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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/06/2019

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	95.34000	95.34000		95.20000	95.20000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	654.89500	654.89500		657.10000	657.10000			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	667.85800	667.85800		670.10700	670.10700			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	680.45800	680.45800		682.75000	682.75000			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	763.20900	763.20900		766.73800	766.73800			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	778.31700	778.31700		781.91600	781.91600			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	793.00000	793.00000		796.66800	796.66800			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	680.01600	680.01600		685.09300	685.09300			0.00	0.00	0	973.00
ALBI	On 07/11/2019	Index Future	693.47600	693.47600		698.65400	698.65400			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	706.55900	706.55900		711.83600	711.83600			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	10.83411	79.08914		10.72352	79.74329				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.95177	76.86072		10.83689	77.52789				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.06149	78.31104		10.94241	78.99082				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	11.24016	80.01765		11.11437	80.85628				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.36040	77.33608		11.22971	78.19138				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.46848	78.79547		11.33316	79.66695				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	673.07900	673.07900		678.31900	678.31900				0.00	0.00	0	437.00
GOVI	On 07/11/2019	GOVI	686.40200	686.40200		691.74700	691.74700				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	699.35100	699.35100		704.79800	704.79800				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	135.81941	135.81941		135.79789	135.79789				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	138.54370	138.54370		138.52186	138.52186				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	139.71599	139.71599		139.69379	139.69379				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	102.36300	102.36300		102.65944	102.65944				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	103.32197	103.32197		103.62431	103.62431				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	105.29563	105.29563		105.60383	105.60383				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	103.12780	103.12780		103.11089	103.11089				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	104.02705	104.02705		104.00985	104.00985				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	106.01412	106.01412		105.99673	105.99673				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	121.14698	121.14698		120.94832	120.94832				0.00	0.00	0	11,362.00
I2038	On 07/11/2019	Bond Future	123.57701	123.57701		123.37456	123.37456				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	124.27916	124.27916		124.07292	124.07292				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			113.77262		113.77262		112.60875	112.60875			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future			114.33521		114.33521		113.14800	113.14800			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			116.51931		116.51931		115.30961	115.30961			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			117.18637		117.18637		116.21279	116.21279			0.00	0.00	0	11,030.00
I2050	On 07/11/2019	Bond Future			119.53681		119.53681		118.54403	118.54403			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			119.98384		119.98384		118.97215	118.97215			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			260.08500		260.08500		259.55700	259.55700			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			265.30200		265.30200		264.76300	264.76300			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			270.36900		270.36900		269.82100	269.82100			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			8.12654		114.27471		8.05545	114.69624		5.84	0.00	49,709,498.85	435	127,938.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,495.73000		1.49573		1,804.45000	1.80445	1,495.730	5.88	0.68	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.55	Put	169.52000		0.16952		123.33000	0.12333	169.520	6.11	0.14	49,804,006.02	3,100	0.00
R186	On 01/08/2019	Bond Future	8.70	Put	86.70000		0.08670		61.79000	0.06179	86.700	6.29	0.08	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	5,311.78000		5.31178		5,728.48000	5.72848	5,311.780	6.69	0.98	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	6.90	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.16169		116.53666		8.08683	116.96660		6.11	0.00	0.00	0	2,660.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,948.11000		1.94811		2,196.06000	2.19606	1,948.110	6.10	0.54	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	681.24000		0.68124		588.96000	0.58896	681.240	6.57	0.24	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.18664		113.42892		8.10802	113.86704		6.16	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			302.18099		302.18099		302.01590	302.01590			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			308.24223		308.24223		308.07401	308.07401			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			306.46765		306.46765		306.29646	306.29646			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			231.55619		231.55619		231.51815	231.51815			0.00	0.00	0	9,579.00
R202	On 07/11/2019	Bond Future			236.20096		236.20096		236.16206	236.16206			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			236.64275		236.64275		236.60345	236.60345			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			7.26687		104.83514		7.15276	105.19231		2.40	0.00	0.00	0	55,549.00

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R2023	On 07/11/2019	Bond Future			7.25407		102.97818		7.12936	103.34251		2.87	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.22396		104.92113		7.08757	105.29241		2.72	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			8.87112		94.26072		8.79548	94.75186		8.57	0.00	126,874,929.12	1,346	74,941.00
R2030	On 01/08/2019	Bond Future	8.35	Call	98.97000		0.09897		156.63000	0.15663	98.970	7.84	0.09	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	509.99000		0.50999		691.95000	0.69195	509.990	8.17	0.31	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	544.26000		0.54426		0.00000	0.00000	544.260	8.67	0.31	189,293,373.12	6,570	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	2,207.31000		2.20731	2,597.00000	2.59700	2,207.310		8.76	0.75	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,551.00000		2.55100	2,960.89000	2.96089	2,551.000		8.84	0.79	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.24	Put	304.97000		0.30497	228.91000	0.22891	304.970		8.87	0.19	56,626,140.08	3,100	0.00
R2030	On 01/08/2019	Bond Future	9.68	Put	53.49000		0.05349	38.40000	0.03840	53.490		9.63	0.04	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	51.28000		0.05128	36.79000	0.03679	51.280		9.65	0.04	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			8.92432		96.12655		8.84565	96.62754		8.89	0.00	0.00	0	200.00
R2030	On 07/11/2019	Bond Future	8.60	Call	1,152.06000		1.15206	1,343.81000	1.34381	1,152.060		8.48	0.35	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,715.78000		2.71578	3,029.36000	3.02936	2,715.780		9.00	0.59	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	588.77000		0.58877	509.71000	0.50971	588.770		9.96	0.18	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			8.97009		93.93113		8.88842	94.44159		9.23	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			9.24798		95.51295		9.13693	96.29375		9.57	0.00	0.00	0	43,705.00
R2032	On 07/11/2019	Bond Future			9.31201		93.24282		9.19680	94.03907		10.20	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.36727		95.00218		9.24802	95.81358		10.36	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			9.58506		98.13897		9.47921	98.95585		10.38	0.00	3,827,419.83	39	65,199.00
R2035	On 07/11/2019	Bond Future			9.65717		95.57875		9.54754	96.41181		11.12	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	537.28000		0.53728	705.36000	0.70536	537.280		9.93	0.18	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,081.00000		2.08100	2,485.65000	2.48565	2,081.000		10.86	0.45	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,150.73000		1.15073	954.56000	0.95456	1,150.730		11.75	0.26	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.72275		97.38212		9.60939	98.23101		11.32	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			9.69682		90.15029		9.60120	90.89180		11.47	0.00	0.00	0	50,297.00
R2037	On 07/11/2019	Bond Future			9.76462		91.93479		9.66577	92.69107		11.75	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.82553		89.40973		9.72351	90.18033		12.54	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			9.87298		92.52938		9.74696	93.57083		11.95	0.00	0.00	0	34,951.00
R2040	On 07/11/2019	Bond Future			9.94362		94.36100		9.81340	95.42314		12.25	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	785.07000		0.78507	1,050.87000	1.05087	785.070		11.17	0.22	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,257.44000		2.25744	2,775.80000	2.77580	2,257.440		12.00	0.45	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.00743		91.63111		9.87309	92.71336		13.12	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			9.92707		89.38825		9.80107	90.44557		12.58	0.00	2,234,706.25	25	40,670.00
R2044	On 01/08/2019	Bond Future	9.36	Call	123.60000		0.12360		247.38000	0.24738	123.600	11.32	0.08	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	147.45000		0.14745		288.44000	0.28844	147.450	11.35	0.09	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	803.12000		0.80312		1,238.89000	1.23889	803.120	12.09	0.34	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	1,213.98000		1.21398		1,765.54000	1.76554	1,213.980	12.32	0.45	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	536.14000		0.53614		344.91000	0.34491	536.140	13.11	0.23	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	229.84000		0.22984		141.07000	0.14107	229.840	13.78	0.11	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.99579		91.15766		9.86569	92.23606		12.91	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	515.47000		0.51547		713.39000	0.71339	515.470	11.55	0.16	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,910.25000		1.91025		2,380.78000	2.38078	1,910.250	12.57	0.40	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,390.30000		1.39030		1,123.50000	1.12350	1,390.300	13.76	0.28	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.05783		88.49267		9.92374	89.59137		13.83	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	890.00000		0.89000		1,126.17000	1.12617	890.000	12.52	0.19	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,667.71000		2.66771		3,154.38000	3.15438	2,667.710	13.53	0.41	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,901.16000		1.90116		1,625.77000	1.62577	1,901.160	15.08	0.27	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			9.88895		92.98152		9.75785	94.11886		12.37	0.00	0.00	0	102,804.00
R2048	On 07/11/2019	Bond Future			9.95810		90.38264		9.82273	91.54246		13.33	0.00	0.00	0	2,048.00
R2048	On 06/02/2020	Bond Future			10.02107		92.08795		9.88152	93.26977		13.63	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			5.98199		100.94490		5.94493	100.96107		0.14	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			3.77802		102.94305		3.68563	102.95962		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			6.33417		102.99156		6.30578	103.03564		0.70	0.00	0.00	0	10,796.00
R208	On 07/11/2019	Bond Future			6.10567		101.62592		6.07146	101.67095		0.90	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.75111		103.54341		5.70908	103.58936		0.76	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			9.55208		74.91182		9.44125	75.64470		11.66	0.00	6,742,063.80	90	89,261.00
R209	On 01/08/2019	Bond Future	9.30	Call	497.98000		0.49798		754.15000	0.75415	497.980	11.34	0.29	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,175.17000		2.17517		2,733.91000	2.73391	2,175.170	12.21	0.71	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	59.68000		0.05968		37.65000	0.03765	59.680	13.66	0.04	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.61429		73.24250		9.49989	73.98997		12.63	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	9.66836		74.62453		9.55056	75.38609		12.77	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	189.99667		189.99667		189.67425	189.67425			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future	191.20090		191.20090		190.87227	190.87227			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	194.85336		194.85336		194.51839	194.51839			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	159.70388		159.70388		159.88046	159.88046			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	162.90728		162.90728		163.08749	163.08749			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	163.77296		163.77296		163.95674	163.95674			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	9.08023		88.30721		8.98943	88.88724		9.13	0.00	0.00	0	17,378.00
R213	On 07/11/2019	Bond Future	9.14084		86.50365		9.04662	87.09521		9.93	0.00	0.00	0	3,080.00
R213	On 06/02/2020	Bond Future	9.19495		88.13579		9.09735	88.73857		9.89	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	9.87891		72.87010		9.75294	73.72321		12.69	0.00	0.00	0	10,625.00
R214	On 07/11/2019	Bond Future	9.94807		71.01460		9.81809	71.88471		13.72	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	10.01100		72.35456		9.87713	73.24107		13.95	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 :												485,112,137.08	14,705	930 440.00
Grand Total:												485,112,137.08	14,705	930 440.00