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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/05/2019

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	96.20000	96.20000		96.25000	96.25000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	646.75200	646.75200		646.24800	646.24800			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	659.87200	659.87200		659.36000	659.36000			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	672.75200	672.75200		672.23200	672.23200			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	749.18800	749.18800		748.10300	748.10300			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	764.38700	764.38700		763.28200	763.28200			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	779.30700	779.30700		778.18200	778.18200			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	675.81100	675.81100		675.15600	675.15600			0.00	0.00	0	973.00
ALBI	On 07/11/2019	Index Future	689.52200	689.52200		688.85500	688.85500			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	702.98000	702.98000		702.30200	702.30200			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	10.91402	78.62147		10.92554	78.55439				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	11.02807	76.42223		11.04000	76.35401				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.13158	77.91500		11.14392	77.84558				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	11.19245	80.33394		11.19879	80.29178				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.30474	77.69839		11.31130	77.65554				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.40278	79.21650		11.40955	79.17293				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	669.07500	669.07500		668.42400	668.42400				0.00	6,690,750.00	1	442.00
GOVI	On 07/11/2019	GOVI	682.64900	682.64900		681.98600	681.98600				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	695.97400	695.97400		695.29900	695.29900				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.47386	136.47386		136.56330	136.56330				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.27900	139.27900		139.37063	139.37063				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	140.56084	140.56084		140.65445	140.65445				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	103.78143	103.78143		103.72026	103.72026				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	104.82340	104.82340		104.76120	104.76120				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.89438	106.89438		106.83110	106.83110				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	105.77182	105.77182		105.75588	105.75588				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	106.77986	106.77986		106.76385	106.76385				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	108.88937	108.88937		108.87326	108.87326				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	122.29997	122.29997		122.28064	122.28064				0.00	0.00	0	11,598.00
I2038	On 07/11/2019	Bond Future	124.81387	124.81387		124.79450	124.79450				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	125.62634	125.62634		125.60673	125.60673				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			116.25266		116.25266		116.23446	116.23446			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future			116.92749		116.92749		116.90941	116.90941			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			119.23772		119.23772		119.21951	119.21951			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			119.34872		119.34872		119.32967	119.32967			0.00	0.00	0	10,989.00
I2050	On 07/11/2019	Bond Future			121.80194		121.80194		121.78251	121.78251			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			122.37176		122.37176		122.35218	122.35218			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			263.50100		263.50100		263.47900	263.47900			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			268.91600		268.91600		268.89400	268.89400			0.00	0.00	0	219.00
IGOV	On 06/02/2020	Index Future			274.22700		274.22700		274.20500	274.20500			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			8.50868		112.04311		8.53533	111.88961		6.29	0.00	14,901,733.63	133	117,955.00
R186	On 01/08/2019	Bond Future	8.30	Call	720.84000		0.72084		675.86000	0.67586	720.840	6.18	0.35	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	797.52000		0.79752		862.59000	0.86259	797.520	6.43	0.36	0.00	0	6,200.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,387.46000		3.38746		3,268.02000	3.26802	3,387.460	6.79	0.83	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	8.12000		0.00812		9.77000	0.00977	8.120	7.33	0.01	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.55410		114.31704		8.58211	114.16077			6.17	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,099.51000		1.09951		1,049.88000	1.04988	1,099.510	5.97	0.36	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,516.38000		1.51638		1,587.57000	1.58757	1,516.380	6.35	0.41	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.58515		111.24147		8.61454	111.08233		6.41	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			302.98659		302.98659		302.94369	302.94369			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			309.21399		309.21399		309.17098	309.17098			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			307.67728		307.67728		307.63379	307.63379			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			238.35288		238.35288		238.31641	238.31641			0.00	0.00	0	9,390.00
R202	On 07/11/2019	Bond Future			243.25193		243.25193		243.21533	243.21533			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			243.99651		243.99651		243.95946	243.95946			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			7.61375		103.75877		7.63531	103.69233		2.77	0.00	0.00	0	56,858.00

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R2023	On 07/11/2019	Bond Future			7.61553		101.93123		7.63901	101.86368		3.03	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.59412		103.92189		7.61972	103.85324		2.87	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			9.16481		92.38551		9.18622	92.25075		8.90	0.00	2,863,950.81	31	49,408.00
R2030	On 01/08/2019	Bond Future	8.35	Call	77.33000		0.07733		72.40000	0.07240	77.330	7.89	0.06	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	326.85000		0.32685		309.06000	0.30906	326.850	8.23	0.18	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,395.61000		1.39561		1,339.51000	1.33951	1,395.610	8.80	0.50	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,629.33000		1.62933		1,566.77000	1.56677	1,629.330	8.87	0.55	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	431.76000		0.43176		466.56000	0.46656	431.760	9.44	0.20	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	421.05000		0.42105		455.22000	0.45522	421.050	9.46	0.19	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.22224		94.26086		9.24446	94.12368		8.85	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.60	Call	711.95000		0.71195		684.51000	0.68451	711.950	8.13	0.24	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,883.61000		1.88361		1,827.94000	1.82794	1,883.610	8.71	0.46	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	1,108.96000		1.10896		1,154.43000	1.15443	1,108.960	9.48	0.28	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.26922		92.09231		9.29227	91.95259		9.31	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			9.42900		94.25944		9.45032	94.11336		9.70	0.00	0.00	0	41,053.00
R2032	On 07/11/2019	Bond Future			9.49301		92.01074		9.51510	91.86193		10.11	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.54542		93.80807		9.56827	93.65646		10.27	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			9.64954		97.64640		9.66057	97.56252		10.48	0.00	4,198,795.20	43	59,084.00
R2035	On 07/11/2019	Bond Future			9.71763		95.12391		9.72902	95.03859		10.98	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	598.79000		0.59879		588.51000	0.58851	598.790	9.82	0.18	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,112.26000		2.11226		2,083.81000	2.08381	2,112.260	10.72	0.43	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,491.16000		1.49116		1,524.61000	1.52461	1,491.160	11.59	0.30	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.77673		96.98181		9.78848	96.89501		11.18	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			9.74777		89.75893		9.75885	89.67416		11.58	0.00	89,758.93	1	41,862.00
R2037	On 07/11/2019	Bond Future			9.81129		91.58105		9.82271	91.49482		11.60	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.86562		89.10964		9.87738	89.02190		12.39	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			9.82740		92.90392		9.83847	92.81274		12.01	0.00	0.00	0	28,687.00
R2040	On 07/11/2019	Bond Future			9.89075		94.78990		9.90215	94.69715		12.05	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,066.64000		1.06664		1,049.59000	1.04959	1,066.640	11.00	0.26	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,701.56000		2.70156		2,666.42000	2.66642	2,701.560	11.81	0.48	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.94512		92.13057		9.95686	92.03613		12.90	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			9.83981		90.11826		9.84571	90.06859		12.62	0.00	0.00	0	41,656.00
R2044	On 01/08/2019	Bond Future	9.36	Call	525.99000		0.52599		525.26000	0.52526	525.990	11.91	0.20	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	587.03000		0.58703		585.96000	0.58596	587.030	11.98	0.22	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,626.27000		1.62627	1,618.05000	1.61805	1.62627	1,626.270	12.60	0.44	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,127.05000		2.12705	2,115.21000	2.11521	2.12705	2,127.050	12.80	0.52	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	823.39000		0.82339	847.69000	0.84769	823.390	823.390	13.63	0.25	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	464.92000		0.46492	481.94000	0.48194	464.920	464.920	14.28	0.15	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.90023		91.94763		9.90628	91.89727		12.68	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	811.44000		0.81144	806.95000	0.80695	811.440	811.440	11.36	0.21	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,482.88000		2.48288	2,469.38000	2.46938	2,482.880	2,482.880	12.34	0.45	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,396.01000		1.39601	1,417.25000	1.41725	1,396.010	1,396.010	13.50	0.26	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.95198		89.35809		9.95819	89.30693		13.60	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,198.25000		1.19825	1,191.84000	1.19184	1,198.250	1,198.250	12.32	0.23	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,219.74000		3.21974	3,204.24000	3.20424	3,219.740	3,219.740	13.30	0.45	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,833.05000		1.83305	1,853.07000	1.85307	1,833.050	1,833.050	14.81	0.26	0.00	0	328.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			9.78354		93.89401		9.78934	93.84338		12.47	0.00	91,358,871.73	973	104,534.00
R2048	On 07/11/2019	Bond Future			9.84396		91.35883		9.84992	91.30739		13.14	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future			9.89632		93.14313		9.90243	93.09094		13.44	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			5.69704		101.06941		5.69087	101.07211		0.15	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			2.78846		103.12080		2.77173	103.12381		0.04	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		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	100.00000			0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			6.55370		102.65157		6.55256	102.65333		0.84	0.00	0.00	0	10,880.00
R208	On 07/11/2019	Bond Future			6.33115		101.32983		6.32958	101.33188		0.86	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.96611		103.30885		5.96402	103.31112		0.71	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		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	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	100.00000			0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future			9.59879		74.60613		9.60971	74.53493		11.91	0.00	8,952,735.60	120	87,892.00
R209	On 01/08/2019	Bond Future	9.30	Call	762.16000		0.76216	749.38000	0.74938	762.160	762.160	11.64	0.31	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,352.09000		2.35209	2,317.81000	2.31781	2,352.090	2,352.090	12.38	0.64	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	248.32000		0.24832	262.29000	0.26229	248.320	248.320	13.87	0.11	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.65681		72.96750		9.66805	72.89505		12.45	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.70456		74.39280		9.71612	74.31902		12.68	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		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	191.46908		191.46908		191.44073	191.44073			0.00	0.00	0	3,142.00
R210	On 07/11/2019	Bond Future	192.80536		192.80536		192.77687	192.77687			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	196.61481		196.61481		196.58599	196.58599			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	159.91413		159.91413		159.89288	159.89288			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.20112		163.20112		163.17984	163.17984			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	164.18592		164.18592		164.16450	164.16450			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	9.30015	86.92389			9.32657	86.75973		9.48	0.00	0.00	0	17,140.00
R213	On 07/11/2019	Bond Future	9.36215	85.13533			9.38953	84.96808		9.84	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.41488	86.79799			9.44321	86.62770		9.95	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	9.79914	73.40842			9.80495	73.36899		12.83	0.00	0.00	0	10,672.00
R214	On 07/11/2019	Bond Future	9.86044	71.59933			9.86640	71.55932		13.45	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.91361	72.99773			9.91972	72.95710		13.73	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 :												129,056,595.90	1,302	863 609.00
Grand Total:												129,056,595.90	1,302	863 609.00