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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/06/2019

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	95.39000	95.39000		95.34000	95.34000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	654.04400	654.04400		654.89500	654.89500			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	666.98800	666.98800		667.85800	667.85800			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	679.57000	679.57000		680.45800	680.45800			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	760.36300	760.36300		763.20900	763.20900			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	775.41200	775.41200		778.31700	778.31700			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	790.03900	790.03900		793.00000	793.00000			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	676.04800	676.04800		680.01600	680.01600			0.00	0.00	0	973.00
ALBI	On 07/11/2019	Index Future	689.42800	689.42800		693.47600	693.47600			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	702.43400	702.43400		706.55900	706.55900			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	10.92940	78.53193		10.83411	79.08914				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	11.05077	76.29249		10.95177	76.86072				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.16415	77.73199		11.06149	78.31104				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	11.33541	79.39267		11.24016	80.01765				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.45941	76.69866		11.36040	77.33608				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.57104	78.14599		11.46848	78.79547				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	668.95500	668.95500		673.07900	673.07900				0.00	0.00	0	437.00
GOVI	On 07/11/2019	GOVI	682.19500	682.19500		686.40200	686.40200				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	695.06400	695.06400		699.35100	699.35100				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	135.98337	135.98337		135.81941	135.81941				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	138.71087	138.71087		138.54370	138.54370				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	139.88629	139.88629		139.71599	139.71599				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	102.60283	102.60283		102.36300	102.36300				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	103.56641	103.56641		103.32197	103.32197				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	105.54472	105.54472		105.29563	105.29563				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	103.14471	103.14471		103.12780	103.12780				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	104.04426	104.04426		104.02705	104.02705				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	106.03163	106.03163		106.01412	106.01412				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	121.16715	121.16715		121.14698	121.14698				0.00	0.00	0	11,362.00
I2038	On 07/11/2019	Bond Future	123.59757	123.59757		123.57701	123.57701				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	124.29993	124.29993		124.27916	124.27916				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			113.79155		113.79155		113.77262	113.77262			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future			114.35444		114.35444		114.33521	114.33521			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			116.53886		116.53886		116.51931	116.51931			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			117.20590		117.20590		117.18637	117.18637			0.00	0.00	0	11,030.00
I2050	On 07/11/2019	Bond Future			119.55670		119.55670		119.53681	119.53681			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			120.00412		120.00412		119.98384	119.98384			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			260.36700		260.36700		260.08500	260.08500			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			265.58900		265.58900		265.30200	265.30200			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			270.66200		270.66200		270.36900	270.36900			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			8.17716		113.97579		8.12654	114.27471		5.84	0.00	43,880,679.15	385	127,948.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,268.47000		1.26847		1,495.73000	1.49573	1,268.470	5.88	0.63	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	98.08000		0.09808		86.70000	0.08670	98.080	6.29	0.09	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	5,013.98000		5.01398		5,311.78000	5.31178	5,013.980	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			8.21500		116.23177		8.16169	116.53666		6.11	0.00	0.00	0	2,660.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,767.86000		1.76786		1,948.11000	1.94811	1,767.860	6.10	0.52	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	740.95000		0.74095		681.24000	0.68124	740.950	6.57	0.26	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.24263		113.11824		8.18664	113.42892		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			302.22618		302.22618		302.18099	302.18099			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			308.28804		308.28804		308.24223	308.24223			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			306.51429		306.51429		306.46765	306.46765			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			232.11814		232.11814		231.55619	231.55619			0.00	0.00	0	9,579.00
R202	On 07/11/2019	Bond Future			236.77381		236.77381		236.20096	236.20096			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			237.22666		237.22666		236.64275	236.64275			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			7.30316		104.72187		7.26687	104.83514		2.40	0.00	320,344,200.33	3,059	56,435.00
R2023	On 07/11/2019	Bond Future			7.29374		102.86262		7.25407	102.97818		2.87	0.00	0.00	0	0.00

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R2023	On 06/02/2020	Bond Future			7.26737		104.80331		7.22396	104.92113		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			8.94162		93.80600		8.87112	94.26072		8.57	0.00	0.00	0	74,941.00
R2030	On 01/08/2019	Bond Future	8.35	Call	54.57000		0.05457		98.97000	0.09897	54.570	7.84	0.05	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	351.79000		0.35179		509.99000	0.50999	351.790	8.17	0.24	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	658.89000		0.65889		544.26000	0.54426	658.890	8.67	0.36	0.00	0	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,844.07000		1.84407		2,207.31000	2.20731	1,844.070	8.76	0.70	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,168.00000		2.16800		2,551.00000	2.55100	2,168.000	8.84	0.75	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	63.73000		0.06373		53.49000	0.05349	63.730	9.63	0.05	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	61.03000		0.06103		51.28000	0.05128	61.030	9.65	0.05	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			8.99764		95.66279		8.92432	96.12655		8.89	0.00	0.00	0	200.00
R2030	On 07/11/2019	Bond Future	8.60	Call	978.17000		0.97817		1,152.06000	1.15206	978.170	8.48	0.31	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,425.74000		2.42574		2,715.78000	2.71578	2,425.740	9.00	0.56	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	658.79000		0.65879		588.77000	0.58877	658.790	9.96	0.20	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.04623		93.45852		8.97009	93.93113		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			9.34880		94.81188		9.24798	95.51295		9.57	0.00	113,489,820.36	1,197	43,802.00
R2032	On 07/11/2019	Bond Future			9.41665		92.52774		9.31201	93.24282		10.20	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.47559		94.27357		9.36727	95.00218		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			9.68069		97.40980		9.58506	98.13897		10.38	0.00	103,059,568.40	1,058	66,257.00
R2035	On 07/11/2019	Bond Future			9.75626		94.83499		9.65717	95.57875		11.12	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	404.47000		0.40447		537.28000	0.53728	404.470	9.93	0.14	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,737.50000		1.73750		2,081.00000	2.08100	1,737.500	10.86	0.40	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,334.27000		1.33427		1,150.73000	1.15073	1,334.270	11.75	0.30	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.82523		96.62429		9.72275	97.38212		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			9.79238		89.41838		9.69682	90.15029		11.47	0.00	0.00	0	50,297.00
R2037	On 07/11/2019	Bond Future			9.86343		91.18835		9.76462	91.93479		11.75	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.92754		88.64912		9.82553	89.40973		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			9.96851		91.75218		9.87298	92.52938		11.95	0.00	15,047,357.52	164	35,115.00
R2040	On 07/11/2019	Bond Future			10.04236		93.56844		9.94362	94.36100		12.25	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	607.60000		0.60760		785.07000	0.78507	607.600	11.17	0.18	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,890.68000		1.89068		2,257.44000	2.25744	1,890.680	12.00	0.40	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.10934		90.82347		10.00743	91.63111		13.12	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			10.02766		88.55895		9.92707	89.38825		12.58	0.00	2,568,209.55	29	40,670.00
R2044	On 01/08/2019	Bond Future	9.36	Call	57.44000		0.05744		123.60000	0.12360	57.440	11.32	0.04	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	70.51000		0.07051		147.45000	0.14745	70.510	11.35	0.05	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	511.38000		0.51138		803.12000	0.80312	511.380	12.09	0.25	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	827.97000		0.82797	1,213.98000	1.21398	827.970	12.32	12.32	0.36	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	704.58000		0.70458	536.14000	0.53614	704.580	13.11	13.11	0.29	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	304.61000		0.30461	229.84000	0.22984	304.610	13.78	13.78	0.15	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			10.09969		90.31190		9.99579	91.15766		12.91	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	381.34000		0.38134	515.47000	0.51547	381.340	11.55	11.55	0.12	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,565.41000		1.56541	1,910.25000	1.91025	1,565.410	12.57	12.57	0.35	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,611.73000		1.61173	1,390.30000	1.39030	1,611.730	13.76	13.76	0.31	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.16498		87.63084		10.05783	88.49267		13.83	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	721.57000		0.72157	890.00000	0.89000	721.570	12.52	12.52	0.16	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,303.69000		2.30369	2,667.71000	2.66771	2,303.690	13.53	13.53	0.38	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	2,125.36000		2.12536	1,901.16000	1.90116	2,125.360	15.08	15.08	0.30	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			9.98958		92.12535		9.88895	92.98152		12.37	0.00	0.00	0	102,804.00
R2048	On 07/11/2019	Bond Future			10.06207		89.50946		9.95810	90.38264		13.33	0.00	0.00	0	2,048.00
R2048	On 06/02/2020	Bond Future			10.12830		91.19823		10.02107	92.08795		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			5.98779		100.94237		5.98199	100.94490		0.14	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			3.79280		102.94040		3.77802	102.94305		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			6.33571		102.98917		6.33417	102.99156		0.70	0.00	0.00	0	10,796.00
R208	On 07/11/2019	Bond Future			6.10758		101.62340		6.10567	101.62592		0.90	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.75353		103.54077		5.75111	103.54341		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			9.64766		74.28829		9.55208	74.91182		11.66	0.00	0.00	0	89,261.00
R209	On 01/08/2019	Bond Future	9.30	Call	311.50000		0.31150	497.98000	0.49798	311.500	11.34	11.34	0.21	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	1,713.56000		1.71356	2,175.17000	2.17517	1,713.560	12.21	12.21	0.64	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	76.91000		0.07691	59.68000	0.05968	76.910	13.66	13.66	0.05	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.71297		72.60659		9.61429	73.24250		12.63	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.77001		73.97654		9.66836	74.62453		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

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/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	190.02692		190.02692		189.99667	189.99667			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future	191.23167		191.23167		191.20090	191.20090			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	194.88453		194.88453		194.85336	194.85336			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	159.84680		159.84680		159.70388	159.70388			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.05299		163.05299		162.90728	162.90728			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	163.92135		163.92135		163.77296	163.77296			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	9.16082		87.79678		9.08023	88.30721		9.13	0.00	0.00	0	17,378.00
R213	On 07/11/2019	Bond Future	9.22448		85.98304		9.14084	86.50365		9.93	0.00	0.00	0	3,080.00
R213	On 06/02/2020	Bond Future	9.28161		87.60529		9.19495	88.13579		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	9.97443		72.23405		9.87891	72.87010		12.69	0.00	0.00	0	10,625.00
R214	On 07/11/2019	Bond Future	10.04666		70.36592		9.94807	71.01460		13.72	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	10.11259		71.69357		10.01100	72.35456		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 :												598,389,835.31	5,892	932 655.00
Grand Total:												598,389,835.31	5,892	932 655.00