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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 20/08/2019

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
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	95.27000	95.27000		95.32000	95.32000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	663.46300	663.46300		662.99300	662.99300			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	675.40100	675.40100		674.91800	674.91800			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	687.89400	687.89400		687.42000	687.42000			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	767.08700	767.08700		765.60900	765.60900			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	780.89000	780.89000		779.38000	779.38000			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	795.33400	795.33400		793.81700	793.81700			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	685.13500	685.13500		683.35800	683.35800			0.00	54,810,800.00	8	222.00
ALBI	On 06/02/2020	Index Future	697.46300	697.46300		695.65000	695.65000			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	710.36400	710.36400		708.53500	708.53500			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	11.09526	76.03913		11.13705	75.80228				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	11.22219	77.40745		11.26567	77.16565				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.34449	75.04550		11.38923	74.80117				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	11.44489	76.79158		11.48678	76.52404				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.56668	78.17341		11.61022	77.90035				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.68909	75.35511		11.73395	75.07895				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	677.95700	677.95700		676.11000	676.11000				0.00	40,677,420.00	6	1,190.00
GOVI	On 06/02/2020	GOVI	690.15600	690.15600		688.27200	688.27200				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	702.92200	702.92200		701.02000	701.02000				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.93581	137.93581		137.94809	137.94809				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	138.97721	138.97721		138.98863	138.98863				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.58058	141.58058		141.59569	141.59569				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	102.59880	102.59880		102.65177	102.65177				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	104.46977	104.46977		104.52290	104.52290				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	105.31403	105.31403		105.37076	105.37076				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	103.33897	103.33897		103.34745	103.34745				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	105.22348	105.22348		105.23123	105.23123				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.99882	105.99882		106.00935	106.00935				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	122.12457	122.12457		122.13453	122.13453				0.00	0.00	0	21,774.00
I2038	On 06/02/2020	Bond Future	122.69343	122.69343		122.70253	122.70253				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	124.99174	124.99174		125.00419	125.00419				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		113.07768	113.07768		113.08675	113.08675			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future		115.13965	115.13965		115.14814	115.14814			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future		115.54830	115.54830		115.55957	115.55957			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		117.94012	117.94012		117.94953	117.94953			0.00	0.00	0	12,776.00
I2050	On 06/02/2020	Bond Future		118.25537	118.25537		118.26389	118.26389			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future		120.47049	120.47049		120.48220	120.48220			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		263.95000	263.95000		264.19700	264.19700			0.00	0.00	0	1,018.00
IGOV	On 06/02/2020	Index Future		268.76400	268.76400		269.01300	269.01300			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future		273.79700	273.79700		274.05900	274.05900			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		8.44320	114.93858		8.47384	114.76641		5.96	0.00	0.00	0	136,194.00
R186	On 07/11/2019	Bond Future	8.20	Put	2,051.77000	2.05177	2,175.11000	2.17511	2,051.770	5.79	0.67	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	733.69000	0.73369	681.55000	0.68155	733.690	5.81	0.35	3,662,077.28	90	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,869.74000	1.86974	1,987.52000	1.98752	1,869.740	5.82	0.63	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	776.15000	0.77615	721.76000	0.72176	776.150	5.82	0.37	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	650.26000	0.65026	712.03000	0.71203	650.260	6.12	0.31	3,164,158.73	90	4,955.00
R186	On 06/02/2020	Bond Future		8.50026	111.70282		8.53264	111.52655		6.34	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	971.11000	0.97111	919.16000	0.91916	971.110	6.03	0.33	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,928.73000	1.92873	2,022.30000	2.02230	1,928.730	6.34	0.49	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	992.07000	0.99207	1,050.27000	1.05027	992.070	6.86	0.29	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.55123	113.76964		8.58477	113.59291		6.09	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	391.84000	0.39184	367.18000	0.36718	391.840	5.09	0.16	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,618.30000	1.61830	1,551.18000	1.55118	1,618.300	5.87	0.41	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,644.11000	1.64411	1,714.37000	1.71437	1,644.110	6.60	0.37	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		308.32556	308.32556		308.47313	308.47313			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future		306.29005	306.29005		306.43766	306.43766			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future		312.02769	312.02769		312.18584	312.18584			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		234.73270	234.73270		235.79891	235.79891			0.00	0.00	0	9,082.00
R202	On 06/02/2020	Bond Future		234.94563	234.94563		236.02932	236.02932			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			239.34671		239.34671		240.45649	240.45649			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			7.46599		102.36274		7.48539	102.30663		2.68	0.00	30,708,822.00	300	52,661.00
R2023	On 06/02/2020	Bond Future			7.48891		104.20466		7.51043	104.14674		2.77	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.48177		102.19940		7.50438	102.14296		2.77	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			9.14543		94.73715		9.18135	94.51401		8.68	0.00	0.00	0	77,076.00
R2030	On 07/11/2019	Bond Future	8.60	Call	311.58000		0.31158		280.78000	0.28078	311.580	7.95	0.17	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	2,176.23000		2.17623		2,326.21000	2.32621	2,176.230	8.38	0.62	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,365.67000		1.36567		1,271.04000	1.27104	1,365.670	8.54	0.48	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.35	Put	985.22000		0.98522		1,078.14000	1.07814	985.220	8.78	0.36	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	389.69000		0.38969		436.79000	0.43679	389.690	9.35	0.17	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	317.16000		0.31716		357.16000	0.35716	317.160	9.51	0.14	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			9.21318		92.43315		9.25061	92.20531		9.19	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	465.58000		0.46558		431.19000	0.43119	465.580	8.16	0.17	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,667.18000		1.66718		1,579.58000	1.57958	1,667.180	8.93	0.42	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			9.27904		94.14348		9.31755	93.91372		8.97	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			9.52790		91.77586		9.56911	91.49951		10.08	0.00	34,874,826.80	380	50,982.00
R2032	On 06/02/2020	Bond Future			9.60290		93.42735		9.64571	93.14523		10.14	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.67449		90.99571		9.71849	90.71070		10.44	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			9.82745		94.30599		9.86351	94.03972		10.99	0.00	0.00	0	96,124.00
R2035	On 07/11/2019	Bond Future	8.92	Call	89.49000		0.08949		79.02000	0.07902	89.490	9.46	0.05	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	952.94000		0.95294		880.36000	0.88036	952.940	10.67	0.32	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	939.85000		0.93985		1,029.15000	1.02915	939.850	11.78	0.28	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.91018		96.00291		9.94760	95.73113		11.03	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.98302		93.27502		10.02138	93.00052		11.42	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,046.44000		1.04644		0.00000	0.00000	1,046.440	10.33	0.23	107,643,260.16	5,000	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,759.54000		2.75954		0.00000	0.00000	2,759.540	11.16	0.44	206,923,610.79	5,000	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,736.76000		1.73676		0.00000	0.00000	1,736.760	12.45	0.27	127,405,889.96	5,000	5,000.00
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			9.93841		90.62819		9.97961	90.32267		11.60	0.00	0.00	0	62,917.00
R2037	On 06/02/2020	Bond Future			10.01569		87.99971		10.05835	87.68802		12.21	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			10.09122		89.62803		10.13498	89.31277		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 07/11/2019	Bond Future			10.07430		93.31439		10.11552	92.98821		12.00	0.00	0.00	0	43,814.00

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R2040	On 07/11/2019	Bond Future	9.30	Call	184.65000		0.18465		161.66000	0.16166	184.650	10.54	0.09	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,128.11000		1.12811		1,031.53000	1.03153	1,128.110	11.70	0.34	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.15264		90.48375		10.19531	90.15095		12.67	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.22920		92.15808		10.27296	91.82142		12.53	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
R2044	On 07/11/2019	Bond Future			10.11702		90.17214		10.15823	89.84131		12.63	0.00	0.00	0	37,851.00
R2044	On 07/11/2019	Bond Future	9.19	Call	90.15000		0.09015		77.87000	0.07787	90.150	10.88	0.05	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	876.54000		0.87654		796.81000	0.79681	876.540	12.20	0.28	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,015.72000		1.01572		1,123.24000	1.12324	1,015.720	13.67	0.28	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.19270		87.41017		10.23532	87.07272		13.34	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	317.18000		0.31718		288.03000	0.28803	317.180	11.53	0.10	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,539.72000		1.53972		1,439.43000	1.43943	1,539.720	12.54	0.33	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,541.13000		1.54113		1,645.92000	1.64592	1,541.130	14.26	0.28	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.26653		89.02764		10.31022	88.68616		13.19	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	892.92000		0.89292		833.71000	0.83371	892.920	11.75	0.19	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,030.09000		1.03009		964.10000	0.96410	1,030.090	11.87	0.21	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	2,627.00000		2.62700		2,498.04000	2.49804	2,627.000	12.77	0.41	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	2,872.09000		2.87209		2,735.25000	2.73525	2,872.090	12.87	0.43	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,979.30000		1.97930		2,082.73000	2.08273	1,979.300	14.43	0.28	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,862.79000		1.86279		1,961.20000	1.96120	1,862.790	14.57	0.26	0.00	0	100.00
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			10.08723		89.30041		10.13357	88.91766		13.03	0.00	10,716,049.20	120	89,159.00
R2048	On 06/02/2020	Bond Future			10.16378		90.90729		10.21170	90.51703		13.11	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.23140		88.14858		10.28054	87.75319		13.62	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			6.57202		102.44448		6.52878	102.45215		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			6.62144		100.95040		6.61522	100.95851		0.80	0.00	0.00	0	10,137.00
R208	On 06/02/2020	Bond Future			6.46563		102.76692		6.45876	102.77434		0.72	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.16231		101.26443		6.15046	101.27455		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 07/11/2019	Bond Future			9.80852		71.99852		9.84965	71.73907		12.41	0.00	24,911,487.92	346	89,481.00
R209	On 07/11/2019	Bond Future	8.92	Call	101.74000		0.10174		88.81000	0.08881	101.740	11.06	0.06	0.00	0	8,000.00

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 07/11/2019	Bond Future	9.33	Call	503.13000	0.50313	453.91000	0.45391	503.130	11.75	0.23	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	827.39000	0.82739	755.29000	0.75529	827.390	12.06	0.32	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	1,790.03000	1.79003	1,936.44000	1.93644	1,790.030	12.44	0.51	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.87851	73.29410	9.92101	73.02935		12.63	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.94535	71.49850	9.98887	71.23066		13.00	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 07/11/2019	Bond Future			190.20100	190.20100	190.21749	190.21749			0.00	22,824,120.00	120	2,132.00
R210	On 06/02/2020	Bond Future			193.66934	193.66934	193.68461	193.68461			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			194.64694	194.64694	194.66733	194.66733			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			162.88126	162.88126	163.01259	163.01259			0.00	0.00	0	6,684.00
R212	On 06/02/2020	Bond Future			163.60560	163.60560	163.73805	163.73805			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.67035	166.67035	166.80939	166.80939			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			9.39148	84.95619	9.42743	84.73731		9.72	0.00	0.00	0	20,554.00
R213	On 06/02/2020	Bond Future			9.46702	86.48493	9.50440	86.26146		9.91	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.53227	84.53246	9.57063	84.30694		10.11	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			10.06178	70.26729	10.10293	69.99999		13.43	0.00	0.00	0	16,189.00
R214	On 06/02/2020	Bond Future			10.13770	71.53173	10.18022	71.25907		13.61	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future			10.20478	69.55637	10.24829	69.28042		14.08	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
<b>Total for Derivatives :</b>												<b>668,322,522.83</b>	<b>16,460</b>	<b>1 024 897.00</b>
<b>Grand Total:</b>												<b>668,322,522.83</b>	<b>16,460</b>	<b>1 024 897.00</b>