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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/07/2019

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	95.35000	95.35000		95.36000	95.36000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	655.41100	655.41100		655.82600	655.82600			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	668.36000	668.36000		668.78700	668.78700			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	681.07500	681.07500		681.51200	681.51200			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	763.99800	763.99800		764.60200	764.60200			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	779.09400	779.09400		779.71100	779.71100			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	793.91500	793.91500		794.54800	794.54800			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	684.49500	684.49500		685.82300	685.82300			0.00	0.00	0	990.00
ALBI	On 07/11/2019	Index Future	698.02000	698.02000		699.37600	699.37600			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	711.29800	711.29800		712.68400	712.68400			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	10.74884	79.59280		10.71456	79.79664				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.86363	77.37184		10.82802	77.57976				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	10.96794	78.84434		10.93101	79.05636				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	11.07871	81.09681		11.03937	81.36361				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.19308	78.43399		11.15222	78.70612				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.29327	79.92706		11.25097	80.20450				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	677.72300	677.72300		679.13100	679.13100				0.00	20,331,690.00	3	437.00
GOVI	On 07/11/2019	GOVI	691.11300	691.11300		692.55200	692.55200				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	704.26000	704.26000		705.72900	705.72900				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.60047	136.60047		136.62413	136.62413				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.33601	139.33601		139.36023	139.36023				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	140.54588	140.54588		140.57079	140.57079				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	103.32166	103.32166		103.31223	103.31223				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	104.29643	104.29643		104.28684	104.28684				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.30557	106.30557		106.29599	106.29599				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	104.20576	104.20576		103.95325	103.95325				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	105.12238	105.12238		104.86582	104.86582				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	107.14742	107.14742		106.88614	106.88614				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	121.45955	121.45955		121.44747	121.44747				0.00	0.00	0	11,392.00
I2038	On 07/11/2019	Bond Future	123.89193	123.89193		123.87967	123.87967				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	124.62001	124.62001		124.60772	124.60772				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			114.84575		114.84575		114.41178	114.41178			0.00	0.00	0	12,638.00
I2046	On 07/11/2019	Bond Future			115.42590		115.42590		114.98370	114.98370			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			117.64967		117.64967		117.19886	117.19886			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			118.27982		118.27982		118.75426	118.75426			0.00	0.00	0	11,104.00
I2050	On 07/11/2019	Bond Future			120.64856		120.64856		121.13261	121.13261			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			121.13610		121.13610		121.62968	121.62968			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			261.78500		261.78500		261.68800	261.68800			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			267.02700		267.02700		266.92800	266.92800			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			272.17000		272.17000		272.07000	272.07000			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			8.11864		114.32146		8.09871	114.43949		5.86	0.00	0.00	0	129,393.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,452.17000		1,45217		1,568.91000	1,56891	1,452.170	6.12	0.70	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	55.52000		0.05552		60.80000	0.06080	55.520	6.60	0.06	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	5,349.67000		5.34967		5,469.33000	5.46933	5,349.670	6.92	0.99	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	6.92	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.15404		116.58050		8.13304	116.70096		5.79	0.00	0.00	0	5,960.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,463.76000		1,46376		1,426.57000	1,42657	1,463.760	5.76	0.47	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,821.64000		1,82164		1,906.89000	1,90689	1,821.640	5.78	0.55	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	539.66000		0.53966		528.37000	0.52837	539.660	6.19	0.22	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.17527		113.49214		8.15318	113.61511		6.10	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			302.83116		302.83116		302.80635	302.80635			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			308.89550		308.89550		308.87054	308.87054			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			307.18301		307.18301		307.15800	307.15800			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			233.38243		233.38243		233.36005	233.36005			0.00	0.00	0	9,515.00
R202	On 07/11/2019	Bond Future			238.05587		238.05587		238.03324	238.03324			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			238.57155		238.57155		238.54873	238.54873			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			7.24246		104.91141		7.22181	104.97600		2.33	0.00	0.00	0	56,435.00

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R2023	On 07/11/2019	Bond Future			7.22857		103.05254		7.20596	103.11854		2.53	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.18992		105.01363		7.16514	105.08104		2.63	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			8.86118		94.32507		8.85170	94.38650		8.62	0.00	0.00	0	74,441.00
R2030	On 01/08/2019	Bond Future	8.35	Call	58.92000		0.05892		76.88000	0.07688	58.920	7.87	0.06	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	416.54000		0.41654		472.67000	0.47267	416.540	8.22	0.30	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	407.90000		0.40790		428.82000	0.42882	407.900	8.72	0.27	0.00	0	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	2,149.73000		2.14973		2,231.49000	2.23149	2,149.730	8.81	0.78	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,508.80000		2.50880		2,589.08000	2.58908	2,508.800	8.89	0.83	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	23.62000		0.02362		29.51000	0.02951	23.620	9.69	0.02	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	22.41000		0.02241		28.11000	0.02811	22.410	9.71	0.02	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			8.91447		96.18909		8.90460	96.25180		8.58	0.00	0.00	0	200.00
R2030	On 07/11/2019	Bond Future	8.60	Call	1,036.53000		1.03653		1,078.09000	1.07809	1,036.530	8.15	0.34	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,608.11000		2.60811		2,668.19000	2.66819	2,608.110	8.68	0.60	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	480.02000		0.48002		485.53000	0.48553	480.020	9.66	0.16	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			8.95738		94.01033		8.94711	94.07439		9.01	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			9.20737		95.79743		9.20299	95.82818		9.70	0.00	0.00	0	44,151.00
R2032	On 07/11/2019	Bond Future			9.27033		93.52980		9.26578	93.56120		10.03	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.32188		95.30987		9.31714	95.34208		10.02	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			9.48838		98.88467		9.46380	99.07564		10.50	0.00	0.00	0	66,587.00
R2035	On 07/11/2019	Bond Future			9.55746		96.33599		9.53199	96.53085		10.91	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	615.24000		0.61524		674.14000	0.67414	615.240	9.89	0.20	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,361.60000		2.36160		2,488.17000	2.48817	2,361.600	10.94	0.49	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	964.65000		0.96465		944.87000	0.94487	964.650	12.20	0.23	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.61758		98.16931		9.59123	98.36805		10.93	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			9.60477		90.86395		9.56506	91.17447		11.63	0.00	0.00	0	50,342.00
R2037	On 07/11/2019	Bond Future			9.66986		92.65958		9.62881	92.97631		11.55	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.72578		90.16308		9.68341	90.48597		12.13	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			9.71495		93.83835		9.67525	94.17182		12.10	0.00	110,072,384.55	1,173	34,925.00
R2040	On 07/11/2019	Bond Future			9.78071		95.69284		9.73970	96.03293		12.02	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	926.38000		0.92638		1,042.25000	1.04225	926.380	10.59	0.26	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,736.66000		2.73666		2,948.78000	2.94878	2,736.660	11.72	0.52	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.83751		93.00340		9.79520	93.35018		12.66	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

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
R2044	On 01/08/2019	Bond Future			9.76419		90.75902		9.71943	91.14189		12.74	0.00	0.00	0	40,532.00
R2044	On 01/08/2019	Bond Future	9.36	Call	217.35000		0.21735		313.66000	0.31366	217.350	11.92	0.14	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	260.25000		0.26025		368.38000	0.36838	260.250	11.99	0.16	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,243.11000		1.24311		1,500.26000	1.50026	1,243.110	12.72	0.48	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	1,804.02000		1.80402		2,103.17000	2.10317	1,804.020	12.95	0.60	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	222.33000		0.22233		212.04000	0.21204	222.330	13.92	0.12	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	76.39000		0.07639		76.40000	0.07640	76.390	14.58	0.05	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.82800		92.55256		9.78179	92.94316		12.67	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	610.11000		0.61011		707.86000	0.70786	610.110	10.94	0.19	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,341.79000		2.34179		2,561.30000	2.56130	2,341.790	12.25	0.47	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	946.64000		0.94664		890.91000	0.89091	946.640	13.69	0.21	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.88312		89.92872		9.83550	90.32690		13.36	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	979.48000		0.97948		1,086.25000	1.08625	979.480	11.76	0.22	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,073.28000		3.07328		3,287.62000	3.28762	3,073.280	13.00	0.47	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,408.55000		1.40855		1,342.35000	1.34235	1,408.550	14.80	0.22	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			9.72683		94.39167		9.68705	94.74362		12.54	0.00	0.00	0	102,804.00
R2048	On 07/11/2019	Bond Future			9.79106		91.81762		9.74999	92.17664		13.10	0.00	0.00	0	2,048.00
R2048	On 06/02/2020	Bond Future			9.84716		93.56500		9.80484	93.93095		13.18	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			6.03477		100.92187		6.02906	100.92436		0.14	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			3.92791		102.91618		3.91318	102.91882		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			6.26908		103.09266		6.26743	103.09523		0.69	0.00	0.00	0	10,796.00
R208	On 07/11/2019	Bond Future			6.02995		101.72562		6.02787	101.72836		0.69	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.64309		103.66156		5.64040	103.66451		0.63	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			9.47123		75.44540		9.43650	75.67634		11.85	0.00	0.00	0	89,403.00
R209	On 01/08/2019	Bond Future	9.30	Call	546.55000		0.54655		672.63000	0.67263	546.550	11.54	0.33	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,461.34000		2.46134		2,682.02000	2.68202	2,461.340	12.40	0.79	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	19.00000		0.01900		21.21000	0.02121	19.000	13.91	0.02	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.53122		73.78416		9.49536	74.01980		12.38	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.58096		75.18846		9.54402	75.42871		12.51	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 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	191.21961		191.21961		191.20228	191.20228			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future	192.44217		192.44217		192.42474	192.42474			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	196.14943		196.14943		196.13196	196.13196			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	160.20968		160.20968		160.19761	160.19761			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.41802		163.41802		163.40585	163.40585			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	164.31984		164.31984		164.30766	164.30766			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	9.04016		88.56253		9.03066	88.62321		9.22	0.00	0.00	0	17,398.00
R213	On 07/11/2019	Bond Future	9.09972		86.76115		9.08984	86.82318		9.60	0.00	0.00	0	3,080.00
R213	On 06/02/2020	Bond Future	9.15008		88.41221		9.13982	88.47558		9.70	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	9.72190		73.93595		9.68214	74.20995		12.93	0.00	0.00	0	10,625.00
R214	On 07/11/2019	Bond Future	9.78644		72.09919		9.74542	72.37870		13.51	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.84280		73.47130		9.80056	73.75621		13.60	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 :												130,404,074.55	1,176	944 995.00
Grand Total:												130,404,074.55	1,176	944 995.00