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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 14/08/2019

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
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	95.49000	95.49000		95.41000	95.41000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	662.11200	662.11200		662.70900	662.70900			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	674.02000	674.02000		674.64900	674.64900			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	686.50700	686.50700		687.17300	687.17300			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	763.88100	763.88100		765.74100	765.74100			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	777.62000	777.62000		779.53700	779.53700			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	792.02600	792.02600		794.00900	794.00900			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	682.70600	682.70600		685.31200	685.31200			0.00	0.00	0	226.00
ALBI	On 06/02/2020	Index Future	694.98500	694.98500		697.66000	697.66000			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	707.86000	707.86000		710.61100	710.61100			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	11.15678	75.69083		11.09869	76.01965				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	11.28616	77.05210		11.22545	77.38928				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.41046	74.68563		11.34694	75.03209				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	11.48064	76.56315		11.41731	76.96860				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.60387	77.94007		11.53783	78.35527				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.72733	75.11960		11.65832	75.54554				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	675.47500	675.47500		678.25500	678.25500				0.00	0.00	0	1,186.00
GOVI	On 06/02/2020	GOVI	687.62300	687.62300		690.47500	690.47500				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	700.36200	700.36200		703.29400	703.29400				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.99217	137.99217		138.03848	138.03848				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	139.03328	139.03328		139.08471	139.08471				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.64143	141.64143		141.69935	141.69935				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	102.92382	102.92382		102.93084	102.93084				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	104.79976	104.79976		104.81005	104.81005				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	105.65298	105.65298		105.66765	105.66765				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	103.53251	103.53251		103.53864	103.53864				0.00	0.00	0	6,140.00
I2033	On 06/02/2020	Bond Future	105.41957	105.41957		105.42897	105.42897				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	106.20132	106.20132		106.21516	106.21516				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	122.13959	122.13959		122.05770	122.05770				0.00	0.00	0	21,774.00
I2038	On 06/02/2020	Bond Future	122.70760	122.70760		122.62789	122.62789				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	125.00945	125.00945		124.93319	124.93319				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		113.09088	113.09088		113.09665	113.09665			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future		115.15207	115.15207		115.16160	115.16160			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future		115.56395	115.56395		115.57815	115.57815			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		117.83473	117.83473		117.84084	117.84084			0.00	0.00	0	12,776.00
I2050	On 06/02/2020	Bond Future		118.14698	118.14698		118.15668	118.15668			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future		120.36325	120.36325		120.37805	120.37805			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		264.37100	264.37100		264.37700	264.37700			0.00	0.00	0	1,018.00
IGOV	On 06/02/2020	Index Future		269.19000	269.19000		269.20400	269.20400			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future		274.23900	274.23900		274.26400	274.26400			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		8.51777	114.52016		8.47242	114.77438		5.96	0.00	107,648,950.40	940	135,841.00
R186	On 07/11/2019	Bond Future	8.20	Put	2,379.93000	2.37993	2,206.18000	2.20618	2,379.930	5.79	0.71	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	636.33000	0.63633	721.99000	0.72199	636.330	5.81	0.31	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.25	Put	2,185.92000	2.18592	2,020.94000	2.02094	2,185.920	5.82	0.67	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	673.91000	0.67391	763.15000	0.76315	673.910	5.82	0.33	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	833.25000	0.83325	749.10000	0.74910	833.250	6.12	0.36	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future		8.57882	111.27579		8.53051	111.53814		6.34	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	865.54000	0.86554	941.68000	0.94168	865.540	6.03	0.30	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	2,179.67000	2.17967	2,040.73000	2.04073	2,179.670	6.34	0.53	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	1,156.39000	1.15639	1,067.78000	1.06778	1,156.390	6.86	0.33	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.63332	113.33773		8.58164	113.60938		6.09	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	341.11000	0.34111	381.26000	0.38126	341.110	5.09	0.14	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,472.35000	1.47235	1,574.68000	1.57468	1,472.350	5.87	0.38	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,835.63000	1.83563	1,724.52000	1.72452	1,835.630	6.60	0.39	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		309.09079	309.09079		309.12454	309.12454			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future		307.06630	307.06630		307.11009	307.11009			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future		312.82672	312.82672		312.88356	312.88356			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		235.80920	235.80920		235.82308	235.82308			0.00	0.00	0	9,082.00
R202	On 06/02/2020	Bond Future		236.03956	236.03956		236.06107	236.06107			0.00	0.00	0	0.00

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R202	On 07/05/2020	Bond Future			240.46748		240.46748		240.49865	240.49865			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			7.52412		102.19473		7.48114	102.31892		2.68	0.00	0.00	0	52,610.00
R2023	On 06/02/2020	Bond Future			7.55283		104.03275		7.50462	104.16237		2.77	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.55085		102.02708		7.49628	102.16317		2.77	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			9.22507		94.24337		9.18575	94.48672		8.68	0.00	0.00	0	75,856.00
R2030	On 07/11/2019	Bond Future	8.60	Call	265.35000		0.26535		337.15000	0.33715	265.350	7.95	0.15	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	2,545.39000		2.54539		2,429.39000	2.42939	2,545.390	8.38	0.67	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,197.29000		1.19729		1,349.75000	1.34975	1,197.290	8.54	0.43	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	526.80000		0.52680		533.17000	0.53317	526.800	9.35	0.21	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.29606		91.92965		9.25471	92.18040		9.19	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	405.68000		0.40568		439.71000	0.43971	405.680	8.16	0.15	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,501.76000		1.50176		1,590.06000	1.59006	1,501.760	8.93	0.39	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			9.36474		93.63318		9.32115	93.89227		8.97	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			9.60276		91.27472		9.55868	91.56934		10.08	0.00	0.00	0	50,602.00
R2032	On 06/02/2020	Bond Future			9.68059		92.91627		9.63449	93.21906		10.14	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.75460		90.47773		9.70627	90.78974		10.44	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			9.88725		93.86503		9.83300	94.26493		10.99	0.00	107,287,729.29	1,143	96,024.00
R2035	On 07/11/2019	Bond Future	8.92	Call	83.38000		0.08338		103.11000	0.10311	83.380	9.46	0.05	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	878.26000		0.87826		997.73000	0.99773	878.260	10.67	0.30	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,139.79000		1.13979		1,012.84000	1.01284	1,139.790	11.78	0.32	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.97219		95.55318		9.91563	95.96325		11.03	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			10.04677		92.81949		9.98777	93.24096		11.42	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			9.98737		90.26531		9.92792	90.70624		11.60	0.00	0.00	0	63,444.00
R2037	On 06/02/2020	Bond Future			10.06638		87.62954		10.00458	88.08116		12.21	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			10.14324		89.25345		10.07891	89.71702		12.07	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			10.10271		93.08938		10.02269	93.72545		12.00	0.00	0.00	0	44,699.00
R2040	On 07/11/2019	Bond Future	9.30	Call	192.06000		0.19206		256.38000	0.25638	192.060	10.54	0.09	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,121.18000		1.12118		1,347.37000	1.34737	1,121.180	11.70	0.33	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.18209		90.25385		10.09908	90.90426		12.67	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.25929		91.92637		10.17311	92.59255		12.53	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			10.13506		90.02706		10.06530	90.59033		12.63	0.00	0.00	0	37,851.00
R2044	On 07/11/2019	Bond Future	9.19	Call	100.43000		0.10043		134.47000	0.13447	100.430	10.88	0.05	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	899.97000		0.89997		1,072.54000	1.07254	899.970	12.20	0.28	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,129.56000		1.12956		978.08000	0.97808	1,129.560	13.67	0.29	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.21141		87.26176		10.13907	87.83794		13.34	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	323.44000		0.32344		406.04000	0.40604	323.440	11.53	0.10	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,538.42000		1.53842		1,828.62000	1.82862	1,538.420	12.54	0.32	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,633.39000		1.63339		1,583.90000	1.58390	1,633.390	14.26	0.29	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.28553		88.87886		10.21046	89.46921		13.19	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	892.01000		0.89201		1,105.67000	1.10567	892.010	11.75	0.19	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,028.12000		1.02812		1,259.40000	1.25940	1,028.120	11.87	0.21	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	2,609.55000		2.60955		2,980.50000	2.98050	2,609.550	12.77	0.40	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	2,852.04000		2.85204		3,238.02000	3.23802	2,852.040	12.87	0.42	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	2,062.74000		2.06274		2,006.07000	2.00607	2,062.740	14.43	0.28	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,943.45000		1.94345		1,892.31000	1.89231	1,943.450	14.57	0.27	0.00	0	100.00
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			10.12105		89.02078		10.05645	89.55627		13.03	0.00	0.00	0	89,039.00
R2048	On 06/02/2020	Bond Future			10.19879		90.62186		10.13176	91.16978		13.11	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.26720		87.86022		10.19766	88.42190		13.62	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			6.51532		102.45455		6.49280	102.45855		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			6.73009		100.80890		6.72672	100.81328		0.80	0.00	0.00	0	10,137.00
R208	On 06/02/2020	Bond Future			6.59992		102.62195		6.59284	102.62959		0.72	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.33224		101.11954		6.31837	101.13135		0.61	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			9.86756		71.62653		9.80809	72.00124		12.41	0.00	66,397,793.31	927	91,089.00
R209	On 07/11/2019	Bond Future	8.92	Call	95.54000		0.09554		117.89000	0.11789	95.540	11.06	0.06	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	465.27000		0.46527		547.96000	0.54796	465.270	11.75	0.21	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	764.82000		0.76482		883.92000	0.88392	764.820	12.06	0.30	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	2,048.27000		2.04827		1,852.34000	1.85234	2,048.270	12.44	0.54	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.93948		72.91474		9.87782	73.29841		12.63	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			10.00789		71.11406		9.94384	71.50782		13.00	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 07/11/2019	Bond Future	190.22806		190.22806		190.24159	190.24159			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future	193.69516		193.69516		193.71501	193.71501			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future	194.67841		194.67841		194.70605	194.70605			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	163.26057		163.26057		163.32029	163.32029			0.00	0.00	0	6,684.00
R212	On 06/02/2020	Bond Future	163.99033		163.99033		164.05622	164.05622			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future	167.06670		167.06670		167.14031	167.14031			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	9.44571		84.62631		9.41179	84.83244		9.72	0.00	0.00	0	20,554.00
R213	On 06/02/2020	Bond Future	9.52337		86.14835		9.48775	86.36090		9.91	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future	9.59024		84.19196		9.55278	84.41178		10.11	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	10.09551		70.04807		10.03095	70.46864		13.43	0.00	0.00	0	16,189.00
R214	On 06/02/2020	Bond Future	10.17258		71.30793		10.10567	71.73828		13.61	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	10.24040		69.33033		10.17106	69.77145		14.08	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
<b>Total for Derivatives :</b>												<b>281,334,473.00</b>	<b>3,010</b>	<b>1 005 663.00</b>
<b>Grand Total:</b>												<b>281,334,473.00</b>	<b>3,010</b>	<b>1 005 663.00</b>