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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/06/2019

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	95.41000	95.41000		95.50000	95.50000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	653.09900	653.09900		651.34100	651.34100			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	666.02700	666.02700		664.28500	664.28500			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	678.59400	678.59400		676.96600	676.96600			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	755.90500	755.90500		752.17500	752.17500			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	770.86800	770.86800		767.12200	767.12200			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	785.41300	785.41300		781.76600	781.76600			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	677.01200	677.01200		673.55400	673.55400			0.00	0.00	0	973.00
ALBI	On 07/11/2019	Index Future	690.41400	690.41400		686.94000	686.94000			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	703.44100	703.44100		700.05300	700.05300			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	10.87580	78.84463		10.95864	78.36214				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.99503	76.61166		11.08010	76.12533				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.10630	78.05750		11.19149	77.57886				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	11.24635	79.97678		11.31389	79.53313				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.36678	77.29474		11.43608	76.84805				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.47504	78.75364		11.54409	78.31575				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	670.10400	670.10400		666.55700	666.55700				0.00	6,701,040.00	1	438.00
GOVI	On 07/11/2019	GOVI	683.36900	683.36900		679.80300	679.80300				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	696.26300	696.26300		692.78000	692.78000				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	135.42673	135.42673		135.47493	135.47493				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	138.14359	138.14359		138.20274	138.20274				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	139.30859	139.30859		139.39913	139.39913				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	102.41462	102.41462		102.57617	102.57617				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	103.37483	103.37483		103.54712	103.54712				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	105.34984	105.34984		105.54809	105.54809				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	103.52547	103.52547		103.74972	103.74972				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	104.43309	104.43309		104.66933	104.66933				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	106.42825	106.42825		106.69206	106.69206				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	121.04530	121.04530		121.02374	121.02374				0.00	0.00	0	11,362.00
I2038	On 07/11/2019	Bond Future	123.47361	123.47361		123.46069	123.46069				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	124.17413	124.17413		124.18796	124.18796				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			113.78281		113.78281		114.18323	114.18323			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future			114.34587		114.34587		114.76268	114.76268			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			116.53045		116.53045		116.98030	116.98030			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			116.37171		116.37171		117.06735	117.06735			0.00	0.00	0	10,989.00
I2050	On 07/11/2019	Bond Future			118.70627		118.70627		119.42425	119.42425			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			119.13795		119.13795		119.89554	119.89554			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			260.24800		260.24800		260.30200	260.30200			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			265.46900		265.46900		265.54400	265.54400			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			270.54000		270.54000		270.67500	270.67500			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			8.28732		113.32879		8.38022	112.78689		6.29	0.00	0.00	0	121,436.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,030.52000		1.03052		817.57000	0.81757	1,030.520	6.33	0.52	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.55	Put	433.35000		0.43335		642.40000	0.64240	433.350	6.54	0.27	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	8.70	Put	256.18000		0.25618		404.28000	0.40428	256.180	6.70	0.18	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	4,417.37000		4.41737		3,931.52000	3.93152	4,417.370	7.13	0.94	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	0.13000		0.00013		0.49000	0.00049	0.130	7.39	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.33092		115.57245		8.42729	115.02812		6.23	0.00	0.00	0	2,660.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,467.36000		1.46736		1,256.57000	1.25657	1,467.360	6.03	0.46	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	925.66000		0.92566		1,127.62000	1.12762	925.660	6.42	0.31	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.36430		112.44690		8.46098	111.91713		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			302.55651		302.55651		302.50858	302.50858			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			308.62610		308.62610		308.59940	308.59940			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			306.85981		306.85981		306.89945	306.89945			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			232.94198		232.94198		232.37477	232.37477			0.00	0.00	0	9,479.00
R202	On 07/11/2019	Bond Future			237.61496		237.61496		237.05336	237.05336			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			238.08455		238.08455		237.56364	237.56364			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			7.30826		104.70596		7.38147	104.47798		2.62	0.00	0.00	0	55,899.00
R2023	On 07/11/2019	Bond Future			7.29917		102.84682		7.37657	102.62187		2.97	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.27314		104.78766		7.34941	104.58111		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			9.05789		93.06240		9.13525	92.57199		9.17	0.00	0.00	0	58,119.00
R2030	On 01/08/2019	Bond Future	8.35	Call	54.24000		0.05424		43.95000	0.04395	54.240	8.40	0.05	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	304.90000		0.30490		250.18000	0.25018	304.900	8.80	0.20	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,514.14000		1.51414		1,297.02000	1.29702	1,514.140	9.34	0.58	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,787.32000		1.78732		1,541.96000	1.54196	1,787.320	9.42	0.64	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.24	Put	720.50000		0.72050		957.57000	0.95757	720.500	9.44	0.35	0.00	0	3,100.00
R2030	On 01/08/2019	Bond Future	9.68	Put	183.91000		0.18391		280.75000	0.28075	183.910	10.20	0.11	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	177.96000		0.17796		272.55000	0.27255	177.960	10.22	0.11	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.11850		94.90491		9.19786	94.41168		9.07	0.00	0.00	0	200.00
R2030	On 07/11/2019	Bond Future	8.60	Call	767.03000		0.76703		666.12000	0.66612	767.030	8.33	0.26	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,051.70000		2.05170		1,842.31000	1.84231	2,051.700	8.93	0.50	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	819.42000		0.81942		968.54000	0.96854	819.420	9.73	0.24	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.17166		92.68676		9.25067	92.20495		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			9.35828		94.74634		9.43550	94.21487		10.17	0.00	0.00	0	42,655.00
R2032	On 07/11/2019	Bond Future			9.42643		92.46130		9.50555	91.92622		10.38	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.48566		94.20624		9.56449	93.68152		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			9.62945		97.79946		9.71170	97.17514		11.05	0.00	0.00	0	66,485.00
R2035	On 07/11/2019	Bond Future			9.70311		95.23285		9.78739	94.60313		11.32	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	522.09000		0.52209		443.37000	0.44337	522.090	10.11	0.17	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,002.98000		2.00298		1,778.92000	1.77892	2,002.980	11.06	0.43	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,311.61000		1.31161		1,535.88000	1.53588	1,311.610	11.95	0.29	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.77021		97.03003		9.85452	96.40935		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			9.73131		89.88508		9.81868	89.21853		12.21	0.00	0.00	0	46,825.00
R2037	On 07/11/2019	Bond Future			9.80023		91.66469		9.88969	90.99155		11.95	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.86225		89.13480		9.95189	88.46901		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			9.88220		92.45392		9.95432	91.86697		12.67	0.00	0.00	0	37,356.00
R2040	On 07/11/2019	Bond Future			9.95311		94.28435		10.02679	93.69269		12.41	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	816.72000		0.81672		719.45000	0.71945	816.720	11.33	0.22	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,290.04000		2.29004		2,074.51000	2.07451	2,290.040	12.16	0.45	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.01718		91.55334		10.09061	90.97105		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			9.93618		89.31261		9.98792	88.88503		13.33	0.00	0.00	0	43,862.00
R2044	On 01/08/2019	Bond Future	9.36	Call	167.97000		0.16797		155.49000	0.15549	167.970	11.94	0.10	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	198.52000		0.19852		183.33000	0.18333	198.520	12.02	0.11	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	914.24000		0.91424		836.06000	0.83606	914.240	12.88	0.35	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	1,326.68000		1.32668	1,214.18000	1.21418	1,326.680	13.09	12.89	0.45	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	665.95000		0.66595	846.15000	0.84615	665.950	13.81	12.88	0.25	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	311.62000		0.31162	422.36000	0.42236	311.620	14.45	12.88	0.13	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			10.00515		91.08091		10.05777	90.65150		13.06	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	540.75000		0.54075	496.66000	0.49666	540.750	11.70	12.88	0.16	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,939.95000		1.93995	1,812.91000	1.81291	1,939.950	12.71	12.88	0.40	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,468.89000		1.46889	1,633.77000	1.63377	1,468.890	13.91	12.88	0.28	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.06745		88.41471		10.11922	87.99716		13.99	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	919.66000		0.91966	861.28000	0.86128	919.660	12.67	12.88	0.19	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,700.86000		2.70086	2,564.03000	2.56403	2,700.860	13.68	12.88	0.41	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,983.84000		1.98384	2,134.68000	2.13468	1,983.840	15.24	12.88	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			9.89253		92.95081		9.94414	92.51017		13.10	0.00	0.00	0	102,804.00
R2048	On 07/11/2019	Bond Future			9.96177		90.35156		10.01429	89.90886		13.49	0.00	0.00	0	2,048.00
R2048	On 06/02/2020	Bond Future			10.02480		92.05674		10.07656	91.62557		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			6.02961		100.92412		6.02652	100.92547		0.16	0.00	403,696.48	4	4,891.00
R207	On 07/11/2019	Bond Future			3.89426		102.92222		3.84484	102.93107		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			6.42367		102.85276		6.43375	102.83715		0.79	0.00	0.00	0	10,856.00
R208	On 07/11/2019	Bond Future			6.21307		101.48473		6.21949	101.47630		0.90	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.88254		103.39993		5.86985	103.41377		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			9.59096		74.65724		9.67299	74.12435		12.42	0.00	671,915.16	9	88,975.00
R209	On 01/08/2019	Bond Future	9.30	Call	489.37000		0.48937	399.95000	0.39995	489.370	11.66	12.42	0.27	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,065.11000		2.06511	1,779.08000	1.77908	2,065.110	12.50	12.42	0.67	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	91.37000		0.09137	151.37000	0.15137	91.370	13.89	12.42	0.06	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.65439		72.98311		9.73823	72.44510		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	9.70962		74.36049		9.79344	73.82837		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	189.99163		189.99163		189.95952	189.95952			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future	191.19636		191.19636		191.17751	191.17751			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	194.84931		194.84931		194.87195	194.87195			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	159.86830		159.86830		159.84363	159.84363			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.07545		163.07545		163.06212	163.06212			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	163.94487		163.94487		163.96693	163.96693			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	9.21564		87.45189		9.28771	87.00133		9.75	0.00	0.00	0	17,378.00
R213	On 07/11/2019	Bond Future	9.28132		85.63167		9.35509	85.17852		10.10	0.00	0.00	0	3,080.00
R213	On 06/02/2020	Bond Future	9.34043		87.24771		9.41375	86.80479		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	9.88249		72.84609		9.94930	72.40049		13.47	0.00	0.00	0	10,625.00
R214	On 07/11/2019	Bond Future	9.95172		70.99042		10.01988	70.54117		13.89	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	10.01472		72.33017		10.08254	71.88804		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 :												7,776,651.64	14	909 091.00
Grand Total:												7,776,651.64	14	909 091.00