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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/06/2019

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	95.52000	95.52000		95.47000	95.47000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	650.52900	650.52900		651.42700	651.42700			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	663.45700	663.45700		664.37400	664.37400			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	676.12300	676.12300		677.05800	677.05800			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	751.20400	751.20400		752.44500	752.44500			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	766.13300	766.13300		767.40000	767.40000			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	780.75900	780.75900		782.05100	782.05100			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	672.75600	672.75600		674.46500	674.46500			0.00	0.00	0	973.00
ALBI	On 07/11/2019	Index Future	686.12600	686.12600		687.86900	687.86900			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	699.22500	699.22500		701.00200	701.00200			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	10.98538	78.20734		10.95097	78.40662				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	11.10787	75.96755		11.07210	76.17087				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.22026	77.41821		11.18315	77.62552				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	11.32025	79.49157		11.27566	79.78372				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.44267	76.80580		11.39631	77.10386				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.55091	78.27273		11.50287	78.57664				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	665.71600	665.71600		667.47600	667.47600				0.00	0.00	0	439.00
GOVI	On 07/11/2019	GOVI	678.94600	678.94600		680.74200	680.74200				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	691.90700	691.90700		693.73900	693.73900				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	135.63161	135.63161		135.78863	135.78863				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	138.36277	138.36277		138.52308	138.52308				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	139.56241	139.56241		139.72604	139.72604				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	102.55967	102.55967		102.99239	102.99239				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	103.53046	103.53046		103.97199	103.97199				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	105.53124	105.53124		105.98152	105.98152				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	103.97560	103.97560		104.14122	104.14122				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	104.89995	104.89995		105.06909	105.06909				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	106.92723	106.92723		107.09965	107.09965				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	121.36092	121.36092		121.34053	121.34053				0.00	0.00	0	11,677.00
I2038	On 07/11/2019	Bond Future	123.80472	123.80472		123.78413	123.78413				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	124.53883	124.53883		124.51783	124.51783				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		114.37511	114.37511		114.35605	114.35605			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future		114.95865	114.95865		114.93929	114.93929			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future		117.18022	117.18022		117.16074	117.16074			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		117.28432	117.28432		117.50492	117.50492			0.00	0.00	0	10,989.00
I2050	On 07/11/2019	Bond Future		119.64590	119.64590		119.87099	119.87099			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future		120.12152	120.12152		120.35121	120.35121			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		260.87400	260.87400		261.39300	261.39300			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future		266.12800	266.12800		266.65700	266.65700			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future		271.27100	271.27100		271.81000	271.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			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		8.40641	112.63472		8.37624	112.81003		6.29	0.00	14,304,609.44	127	122,882.00
R186	On 01/08/2019	Bond Future	8.30	Call	763.86000	0.76386	848.66000	0.84866	763.860	6.33	0.41	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.55	Put	708.02000	0.70802	654.72000	0.65472	708.020	6.54	0.37	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	8.70	Put	452.27000	0.45227	416.41000	0.41641	452.270	6.70	0.27	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,799.01000	3.79901	3,962.44000	3.96244	3,799.010	7.13	0.90	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	0.67000	0.00067	0.61000	0.00061	0.670	7.39	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future		8.45486	114.87302		8.42306	115.05194		6.23	0.00	305,562,233.20	2,660	2,660.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,200.22000	1.20022	1,277.94000	1.27794	1,200.220	6.03	0.39	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,188.91000	1.18891	1,131.10000	1.13110	1,188.910	6.42	0.36	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future		8.48991	111.75924		8.45648	111.94172		6.29	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		302.82550	302.82550		302.78067	302.78067			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future		308.92312	308.92312		308.87764	308.87764			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future		307.22988	307.22988		307.18386	307.18386			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		233.65654	233.65654		235.88326	235.88326			0.00	0.00	0	9,479.00
R202	On 07/11/2019	Bond Future		238.36148	238.36148		240.63317	240.63317			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future		238.89731	238.89731		241.21339	241.21339			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

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
R2023	On 01/08/2019	Bond Future			7.42323		104.34821		7.37638	104.49381		2.62	0.00	13,878,311.93	133	55,899.00
R2023	On 07/11/2019	Bond Future			7.42215		102.48968		7.37091	102.63829		2.97	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.39920		104.44655		7.34311	104.59815		2.74	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			9.15643		92.43832		9.13170	92.59442		9.17	0.00	0.00	0	53,419.00
R2030	On 01/08/2019	Bond Future	8.35	Call	41.28000		0.04128		49.99000	0.04999	41.280	8.40	0.04	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	236.41000		0.23641		269.10000	0.26910	236.410	8.80	0.15	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,241.78000		1.24178		1,334.45000	1.33445	1,241.780	9.34	0.50	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,479.28000		1.47928		1,580.40000	1.58040	1,479.280	9.42	0.56	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.24	Put	1,026.44000		1.02644		973.78000	0.97378	1,026.440	9.44	0.43	0.00	0	3,100.00
R2030	On 01/08/2019	Bond Future	9.68	Put	310.84000		0.31084		294.16000	0.29416	310.840	10.20	0.17	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	301.99000		0.30199		285.80000	0.28580	301.990	10.22	0.16	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.21987		94.27550		9.19413	94.43479		9.07	0.00	18,855,100.00	200	200.00
R2030	On 07/11/2019	Bond Future	8.60	Call	639.83000		0.63983		682.05000	0.68205	639.830	8.33	0.23	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,786.77000		1.78677		1,867.56000	1.86756	1,786.770	8.93	0.46	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	1,011.83000		1.01183		975.40000	0.97540	1,011.830	9.73	0.27	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.27351		92.06628		9.24675	92.22877		9.41	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			9.44645		94.13985		9.41666	94.34414		10.17	0.00	0.00	0	41,446.00
R2032	On 07/11/2019	Bond Future			9.51690		91.84982		9.48596	92.05830		10.38	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.57622		93.60380		9.54417	93.81638		10.53	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			9.73794		96.97724		9.71329	97.16313		11.05	0.00	0.00	0	65,619.00
R2035	On 07/11/2019	Bond Future			9.81456		94.40144		9.78900	94.59116		11.32	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	419.19000		0.41919		451.11000	0.45111	419.190	10.11	0.14	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,709.10000		1.70910		1,791.58000	1.79158	1,709.100	11.06	0.38	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,609.84000		1.60984		1,557.12000	1.55712	1,609.840	11.95	0.33	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.88260		96.20397		9.85615	96.39741		11.52	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			9.83987		89.05800		9.81020	89.28289		12.21	0.00	0.00	0	46,825.00
R2037	On 07/11/2019	Bond Future			9.91158		90.82801		9.88088	91.05750		11.95	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.97448		88.30241		9.94276	88.53647		12.76	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			9.96535		91.77772		9.92552	92.10064		12.67	0.00	0.00	0	36,811.00
R2040	On 07/11/2019	Bond Future			10.03818		93.60177		9.99699	93.93125		12.41	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	707.88000		0.70788		781.30000	0.78130	707.880	11.33	0.20	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,046.57000		2.04657		2,194.43000	2.19443	2,046.570	12.16	0.41	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.10234		90.87858		10.05982	91.21449		13.29	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			9.99383		88.83641		9.95398	89.16512		13.33	0.00	0.00	0	43,862.00
R2044	On 01/08/2019	Bond Future	9.36	Call	157.58000		0.15758		196.41000	0.19641	157.580	11.94	0.09	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	185.51000		0.18551		229.38000	0.22938	185.510	12.02	0.10	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	835.95000		0.83595		960.25000	0.96025	835.950	12.88	0.32	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	1,211.30000		1.21130		1,367.11000	1.36711	1,211.300	13.09	0.41	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	876.52000		0.87652		797.52000	0.79752	876.520	13.81	0.30	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	442.74000		0.44274		400.67000	0.40067	442.740	14.45	0.17	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			10.06386		90.60203		10.02268	90.93746		13.06	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	494.65000		0.49465		551.59000	0.55159	494.650	11.70	0.15	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,803.84000		1.80384		1,941.53000	1.94153	1,803.840	12.71	0.37	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,658.54000		1.65854		1,566.94000	1.56694	1,658.540	13.91	0.31	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.12548		87.94690		10.08302	88.28878		13.99	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	857.08000		0.85708		926.66000	0.92666	857.080	12.67	0.18	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,552.02000		2.55202		2,697.22000	2.69722	2,552.020	13.68	0.39	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	2,157.34000		2.15734		2,065.88000	2.06588	2,157.340	15.24	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			9.95504		92.41760		9.89987	92.88791		13.10	0.00	0.00	0	102,651.00
R2048	On 07/11/2019	Bond Future			10.02553		89.81462		9.96853	90.29436		13.49	0.00	0.00	0	2,048.00
R2048	On 06/02/2020	Bond Future			10.08814		91.52961		10.02936	92.01860		13.79	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			6.02120		100.92779		6.01596	100.93007		0.16	0.00	302,783.37	3	4,891.00
R207	On 07/11/2019	Bond Future			3.83089		102.93358		3.81706	102.93605		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			6.43240		102.83924		6.43105	102.84133		0.79	0.00	0.00	0	10,856.00
R208	On 07/11/2019	Bond Future			6.21777		101.47856		6.21605	101.48082		0.90	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.86760		103.41622		5.86534	103.41869		0.75	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			9.69910		73.95592		9.66426	74.18079		12.42	0.00	665,603.28	9	88,975.00
R209	On 01/08/2019	Bond Future	9.30	Call	372.68000		0.37268		432.62000	0.43262	372.680	11.66	0.21	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	1,692.35000		1.69235		1,839.99000	1.83999	1,692.350	12.50	0.58	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	173.04000		0.17304		158.67000	0.15867	173.040	13.89	0.10	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.76518		72.27340		9.72919	72.50283		12.85	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	9.82118		73.65352		9.78408	73.88751		12.97	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	190.51623		190.51623		190.48590	190.48590			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future	191.74569		191.74569		191.71497	191.71497			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	195.45135		195.45135		195.42035	195.42035			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	159.90106		159.90106		159.87798	159.87798			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.12089		163.12089		163.09753	163.09753			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	164.02702		164.02702		164.00346	164.00346			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	9.30369		86.90187		9.27385	87.08773		9.75	0.00	0.00	0	17,378.00
R213	On 07/11/2019	Bond Future	9.37167		85.07713		9.34067	85.26685		10.10	0.00	262,037,560.40	3,080	3,080.00
R213	On 06/02/2020	Bond Future	9.43091		86.70158		9.39877	86.89503		10.05	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	9.95512		72.36188		9.91015	72.66106		13.47	0.00	0.00	0	10,625.00
R214	On 07/11/2019	Bond Future	10.02587		70.50191		9.97944	70.80716		13.89	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	10.08870		71.84811		10.04085	72.15930		14.14	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 :												615,606,201.62	6,212	903 380.00
Grand Total:												615,606,201.62	6,212	903 380.00