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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/08/2019

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	95.05000	95.05000		95.08000	95.08000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	666.57200	666.57200		666.51000	666.51000			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	678.56600	678.56600		678.50200	678.50200			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	691.11700	691.11700		691.05200	691.05200			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	772.95100	772.95100		773.20500	773.20500			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	786.85900	786.85900		787.11800	787.11800			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	801.41300	801.41300		801.67700	801.67700			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	690.39200	690.39200		690.98200	690.98200			0.00	0.00	0	222.00
ALBI	On 06/02/2020	Index Future	702.81500	702.81500		703.41500	703.41500			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	715.81400	715.81400		716.42600	716.42600			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	10.99173	76.63062		10.96732	76.77106				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	11.11482	78.00943		11.08949	78.15247				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.23319	75.65841		11.20692	75.80414				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	11.33619	77.49332		11.32207	77.58528				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.45403	78.88773		11.43940	78.98134				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.57228	76.08238		11.55709	76.17783				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	683.28200	683.28200		683.93700	683.93700				0.00	0.00	0	1,190.00
GOVI	On 06/02/2020	GOVI	695.57600	695.57600		696.24400	696.24400				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	708.44200	708.44200		709.12200	709.12200				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.71467	137.71467		137.78733	137.78733				0.00	3,305,152.08	24	1,451.00
I2025	On 06/02/2020	Bond Future	138.75192	138.75192		138.82591	138.82591				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.35076	141.35076		141.42621	141.42621				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	102.54802	102.54802		102.54966	102.54966				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	104.41802	104.41802		104.41965	104.41965				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	105.26105	105.26105		105.26283	105.26283				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	103.09393	103.09393		103.33485	103.33485				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.97388	104.97388		105.21914	105.21914				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.74421	105.74421		105.99425	105.99425				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	121.76417	121.76417		121.94273	121.94273				0.00	0.00	0	21,774.00
I2038	On 06/02/2020	Bond Future	122.32640	122.32640		122.50810	122.50810				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	124.61768	124.61768		124.80271	124.80271				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			112.86419		112.86419		112.86543	112.86543			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future			114.92228		114.92228		114.92352	114.92352			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			115.32636		115.32636		115.32782	115.32782			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			117.57838		117.57838		117.93611	117.93611			0.00	0.00	0	12,776.00
I2050	On 06/02/2020	Bond Future			117.88674		117.88674		118.25111	118.25111			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			120.09486		120.09486		120.46595	120.46595			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			263.55900		263.55900		263.82600	263.82600			0.00	0.00	0	1,018.00
IGOV	On 06/02/2020	Index Future			268.36500		268.36500		268.63700	268.63700			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			273.39200		273.39200		273.66800	273.66800			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			8.30500		115.71944		8.30040	115.74556		5.93	0.00	23,143,888.00	200	136,294.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,548.30000		1.54830		1,541.21000	1.54121	1,548.300	5.77	0.57	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,027.70000		1.02770		1,047.39000	1.04739	1,027.700	5.79	0.45	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,394.13000		1.39413		1,388.13000	1.38813	1,394.130	5.80	0.54	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	1,081.40000		1.08140		1,101.52000	1.10152	1,081.400	5.80	0.46	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	426.47000		0.42647		426.89000	0.42689	426.470	6.10	0.22	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future			8.35506		112.49770		8.35023	112.52427		6.32	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,240.00000		1.24000		1,255.69000	1.25569	1,240.000	6.01	0.39	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,546.72000		1.54672		1,541.05000	1.54105	1,546.720	6.32	0.43	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	764.17000		0.76417		762.59000	0.76259	764.170	6.84	0.24	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future			8.39853		114.57887		8.39343	114.60603		6.07	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	524.34000		0.52434		532.33000	0.53233	524.340	5.07	0.20	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,955.95000		1.95595		1,972.94000	1.97294	1,955.950	5.85	0.47	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,350.14000		1.35014		1,345.87000	1.34587	1,350.140	6.57	0.32	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			308.28981		308.28981		308.29878	308.29878			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future			306.25345		306.25345		306.26260	306.26260			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future			311.98969		311.98969		311.99927	311.99927			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			234.19975		234.19975		234.72349	234.72349			0.00	0.00	0	9,082.00
R202	On 06/02/2020	Bond Future			234.40272		234.40272		234.93621	234.93621			0.00	0.00	0	0.00

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R202	On 07/05/2020	Bond Future		238.79312	238.79312		239.33680	239.33680			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		7.30939	102.81708		7.31489	102.80108		2.69	0.00	0.00	0	53,397.00
R2023	On 06/02/2020	Bond Future		7.31764	104.66708		7.32365	104.65081		2.76	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future		7.29383	102.67008		7.30039	102.65361		2.76	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		9.01339	95.56356		9.00895	95.59152		8.64	0.00	2,006,834.76	21	77,055.00
R2030	On 07/11/2019	Bond Future	8.60	Call	458.81000	0.45881	472.20000	0.47220	458.810	7.91	0.23	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,673.56000	1.67356	1,668.05000	1.66805	1,673.560	8.35	0.54	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,771.79000	1.77179	1,797.15000	1.79715	1,771.790	8.50	0.57	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.35	Put	694.42000	0.69442	694.90000	0.69490	694.420	8.75	0.28	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	253.05000	0.25305	254.99000	0.25499	253.050	9.32	0.12	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	202.60000	0.20260	204.53000	0.20453	202.600	9.47	0.10	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future		9.07603	93.27439		9.07142	93.30285		9.14	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	612.94000	0.61294	623.57000	0.62357	612.940	8.12	0.21	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	2,022.10000	2.02210	2,042.42000	2.04242	2,022.100	8.89	0.48	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future		9.13659	95.00001		9.13178	95.02911		9.09	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		9.40080	92.63556		9.40163	92.62991		10.05	0.00	0.00	0	50,982.00
R2032	On 06/02/2020	Bond Future		9.47128	94.30241		9.47214	94.29666		10.11	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future		9.53816	91.88672		9.53904	91.88093		10.72	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		9.71601	95.13606		9.70141	95.24562		10.98	0.00	7,610,884.80	80	96,090.00
R2035	On 07/11/2019	Bond Future	8.92	Call	134.34000	0.13434	146.59000	0.14659	134.340	9.45	0.07	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,221.87000	1.22187	1,276.15000	1.27615	1,221.870	10.66	0.39	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	704.41000	0.70441	689.57000	0.68957	704.410	11.77	0.23	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future		9.79487	96.84786		9.77976	96.95942		11.02	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future		9.86388	94.13532		9.84825	94.24906		11.79	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,344.87000	1.34487	1,381.40000	1.38140	1,344.870	10.70	0.27	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,260.56000	3.26056	3,322.84000	3.32284	3,260.560	11.53	0.48	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,597.53000	1.59753	1,575.57000	1.57557	1,597.530	12.83	0.25	0.00	0	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		9.83224	91.42295		9.81253	91.57168		11.60	0.00	4,571,147.50	50	63,136.00
R2037	On 06/02/2020	Bond Future		9.90603	88.80869		9.88566	88.96020		12.22	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future		9.97800	90.45175		9.95696	90.60611		12.48	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		9.96811	94.16340		9.95355	94.28080		12.04	0.00	1,789,104.60	19	43,795.00

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R2040	On 07/11/2019	Bond Future	9.30	Call	264.68000		0.26468		285.22000	0.28522	264.680	10.57	0.12	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,425.79000		1.42579		1,486.63000	1.48663	1,425.790	11.73	0.40	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.04300		91.34792		10.02796	91.46749		12.71	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.11605		93.03798		10.10051	93.15990		13.00	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			10.01101		91.03291		9.99643	91.15241		12.67	0.00	0.00	0	37,851.00
R2044	On 07/11/2019	Bond Future	9.19	Call	134.69000		0.13469		147.14000	0.14714	134.690	10.91	0.07	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,127.75000		1.12775		1,181.31000	1.18131	1,127.750	12.24	0.34	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	780.66000		0.78066		764.88000	0.76488	780.660	13.71	0.23	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.08332		88.28636		10.06827	88.40807		13.38	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	410.85000		0.41085		430.45000	0.43045	410.850	11.56	0.12	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,838.32000		1.83832		1,892.36000	1.89236	1,838.320	12.58	0.37	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,303.69000		1.30369		1,282.12000	1.28212	1,303.690	14.30	0.24	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.15373		89.91983		10.13820	90.04386		13.68	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,177.26000		1.17726		1,211.49000	1.21149	1,177.260	12.24	0.23	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,338.78000		1.33878		1,376.09000	1.37609	1,338.780	12.36	0.25	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,134.59000		3.13459		3,197.71000	3.19771	3,134.590	13.26	0.44	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,400.65000		3.40065		3,466.71000	3.46671	3,400.650	13.35	0.47	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,849.70000		1.84970		1,825.21000	1.82521	1,849.700	14.92	0.26	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,743.03000		1.74303		1,720.02000	1.72002	1,743.030	15.07	0.24	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			9.99677		90.05611		9.97189	90.26596		13.05	0.00	0.00	0	85,959.00
R2048	On 06/02/2020	Bond Future			10.07042		91.67652		10.04474	91.89020		13.13	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.13522		88.93172		10.10874	89.14951		14.11	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			6.42520		102.47055		6.42007	102.47147		0.06	0.00	0.00	0	3,884.00
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			6.45102		101.17291		6.56598	101.02274		0.80	0.00	0.00	0	10,137.00
R208	On 06/02/2020	Bond Future			6.25643		102.99336		6.39757	102.84051		0.70	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			5.89296		101.49478		6.07482	101.33916		0.60	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			9.70779		72.63976		9.68293	72.79931		12.40	0.00	0.00	0	89,481.00
R209	On 07/11/2019	Bond Future	8.92	Call	142.63000		0.14263		160.89000	0.16089	142.630	11.05	0.09	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	646.82000	0.64682	700.58000	0.70058	646.820	11.74	0.28	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	1,032.37000	1.03237	1,104.29000	1.10429	1,032.370	12.05	0.38	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	1,458.93000	1.45893	1,398.86000	1.39886	1,458.930	12.43	0.45	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.77471	73.94678	9.74908	74.10928		12.63	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.83838	72.16310	9.81196	72.32864		13.28	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			190.18732	190.18732	190.19071	190.19071			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			193.65546	193.65546	193.65893	193.65893			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			194.63217	194.63217	194.63586	194.63586			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			162.74467	162.74467	162.75027	162.75027			0.00	0.00	0	6,684.00
R212	On 06/02/2020	Bond Future			163.46644	163.46644	163.47216	163.47216			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.52821	166.52821	166.53414	166.53414			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			9.26474	85.73396	9.25518	85.79302		9.70	0.00	0.00	0	20,554.00
R213	On 06/02/2020	Bond Future			9.33567	87.27657	9.32576	87.33670		9.88	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.39627	85.33857	9.38600	85.39986		10.24	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			9.95604	70.96181	9.94143	71.05864		13.44	0.00	0.00	0	16,189.00
R214	On 06/02/2020	Bond Future			10.02871	72.23860	10.01364	72.33725		13.63	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future			10.09259	70.27614	10.07707	70.37666		14.47	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 :												42,427,011.74	394	1 022 761.00
Grand Total:												42,427,011.74	394	1 022 761.00