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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/08/2019

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	95.40000	95.40000		95.40000	95.40000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	662.83600	662.83600		663.22800	663.22800			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	674.77800	674.77800		675.17600	675.17600			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	687.30700	687.30700		687.71300	687.71300			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	767.81200	767.81200		768.45400	768.45400			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	781.64500	781.64500		782.29800	782.29800			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	796.15800	796.15800		796.82400	796.82400			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	687.50600	687.50600		688.42100	688.42100			0.00	0.00	0	226.00
ALBI	On 06/02/2020	Index Future	699.89200	699.89200		700.82300	700.82300			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	712.88800	712.88800		713.83600	713.83600			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 07/11/2019	Bond Future	11.03930	76.35801		11.01475	76.49852				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	11.16385	77.73367		11.13839	77.87668				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.28304	75.38300		11.25663	75.52873				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	11.37341	77.25181		11.35403	77.37740				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.49234	78.64353		11.47226	78.77136				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.61112	75.83924		11.59028	75.96954				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	680.53600	680.53600		681.46800	681.46800				0.00	0.00	0	1,180.00
GOVI	On 06/02/2020	GOVI	692.79600	692.79600		693.74500	693.74500				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	705.66000	705.66000		706.62700	706.62700				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	138.15025	138.15025		138.18855	138.18855				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	139.19842	139.19842		139.23743	139.23743				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.81535	141.81535		141.85519	141.85519				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	102.97897	102.97897		102.98079	102.98079				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	104.85909	104.85909		104.86090	104.86090				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	105.71772	105.71772		105.71959	105.71959				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	103.96467	103.96467		103.96621	103.96621				0.00	0.00	0	6,140.00
I2033	On 06/02/2020	Bond Future	105.86270	105.86270		105.86435	105.86435				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	106.65713	106.65713		106.65878	106.65878				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	122.14990	122.14990		122.15147	122.15147				0.00	0.00	0	21,624.00
I2038	On 06/02/2020	Bond Future	122.72176	122.72176		122.72334	122.72334				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	125.02892	125.02892		125.03068	125.03068				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		113.09954	113.09954		113.10077	113.10077			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future		115.16429	115.16429		115.16554	115.16554			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future		115.58086	115.58086		115.58232	115.58232			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		118.20177	118.20177		117.96436	117.96436			0.00	0.00	0	12,776.00
I2050	On 06/02/2020	Bond Future		118.52405	118.52405		118.28237	118.28237			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future		120.75246	120.75246		120.50611	120.50611			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		264.70200	264.70200		264.55000	264.55000			0.00	0.00	0	1,016.00
IGOV	On 06/02/2020	Index Future		269.53400	269.53400		269.38000	269.38000			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future		274.60100	274.60100		274.44400	274.44400			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		8.43707	114.97307		8.42199	115.05796		5.93	0.00	0.00	0	137,940.00
R186	On 07/11/2019	Bond Future	8.20	Put	2,107.66000	2.10766	2,059.55000	2.05955	2,107.660	5.77	0.65	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	826.89000	0.82689	865.47000	0.86547	826.890	5.79	0.37	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,930.29000	1.93029	1,885.19000	1.88519	1,930.290	5.80	0.62	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	871.19000	0.87119	910.98000	0.91098	871.190	5.80	0.38	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	720.08000	0.72008	700.53000	0.70053	720.080	6.10	0.31	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future		8.49338	111.74032		8.47754	111.82671		6.31	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,031.53000	1.03153	1,065.67000	1.06567	1,031.530	6.00	0.34	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,967.81000	1.96781	1,931.37000	1.93137	1,967.810	6.31	0.49	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	1,032.73000	1.03273	1,012.44000	1.01244	1,032.730	6.82	0.30	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.54254	113.81549		8.52586	113.90356		6.06	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	424.79000	0.42479	441.70000	0.44170	424.790	5.08	0.16	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,679.11000	1.67911	1,720.01000	1.72001	1,679.110	5.85	0.41	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,670.49000	1.67049	1,642.96000	1.64296	1,670.490	6.57	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		309.14386	309.14386		309.15352	309.15352			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future		307.12961	307.12961		307.13932	307.13932			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future		312.90378	312.90378		312.91379	312.91379			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		235.83003	235.83003		235.83337	235.83337			0.00	0.00	0	9,082.00
R202	On 06/02/2020	Bond Future		236.06773	236.06773		236.07132	236.07132			0.00	0.00	0	0.00

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R202	On 07/05/2020	Bond Future			240.50580		240.50580		240.50938	240.50938			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			7.48168		102.31736		7.46022	102.37944		2.72	0.00	0.00	0	52,535.00
R2023	On 06/02/2020	Bond Future			7.50523		104.16073		7.48176	104.22391		2.80	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.49689		102.16165		7.47109	102.22607		2.73	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			9.12506		94.86401		9.11544	94.92400		8.63	0.00	0.00	0	69,848.00
R2030	On 07/11/2019	Bond Future	8.60	Call	436.83000		0.43683		455.33000	0.45533	436.830	8.20	0.20	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	2,239.52000		2.23952		2,212.48000	2.21248	2,239.520	8.58	0.60	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,574.66000		1.57466		1,613.50000	1.61350	1,574.660	8.73	0.49	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	493.96000		0.49396		489.45000	0.48945	493.960	9.73	0.19	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.19168		92.56436		9.18168	92.62548		9.11	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	525.70000		0.52570		541.11000	0.54111	525.700	8.10	0.19	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,781.86000		1.78186		1,814.65000	1.81465	1,781.860	8.86	0.43	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			9.25563		94.28353		9.24523	94.34583		9.07	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			9.49834		91.97480		9.47849	92.10873		10.03	0.00	0.00	0	50,602.00
R2032	On 06/02/2020	Bond Future			9.57199		93.63181		9.55143	93.76816		10.07	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.64148		91.21035		9.62017	91.34929		10.69	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			9.76762		94.75028		9.74265	94.93664		10.90	0.00	0.00	0	94,508.00
R2035	On 07/11/2019	Bond Future	8.92	Call	151.59000		0.15159		170.32000	0.17032	151.590	9.38	0.08	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,216.34000		1.21634		1,296.20000	1.29620	1,216.340	10.58	0.37	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	928.73000		0.92873		889.70000	0.88970	928.730	11.68	0.27	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.84797		96.45735		9.82214	96.64701		10.94	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.91783		93.74429		9.89112	93.93758		11.70	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 07/11/2019	Bond Future			9.86256		91.19488		9.83759	91.38264		11.51	0.00	0.00	0	62,399.00
R2037	On 06/02/2020	Bond Future			9.93706		88.57863		9.91128	88.76970		12.11	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			10.00918		90.22374		9.98254	90.41849		12.37	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			9.96766		94.16703		9.94786	94.32674		11.94	0.00	0.00	0	44,699.00
R2040	On 07/11/2019	Bond Future	9.30	Call	340.25000		0.34025		369.23000	0.36923	340.250	10.48	0.14	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,580.69000		1.58069		1,659.36000	1.65936	1,580.690	11.63	0.41	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.04227		91.35372		10.02183	91.51629		12.60	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.11446		93.05044		10.09335	93.21616		12.88	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 07/11/2019	Bond Future			10.02057		90.95471		10.00075	91.11697		12.58	0.00	0.00	0	37,706.00
R2044	On 07/11/2019	Bond Future	9.19	Call	180.54000		0.18054	198.61000	0.19861	180.540	10.84	10.84	0.08	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,250.00000		1.25000	1,318.77000	1.31877	1,250.000	12.15	12.15	0.35	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	940.65000		0.94065	911.75000	0.91175	940.650	13.62	13.62	0.25	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.09292		88.20887	10.07248	88.37400		13.28	13.28	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	473.94000		0.47394	500.91000	0.50091	473.940	11.66	11.66	0.13	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,006.86000		2.00686	2,078.31000	2.07831	2,006.860	12.92	12.92	0.38	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,526.93000		1.52693	1,492.53000	1.49253	1,526.930	14.76	14.76	0.26	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.16284		89.84720	10.14176	90.01540		13.59	13.59	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,216.78000		1.21678	1,261.68000	1.26168	1,216.780	12.16	12.16	0.23	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,182.30000		3.18230	3,264.92000	3.26492	3,182.300	13.17	13.17	0.44	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,940.43000		1.94043	1,903.77000	1.90377	1,940.430	14.82	14.82	0.26	0.00	0	556.00
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			10.01171		89.93052	9.99189	90.09720		12.98	12.98	0.00	0.00	0	88,756.00
R2048	On 06/02/2020	Bond Future			10.08558		91.55080	10.06514	91.72038		13.07	13.07	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.15007		88.81000	10.12899	88.98287		14.05	14.05	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			6.48368		102.46017	6.53869	102.45039		0.06	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			6.72528		100.81516	6.69484	100.85478		0.79	0.79	0.00	0.00	0	10,137.00
R208	On 06/02/2020	Bond Future			6.59113		102.63143	6.55376	102.67175		0.72	0.72	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.31598		101.13339	6.26771	101.17452		0.62	0.62	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			9.74790		72.38343	9.72293	72.54285		12.35	12.35	0.00	0.00	0	91,356.00
R209	On 07/11/2019	Bond Future	8.92	Call	165.43000		0.16543	184.40000	0.18440	165.430	10.95	10.95	0.09	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	682.44000		0.68244	734.62000	0.73462	682.440	11.67	11.67	0.27	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	1,062.08000		1.06208	1,130.99000	1.13099	1,062.080	12.00	12.00	0.37	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	1,713.70000		1.71370	1,648.83000	1.64883	1,713.700	12.38	12.38	0.48	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.81578		73.68751	9.79005	73.84978		12.55	12.55	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.87988		71.90420	9.85335	72.06955		13.23	13.23	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

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/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	190.97872		190.97872		190.25217	190.25217			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future	194.46539		194.46539		193.72556	193.72556			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future	195.47079		195.47079		194.71727	194.71727			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	163.41011		163.41011		163.41643	163.41643			0.00	0.00	0	6,684.00
R212	On 06/02/2020	Bond Future	164.14758		164.14758		164.15397	164.15397			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future	167.23358		167.23358		167.24018	167.24018			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	9.35132		85.20160		9.33141	85.32363		9.66	0.00	0.00	0	20,754.00
R213	On 06/02/2020	Bond Future	9.42508		86.73662		9.40444	86.86086		9.83	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future	9.48785		84.79462		9.46646	84.92125		10.20	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	9.98624		70.76232		9.96645	70.89294		13.41	0.00	0.00	0	16,189.00
R214	On 06/02/2020	Bond Future	10.05959		72.03716		10.03918	72.17020		13.55	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	10.12360		70.07600		10.10259	70.21150		14.45	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 :												0.00	0	998 699.00
Grand Total:												0.00	0	998 699.00