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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/08/2019

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	95.53000	95.53000		95.40000	95.40000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	661.33300	661.33300		662.83600	662.83600			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	673.24800	673.24800		674.77800	674.77800			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	685.74700	685.74700		687.30700	687.30700			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	763.31600	763.31600		767.81200	767.81200			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	777.06900	777.06900		781.64500	781.64500			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	791.49500	791.49500		796.15800	796.15800			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	682.93700	682.93700		687.50600	687.50600			0.00	0.00	0	226.00
ALBI	On 06/02/2020	Index Future	695.24200	695.24200		699.89200	699.89200			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	708.14900	708.14900		712.88800	712.88800			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 07/11/2019	Bond Future	11.15187	75.71854		11.03930	76.35801				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	11.28063	77.08272		11.16385	77.73367				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.40416	74.71989		11.28304	75.38300				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 07/11/2019	Bond Future	11.47050	76.62782		11.37341	77.25181				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.59297	78.00833		11.49234	78.64353				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.71551	75.19226		11.61112	75.83924				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 07/11/2019	GOVI	675.82700	675.82700		680.53600	680.53600				0.00	54,066,160.00	8	1,186.00
GOVI	On 06/02/2020	GOVI	688.00400	688.00400		692.79600	692.79600				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	700.77700	700.77700		705.66000	705.66000				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	138.11195	138.11195		138.15025	138.15025				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	139.15949	139.15949		139.19842	139.19842				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.77558	141.77558		141.81535	141.81535				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 07/11/2019	Bond Future	102.93258	102.93258		102.97897	102.97897				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	104.81185	104.81185		104.85909	104.85909				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	105.66952	105.66952		105.71772	105.71772				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 07/11/2019	Bond Future	103.84205	103.84205		103.96467	103.96467				0.00	0.00	0	6,140.00
I2033	On 06/02/2020	Bond Future	105.73783	105.73783		105.86270	105.86270				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	106.52990	106.52990		106.65713	106.65713				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 07/11/2019	Bond Future	121.97063	121.97063		122.14990	122.14990				0.00	18,295,594.50	150	21,774.00
I2038	On 06/02/2020	Bond Future	122.53917	122.53917		122.72176	122.72176				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	124.84297	124.84297		125.02892	125.02892				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 07/11/2019	Bond Future		113.09809	113.09809		113.09954	113.09954			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future		115.16305	115.16305		115.16429	115.16429			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future		115.57961	115.57961		115.58086	115.58086			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 07/11/2019	Bond Future		117.84225	117.84225		118.20177	118.20177			0.00	0.00	0	12,776.00
I2050	On 06/02/2020	Bond Future		118.15810	118.15810		118.52405	118.52405			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future		120.37948	120.37948		120.75246	120.75246			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 07/11/2019	Index Future		264.52700	264.52700		264.70200	264.70200			0.00	0.00	0	1,016.00
IGOV	On 06/02/2020	Index Future		269.35600	269.35600		269.53400	269.53400			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future		274.42000	274.42000		274.60100	274.60100			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 07/11/2019	Bond Future		8.53078	114.44737		8.43707	114.97307		5.93	0.00	375,959,610.45	3,285	135,940.00
R186	On 07/11/2019	Bond Future	8.20	Put	2,440.19000	2.44019	2,107.66000	2.10766	2,440.190	5.77	0.71	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	622.92000	0.62292	826.89000	0.82689	622.920	5.79	0.31	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.25	Put	2,244.75000	2.24475	1,930.29000	1.93029	2,244.750	5.80	0.68	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	659.95000	0.65995	871.19000	0.87119	659.950	5.80	0.32	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	870.21000	0.87021	720.08000	0.72008	870.210	6.10	0.37	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future		8.59185	111.20517		8.49338	111.74032		6.31	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	844.31000	0.84431	1,031.53000	1.03153	844.310	6.00	0.29	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	2,218.78000	2.21878	1,967.81000	1.96781	2,218.780	6.31	0.53	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	1,179.15000	1.17915	1,032.73000	1.03273	1,179.150	6.82	0.33	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.64617	113.27032		8.54254	113.81549		6.06	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	334.61000	0.33461	424.79000	0.42479	334.610	5.08	0.14	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,447.11000	1.44711	1,679.11000	1.67911	1,447.110	5.85	0.38	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,860.23000	1.86023	1,670.49000	1.67049	1,860.230	6.57	0.40	0.00	0	6,000.00
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 07/11/2019	Bond Future		309.13420	309.13420		309.14386	309.14386			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future		307.11990	307.11990		307.12961	307.12961			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future		312.89367	312.89367		312.90378	312.90378			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 07/11/2019	Bond Future		235.82668	235.82668		235.83003	235.83003			0.00	0.00	0	9,082.00
R202	On 06/02/2020	Bond Future		236.06440	236.06440		236.06773	236.06773			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
R202	On 07/05/2020	Bond Future		240.50223	240.50223		240.50580	240.50580			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 07/11/2019	Bond Future		7.55190	102.11456		7.48168	102.31736		2.72	0.00	7,658,592.00	75	52,610.00
R2023	On 06/02/2020	Bond Future		7.58204	103.95431		7.50523	104.16073		2.80	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future		7.58127	101.95131		7.49689	102.16165		2.73	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 07/11/2019	Bond Future		9.23836	94.16131		9.12506	94.86401		8.63	0.00	24,293,617.98	258	70,106.00
R2030	On 07/11/2019	Bond Future	8.60	Call	290.18000	0.29018	436.83000	0.43683	290.180	8.20	0.15	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	2,650.06000	2.65006	2,239.52000	2.23952	2,650.060	8.58	0.67	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,215.80000	1.21580	1,574.66000	1.57466	1,215.800	8.73	0.42	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	611.87000	0.61187	493.96000	0.49396	611.870	9.73	0.23	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future		9.30938	91.84907		9.19168	92.56436		9.11	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	391.39000	0.39139	525.70000	0.52570	391.390	8.10	0.15	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,465.89000	1.46589	1,781.86000	1.78186	1,465.890	8.86	0.38	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future		9.37795	93.55486		9.25563	94.28353		9.07	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 07/11/2019	Bond Future		9.60613	91.25225		9.49834	91.97480		10.03	0.00	0.00	0	50,602.00
R2032	On 06/02/2020	Bond Future		9.68364	92.89628		9.57199	93.63181		10.07	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future		9.75719	90.46105		9.64148	91.21035		10.69	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 07/11/2019	Bond Future		9.88556	93.87745		9.76762	94.75028		10.90	0.00	6,946,931.30	74	94,508.00
R2035	On 07/11/2019	Bond Future	8.92	Call	85.33000	0.08533	151.59000	0.15159	85.330	9.38	0.05	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	887.23000	0.88723	1,216.34000	1.21634	887.230	10.58	0.30	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,142.08000	1.14208	928.73000	0.92873	1,142.080	11.68	0.32	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future		9.97003	95.56879		9.84797	96.45735		10.94	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future		10.04401	92.83915		9.91783	93.74429		11.70	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 07/11/2019	Bond Future		9.98035	90.31720		9.86256	91.19488		11.51	0.00	0.00	0	62,399.00
R2037	On 06/02/2020	Bond Future		10.05874	87.68518		9.93706	88.57863		12.11	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future		10.13486	89.31363		10.00918	90.22374		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 07/11/2019	Bond Future		10.06994	93.34901		9.96766	94.16703		11.94	0.00	0.00	0	44,699.00
R2040	On 07/11/2019	Bond Future	9.30	Call	221.38000	0.22138	340.25000	0.34025	221.380	10.48	0.10	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,221.42000	1.22142	1,580.69000	1.58069	1,221.420	11.63	0.35	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future		10.14787	90.52107		10.04227	91.35372		12.60	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future		10.22348	92.20223		10.11446	93.05044		12.88	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 07/11/2019	Bond Future			10.11249		90.20864		10.02057	90.95471		12.58	0.00	13,080,252.80	145	37,851.00
R2044	On 07/11/2019	Bond Future	9.19	Call	114.37000		0.11437	180.54000	0.18054	114.370	10.84	10.84	0.06	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	966.19000		0.96619	1,250.00000	1.25000	966.190	12.15	12.15	0.30	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,093.39000		1.09339	940.65000	0.94065	1,093.390	13.62	13.62	0.28	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.18777		87.44935	10.09292	88.20887		13.28	13.28	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	365.33000		0.36533	473.94000	0.47394	365.330	11.66	11.66	0.11	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,701.27000		1.70127	2,006.86000	2.00686	1,701.270	12.92	12.92	0.34	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,700.76000		1.70076	1,526.93000	1.52693	1,700.760	14.76	14.76	0.29	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.26068		89.07354	10.16284	89.84720		13.59	13.59	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,026.83000		1.02683	1,216.78000	1.21678	1,026.830	12.16	12.16	0.21	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.91	Call	2,821.43000		2.82143	3,182.30000	3.18230	2,821.430	13.17	13.17	0.41	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.02	Put	2,122.33000		2.12233	1,940.43000	1.94043	2,122.330	14.82	14.82	0.28	0.00	0	556.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2048	On 07/11/2019	Bond Future			10.10365		89.16445	10.01171	89.93052		12.98	12.98	0.00	0.00	0	88,756.00
R2048	On 06/02/2020	Bond Future			10.18049		90.77085	10.08558	91.55080		13.07	13.07	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.24789		88.01555	10.15007	88.81000		14.05	14.05	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 07/11/2019	Bond Future			6.48830		102.45934	6.48368	102.46017		0.06	0.06	0.00	0.00	0	3,801.00
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 07/11/2019	Bond Future			6.72600		100.81422	6.72528	100.81516		0.79	0.79	0.00	0.00	0	10,137.00
R208	On 06/02/2020	Bond Future			6.59198		102.63051	6.59113	102.63143		0.72	0.72	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.31717		101.13237	6.31598	101.13339		0.62	0.62	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 07/11/2019	Bond Future			9.86040		71.67149	9.74790	72.38343		12.35	12.35	0.00	0.00	0	91,356.00
R209	On 07/11/2019	Bond Future	8.92	Call	99.00000		0.09900	165.43000	0.16543	99.000	10.95	10.95	0.06	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	481.08000		0.48108	682.44000	0.68244	481.080	11.67	11.67	0.21	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	788.03000		0.78803	1,062.08000	1.06208	788.030	12.00	12.00	0.30	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	2,035.51000		2.03551	1,713.70000	1.71370	2,035.510	12.38	12.38	0.54	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.93174		72.96274	9.81578	73.68751		12.55	12.55	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.99943		71.16589	9.87988	71.90420		13.23	13.23	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

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/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 07/11/2019	Bond Future	190.97490		190.97490		190.97872	190.97872			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future	194.46149		194.46149		194.46539	194.46539			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future	195.46681		195.46681		195.47079	195.47079			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 07/11/2019	Bond Future	163.40377		163.40377		163.41011	163.41011			0.00	0.00	0	6,684.00
R212	On 06/02/2020	Bond Future	164.14117		164.14117		164.14758	164.14758			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future	167.22695		167.22695		167.23358	167.23358			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 07/11/2019	Bond Future	9.46435		84.51333		9.35132	85.20160		9.66	0.00	8,451,333.00	100	20,854.00
R213	On 06/02/2020	Bond Future	9.54225		86.03598		9.42508	86.73662		9.83	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future	9.60921		84.08094		9.48785	84.79462		10.20	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 07/11/2019	Bond Future	10.08325		70.12762		9.98624	70.76232		13.41	0.00	0.00	0	16,189.00
R214	On 06/02/2020	Bond Future	10.15960		71.39108		10.05959	72.03716		13.55	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	10.22659		69.41782		10.12360	70.07600		14.45	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 :												508,752,092.03	4,095	997 433.00
Grand Total:												508,752,092.03	4,095	997 433.00