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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/07/2019

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	95.32000	95.32000		95.19000	95.19000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	653.69100	653.69100		655.79000	655.79000			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	666.54100	666.54100		668.68200	668.68200			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	679.16100	679.16100		681.34400	681.34400			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	763.13000	763.13000		766.57300	766.57300			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	778.13100	778.13100		781.64200	781.64200			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	792.86400	792.86400		796.44300	796.44300			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	686.22000	686.22000		689.15000	689.15000			0.00	0.00	0	970.00
ALBI	On 07/11/2019	Index Future	699.71000	699.71000		702.69700	702.69700			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	712.95800	712.95800		716.00300	716.00300			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	10.69108	79.93671		10.63665	80.26283				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.80503	77.71442		10.74850	78.04700				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	10.90845	79.18630		10.84986	79.52526				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	10.99070	81.69580		10.94131	82.03531				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.10294	79.03647		11.05167	79.38266				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.20111	80.53368		11.14806	80.88650				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	679.57200	679.57200		682.61600	682.61600				0.00	0.00	0	437.00
GOVI	On 07/11/2019	GOVI	692.93100	692.93100		696.03500	696.03500				0.00	0.00	0	44.00
GOVI	On 06/02/2020	GOVI	706.05100	706.05100		709.21500	709.21500				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.53157	136.53157		136.66183	136.66183				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.25170	139.25170		139.38467	139.38467				0.00	27,850,340.00	200	200.00
I2025	On 06/02/2020	Bond Future	140.44721	140.44721		140.58289	140.58289				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	103.42404	103.42404		103.36981	103.36981				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	104.39036	104.39036		104.33498	104.33498				0.00	15,658,554.00	150	150.00
I2029	On 06/02/2020	Bond Future	106.39175	106.39175		106.33545	106.33545				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	104.14470	104.14470		104.25613	104.25613				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	105.04954	105.04954		105.16321	105.16321				0.00	5,252,477.00	50	50.00
I2033	On 06/02/2020	Bond Future	107.06352	107.06352		107.17952	107.17952				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	121.80118	121.80118		121.69974	121.69974				0.00	0.00	0	11,392.00
I2038	On 07/11/2019	Bond Future	124.22793	124.22793		124.12442	124.12442				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	124.95105	124.95105		124.84588	124.84588				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			115.12624		115.12624		115.11505	115.11505			0.00	0.00	0	12,638.00
I2046	On 07/11/2019	Bond Future			115.70053		115.70053		115.68907	115.68907			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			117.91870		117.91870		117.90717	117.90717			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			118.95822		118.95822		118.58148	118.58148			0.00	0.00	0	11,104.00
I2050	On 07/11/2019	Bond Future			121.32818		121.32818		120.94404	120.94404			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			121.81786		121.81786		121.42669	121.42669			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			262.13500		262.13500		261.96600	261.96600			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			267.35800		267.35800		267.18500	267.18500			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			272.48300		272.48300		272.30800	272.30800			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			8.17168		114.00810		8.07576	114.57560		5.87	0.00	929,052,006.90	8,149	125,318.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,166.76000		1.16676		1,583.80000	1.58380	1,166.760	5.91	0.66	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	46.45000		0.04645		25.38000	0.02538	46.450	6.31	0.06	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	5,034.20000		5.03420		5,599.46000	5.59946	5,034.200	6.72	0.99	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	0.00000		0.00000		0.00000	0.00000	0.000	6.94	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.21194		116.24924		8.11094	116.82790		5.81	0.00	0.00	0	5,960.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,604.51000		1.60451		1,338.22000	1.33822	1,604.510	5.78	0.50	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,625.42000		1.62542		1,947.71000	1.94771	1,625.420	5.80	0.52	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	598.68000		0.59868		477.97000	0.47797	598.680	6.21	0.24	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.23796		113.14411		8.13187	113.73390		6.13	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			302.98217		302.98217		302.95764	302.95764			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			309.01865		309.01865		308.99357	308.99357			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			307.28056		307.28056		307.25553	307.25553			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			233.51886		233.51886		233.49638	233.49638			0.00	0.00	0	9,518.00
R202	On 07/11/2019	Bond Future			238.17114		238.17114		238.14849	238.14849			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			238.66728		238.66728		238.64470	238.64470			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			7.33465		104.62371		7.23732	104.92748		2.35	0.00	484,407,777.30	4,630	56,013.00

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R2023	On 07/11/2019	Bond Future		7.33293	102.74862		7.22656	103.05841		2.56	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future		7.30755	104.69441		7.19118	105.01021		2.60	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		8.84694	94.41736		8.78690	94.80779		8.61	0.00	307,139,672.08	3,253	78,162.00
R2030	On 01/08/2019	Bond Future	8.35	Call	46.93000	0.04693	78.80000	0.07880	46.930	7.85	0.06	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	390.55000	0.39055	533.81000	0.53381	390.550	8.21	0.30	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	331.16000	0.33116	256.68000	0.25668	331.160	8.71	0.25	0.00	0	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	2,176.84000	2.17684	2,511.52000	2.51152	2,176.840	8.80	0.81	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,547.11000	2.54711	2,896.78000	2.89678	2,547.110	8.88	0.86	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	13.36000	0.01336	9.81000	0.00981	13.360	9.67	0.02	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	12.59000	0.01259	9.24000	0.00924	12.590	9.69	0.01	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future		8.90120	96.27342		8.83877	96.67152		8.57	0.00	0.00	0	200.00
R2030	On 07/11/2019	Bond Future	8.60	Call	1,036.68000	1.03668	1,187.96000	1.18796	1,036.680	8.14	0.35	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,627.34000	2.62734	2,884.29000	2.88429	2,627.340	8.67	0.61	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	444.56000	0.44456	391.72000	0.39172	444.560	9.65	0.15	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future		8.94504	94.08731		8.88021	94.49310		8.99	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		9.18798	95.93369		9.12297	96.39254		9.65	0.00	0.00	0	44,151.00
R2032	On 07/11/2019	Bond Future		9.25163	93.65895		9.18418	94.12687		9.98	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future		9.30380	95.43282		9.23398	95.90976		9.97	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		9.41834	99.43032		9.37358	99.78144		10.46	0.00	448,629,603.84	4,512	71,099.00
R2035	On 07/11/2019	Bond Future		9.48623	96.88243		9.43989	97.24041		10.87	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	699.77000	0.69977	790.26000	0.79026	699.770	9.85	0.22	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,593.25000	2.59325	2,796.69000	2.79669	2,593.250	10.90	0.53	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	806.67000	0.80667	744.32000	0.74432	806.670	12.15	0.20	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future		9.54514	98.71716		9.49722	99.08214		10.88	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		9.54450	91.33587		9.49476	91.72814		11.57	0.00	351,643,099.50	3,850	54,192.00
R2037	On 07/11/2019	Bond Future		9.60880	93.13131		9.55739	93.53137		11.50	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future		9.66391	90.63516		9.61086	91.04292		12.07	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		9.63448	94.51624		9.57969	94.98227		11.98	0.00	378,064,960.00	4,000	39,258.00
R2040	On 07/11/2019	Bond Future		9.69878	96.37425		9.64220	96.84944		11.92	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,187.48000	1.18748	1,348.70000	1.34870	1,187.480	11.11	0.31	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	3,128.00000	3.12800	3,412.86000	3.41286	3,128.000	12.00	0.56	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future		9.75410	93.68900		9.69577	94.17323		12.55	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			9.68893		91.40432		9.63919	91.83503		12.63	0.00	0.00	0	40,532.00
R2044	On 01/08/2019	Bond Future	9.36	Call	259.88000		0.25988		356.35000	0.35635	259.880	11.81	0.17	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	311.84000		0.31184		421.07000	0.42107	311.840	11.89	0.19	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,479.37000		1.47937		1,755.30000	1.75530	1,479.370	12.61	0.56	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,122.08000		2.12208		2,446.07000	2.44607	2,122.080	12.84	0.68	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	113.80000		0.11380		93.23000	0.09323	113.800	13.81	0.07	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	32.05000		0.03205		26.24000	0.02624	32.050	14.45	0.02	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.75145		93.20115		9.70013	93.64033		12.57	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	795.53000		0.79553		908.06000	0.90806	795.530	11.44	0.23	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,683.90000		2.68390		2,923.94000	2.92394	2,683.900	12.55	0.51	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	860.07000		0.86007		786.74000	0.78674	860.070	14.20	0.19	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.80529		90.58104		9.75242	91.02867		13.25	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,085.77000		1.08577		1,202.07000	1.20207	1,085.770	11.66	0.24	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,326.48000		3.32648		3,560.97000	3.56097	3,326.480	12.90	0.50	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,217.96000		1.21796		1,136.91000	1.13691	1,217.960	14.68	0.20	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			9.65211		95.05472		9.59725	95.54691		12.46	0.00	0.00	0	102,489.00
R2048	On 07/11/2019	Bond Future			9.71503		92.48420		9.65842	92.98609		13.02	0.00	0.00	0	2,048.00
R2048	On 06/02/2020	Bond Future			9.76982		94.23574		9.71151	94.74721		13.10	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			6.12554		100.88228		6.06231	100.90985		0.13	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			4.21133		102.86541		4.05426	102.89354		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			6.27844		103.07811		6.27675	103.08074		0.65	0.00	0.00	0	10,796.00
R208	On 07/11/2019	Bond Future			6.04915		101.70033		6.04712	101.70300		0.66	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.67527		103.62635		5.67262	103.62924		0.61	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			9.41679		75.80788		9.36192	76.17586		11.81	0.00	0.00	0	89,403.00
R209	On 01/08/2019	Bond Future	9.30	Call	608.08000		0.60808		774.83000	0.77483	608.080	11.49	0.38	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,707.61000		2.70761		3,034.12000	3.03412	2,707.610	12.36	0.84	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	7.71000		0.00771		6.11000	0.00611	7.710	13.84	0.01	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.47620		74.14615		9.41958	74.52136		12.33	0.00	2,224,384.50	30	30.00
R209	On 06/02/2020	Bond Future			9.52537		75.55044		9.46707	75.93286		12.45	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	191.69162		191.69162		191.16101	191.16101			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future	192.90416		192.90416		192.36305	192.36305			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	196.60265		196.60265		196.05144	196.05144			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	160.24405		160.24405		160.23205	160.23205			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.43669		163.43669		163.42441	163.42441			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	164.32388		164.32388		164.31163	164.31163			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	9.03128		88.61925		8.97631	88.97148		9.19	0.00	0.00	0	17,638.00
R213	On 07/11/2019	Bond Future	9.09192		86.81011		9.03489	87.16924		9.57	0.00	0.00	0	3,080.00
R213	On 06/02/2020	Bond Future	9.14330		88.45408		9.08421	88.82015		9.68	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	9.64719		74.45218		9.59739	74.79959		12.87	0.00	0.00	0	10,625.00
R214	On 07/11/2019	Bond Future	9.71048		72.61816		9.65913	72.97240		13.44	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.76560		73.99340		9.71273	74.35447		13.50	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 :												2,949,922,875.12	28,824	957 296.00
Grand Total:												2,949,922,875.12	28,824	957 296.00