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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/05/2019

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	96.07000	96.07000		96.20000	96.20000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	648.63300	648.63300		646.75200	646.75200			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	661.79000	661.79000		659.87200	659.87200			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	674.70600	674.70600		672.75200	672.75200			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	752.96000	752.96000		749.18800	749.18800			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	768.23300	768.23300		764.38700	764.38700			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	783.22700	783.22700		779.30700	779.30700			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	679.58200	679.58200		675.81100	675.81100			0.00	0.00	0	973.00
ALBI	On 07/11/2019	Index Future	693.36700	693.36700		689.52200	689.52200			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	706.90000	706.90000		702.98000	702.98000			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	10.83326	79.09414		10.91402	78.62147				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.94429	76.90390		11.02807	76.42223				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.04483	78.40562		11.13158	77.91500				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	11.10666	80.90818		11.19245	80.33394				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.21575	78.28369		11.30474	77.69839				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.31077	79.81277		11.40278	79.21650				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	672.91100	672.91100		669.07500	669.07500				0.00	0.00	0	442.00
GOVI	On 07/11/2019	GOVI	686.56100	686.56100		682.64900	682.64900				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	699.96100	699.96100		695.97400	695.97400				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.46104	136.46104		136.47386	136.47386				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.26489	139.26489		139.27900	139.27900				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	140.54572	140.54572		140.56084	140.56084				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	103.82770	103.82770		103.78143	103.78143				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	104.86988	104.86988		104.82340	104.82340				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.94120	106.94120		106.89438	106.89438				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	105.81953	105.81953		105.77182	105.77182				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	106.82780	106.82780		106.77986	106.77986				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	108.93770	108.93770		108.88937	108.88937				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	122.17653	122.17653		122.29997	122.29997				0.00	0.00	0	11,598.00
I2038	On 07/11/2019	Bond Future	124.68695	124.68695		124.81387	124.81387				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	125.49618	125.49618		125.62634	125.62634				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		115.87453	115.87453		116.25266	116.25266			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future		116.54081	116.54081		116.92749	116.92749			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future		118.84280	118.84280		119.23772	119.23772			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		119.40613	119.40613		119.34872	119.34872			0.00	0.00	0	10,989.00
I2050	On 07/11/2019	Bond Future		121.85950	121.85950		121.80194	121.80194			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future		122.42980	122.42980		122.37176	122.37176			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		263.18200	263.18200		263.50100	263.50100			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future		268.58900	268.58900		268.91600	268.91600			0.00	0.00	0	219.00
IGOV	On 06/02/2020	Index Future		273.89400	273.89400		274.22700	274.22700			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		8.42892	112.50416		8.50868	112.04311		6.24	0.00	607,522,464.00	5,400	123,155.00
R186	On 01/08/2019	Bond Future	8.30	Call	876.92000	0.87692	720.84000	0.72084	876.920	6.12	0.41	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	628.50000	0.62850	797.52000	0.79752	628.500	6.39	0.31	0.00	0	6,200.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,768.31000	3.76831	3,387.46000	3.38746	3,768.310	6.77	0.86	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	5.15000	0.00515	8.12000	0.00812	5.150	7.33	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future		8.47024	114.78662		8.55410	114.31704		6.22	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,285.64000	1.28564	1,099.51000	1.09951	1,285.640	6.02	0.39	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,342.97000	1.34297	1,516.38000	1.51638	1,342.970	6.40	0.38	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future		8.49719	111.71955		8.58515	111.24147		6.24	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		303.11534	303.11534		302.98659	302.98659			0.00	2,121,807.38	7	2,507.00
R197	On 07/11/2019	Bond Future		309.34316	309.34316		309.21399	309.21399			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future		307.80726	307.80726		307.67728	307.67728			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		237.64438	237.64438		238.35288	238.35288			0.00	0.00	0	9,390.00
R202	On 07/11/2019	Bond Future		242.52707	242.52707		243.25193	243.25193			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future		243.25619	243.25619		243.99651	243.99651			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		7.52273	104.03985		7.61375	103.75877		2.60	0.00	0.00	0	56,858.00

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R2023	On 07/11/2019	Bond Future			7.51633		102.21723		7.61553	101.93123		2.95	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.48585		104.21290		7.59412	103.92189		2.80	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			9.06982		92.98655		9.16481	92.38551		8.97	0.00	9,856,574.30	106	49,514.00
R2030	On 01/08/2019	Bond Future	8.35	Call	126.10000		0.12610		77.33000	0.07733	126.100	8.07	0.08	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	450.77000		0.45077		326.85000	0.32685	450.770	8.28	0.23	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,715.16000		1.71516		1,395.61000	1.39561	1,715.160	8.87	0.56	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,977.92000		1.97792		1,629.33000	1.62933	1,977.920	8.94	0.61	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	330.41000		0.33041		431.76000	0.43176	330.410	9.56	0.16	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	321.99000		0.32199		421.05000	0.42105	321.990	9.57	0.15	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.12355		94.87342		9.22224	94.26086		9.05	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.60	Call	905.07000		0.90507		711.95000	0.71195	905.070	8.32	0.28	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,222.38000		2.22238		1,883.61000	1.88361	2,222.380	8.91	0.50	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	983.53000		0.98353		1,108.96000	1.10896	983.530	9.69	0.25	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.16684		92.71627		9.26922	92.09231		9.21	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			9.32919		94.94766		9.42900	94.25944		9.92	0.00	0.00	0	41,053.00
R2032	On 07/11/2019	Bond Future			9.38954		92.71226		9.49301	92.01074		10.45	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.43841		94.52276		9.54542	93.80807		10.26	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			9.57034		98.25195		9.64954	97.64640		10.72	0.00	558,857,091.60	5,688	64,772.00
R2035	On 07/11/2019	Bond Future			9.63571		95.74097		9.71763	95.12391		11.35	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	779.27000		0.77927		598.79000	0.59879	779.270	10.18	0.21	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,475.80000		2.47580		2,112.26000	2.11226	2,475.800	11.09	0.47	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,389.79000		1.38979		1,491.16000	1.49116	1,389.790	11.97	0.28	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.69212		97.61038		9.77673	96.98181		11.17	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			9.67357		90.32974		9.74777	89.75893		11.84	0.00	0.00	0	41,862.00
R2037	On 07/11/2019	Bond Future			9.73470		92.16269		9.81129	91.58105		11.98	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.78667		89.70208		9.86562	89.10964		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 01/08/2019	Bond Future			9.74813		93.56108		9.82740	92.90392		12.28	0.00	0.00	0	28,687.00
R2040	On 07/11/2019	Bond Future			9.80896		95.45970		9.89075	94.78990		12.45	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,329.72000		1.32972		1,066.64000	1.06664	1,329.720	11.39	0.30	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	3,125.52000		3.12552		2,701.56000	2.70156	3,125.520	12.20	0.51	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.86086		92.81289		9.94512	92.13057		12.87	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		9.76070	90.78878		9.83981	90.11826		12.91	0.00	0.00	0	41,656.00
R2044	On 01/08/2019	Bond Future	9.36	Call	695.83000	0.69583	525.99000	0.52599	695.830	12.16	0.25	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	770.29000	0.77029	587.03000	0.58703	770.290	12.23	0.27	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,974.27000	1.97427	1,626.27000	1.62627	1,974.270	12.89	0.50	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,528.95000	2.52895	2,127.05000	2.12705	2,528.950	13.10	0.58	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	700.42000	0.70042	823.39000	0.82339	700.420	13.98	0.21	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	394.35000	0.39435	464.92000	0.46492	394.350	14.64	0.13	0.00	0	100.00
R2044	On 07/11/2019	Bond Future		9.81868	92.63112		9.90023	91.94763		13.10	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	1,037.85000	1.03785	811.44000	0.81144	1,037.850	11.77	0.25	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,897.29000	2.89729	2,482.88000	2.48288	2,897.290	12.76	0.48	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,301.06000	1.30106	1,396.01000	1.39601	1,301.060	13.92	0.24	0.00	0	328.00
R2044	On 06/02/2020	Bond Future		9.86805	90.05441		9.95198	89.35809		13.57	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,353.41000	1.35341	1,198.25000	1.19825	1,353.410	12.29	0.25	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,527.40000	3.52740	3,219.74000	3.21974	3,527.400	13.27	0.48	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,650.62000	1.65062	1,833.05000	1.83305	1,650.620	14.79	0.24	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		9.70990	94.54117		9.78354	93.89401		12.74	0.00	71,945,830.37	761	105,195.00
R2048	On 07/11/2019	Bond Future		9.76806	92.01837		9.84396	91.35883		13.57	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future		9.81820	93.81514		9.89632	93.14313		13.41	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		5.71558	101.06130		5.69704	101.06941		0.13	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future		2.83876	103.11175		2.78846	103.12080		0.05	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		6.51777	102.70711		6.55370	102.65157		0.73	0.00	0.00	0	10,880.00
R208	On 07/11/2019	Bond Future		6.28851	101.38573		6.33115	101.32983		0.87	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future		5.91433	103.36527		5.96611	103.30885		0.73	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		9.52002	75.12273		9.59879	74.60613		12.09	0.00	0.00	0	87,892.00
R209	On 01/08/2019	Bond Future	9.30	Call	947.40000	0.94740	762.16000	0.76216	947.400	11.80	0.36	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,706.41000	2.70641	2,352.09000	2.35209	2,706.410	12.59	0.68	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	205.80000	0.20580	248.32000	0.24832	205.800	14.13	0.09	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future		9.57561	73.49399		9.65681	72.96750		12.80	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future		9.62103	74.92913		9.70456	74.39280		12.63	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	191.18151		191.18151		191.46908	191.46908			0.00	0.00	0	3,142.00
R210	On 07/11/2019	Bond Future	192.51061		192.51061		192.80536	192.80536			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	196.31316		196.31316		196.61481	196.61481			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	159.72983		159.72983		159.91413	159.91413			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.01192		163.01192		163.20112	163.20112			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	163.99214		163.99214		164.18592	164.18592			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	9.20563		87.51473		9.30015	86.92389		9.55	0.00	0.00	0	17,140.00
R213	On 07/11/2019	Bond Future	9.26416		85.73754		9.36215	85.13533		10.06	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.31344		87.41154		9.41488	86.79799		9.84	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	9.72041		73.94619		9.79914	73.40842		13.10	0.00	0.00	0	10,672.00
R214	On 07/11/2019	Bond Future	9.77933		72.14751		9.86044	71.59933		13.90	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.83018		73.55623		9.91361	72.99773		13.71	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 :												1,250,303,767.65	11,962	875 264.00
Grand Total:												1,250,303,767.65	11,962	875 264.00