	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	2,065.88000		2.06588	1,820.54000	1.82054	2,065.880	15.24	0.29	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			9.89987		92.88791		9.85188	93.30057		13.10	0.00	1,857,758.20	20	102,651.00
R2048	On 07/11/2019	Bond Future			9.96853		90.29436		9.91891	90.71572		13.49	0.00	180,588,720.00	2,000	2,048.00
R2048	On 06/02/2020	Bond Future			10.02936		92.01860		9.97815	92.44852		13.79	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			6.01596		100.93007		5.99485	100.93928		0.16	0.00	302,790.21	3	4,891.00
R207	On 07/11/2019	Bond Future			3.81706		102.93605		3.76168	102.94598		0.07	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			6.43105		102.84133		6.42570	102.84962		0.79	0.00	4,936,383.84	48	10,856.00
R208	On 07/11/2019	Bond Future			6.21605		101.48082		6.20919	101.48983		0.90	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.86534		103.41869		5.85639	103.42845		0.75	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			9.66426		74.18079		9.62641	74.42624		12.42	0.00	27,446,892.30	370	88,975.00
R209	On 01/08/2019	Bond Future	9.30	Call	432.62000		0.43262	473.19000	0.47319	432.620	11.66	0.24	0.00	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	1,839.99000		1.83999	1,969.30000	1.96930	1,839.990	12.50	0.61	0.00	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	158.67000		0.15867	129.70000	0.12970	158.670	13.89	0.09	0.00	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.72919		72.50283		9.69004	72.75363		12.85	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 06/02/2020	Bond Future		9.78408	73.88751		9.74370	74.14345		12.97	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		190.48590	190.48590		190.36476	190.36476			0.00	2,285,830.80	12	2,142.00
R210	On 07/11/2019	Bond Future		191.71497	191.71497		191.59227	191.59227			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future		195.42035	195.42035		195.29629	195.29629			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		159.87798	159.87798		159.78551	159.78551			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future		163.09753	163.09753		163.00401	163.00401			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future		164.00346	164.00346		163.90898	163.90898			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		9.27385	87.08773		9.25116	87.22943		9.75	0.00	522,526.38	6	17,378.00
R213	On 07/11/2019	Bond Future		9.34067	85.26685		9.31705	85.41178		10.10	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future		9.39877	86.89503		9.37421	87.04326		10.05	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		9.91015	72.66106		9.85712	73.01650		13.47	0.00	0.00	0	10,625.00
R214	On 07/11/2019	Bond Future		9.97944	70.80716		9.92466	71.17005		13.89	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future		10.04085	72.15930		9.98437	72.52949		14.14	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 :												674,017,530.64	11,128	897 567.00
Grand Total:												674,017,530.64	11,128	897 567.00