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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 23/05/2019

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
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	95.96000	95.96000		96.07000	96.07000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	648.85500	648.85500		648.63300	648.63300			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	662.01500	662.01500		661.79000	661.79000			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	674.93400	674.93400		674.70600	674.70600			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	752.88400	752.88400		752.96000	752.96000			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	768.15400	768.15400		768.23300	768.23300			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	783.14500	783.14500		783.22700	783.22700			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	679.02000	679.02000		679.58200	679.58200			0.00	0.00	0	973.00
ALBI	On 07/11/2019	Index Future	692.79200	692.79200		693.36700	693.36700			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	706.31200	706.31200		706.90000	706.90000			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	10.84234	79.04078		10.83326	79.09414				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.95376	76.84924		10.94429	76.90390				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.05466	78.34979		11.04483	78.40562				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	11.12090	80.81237		11.10666	80.90818				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.23056	78.18576		11.21575	78.28369				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.32612	79.71275		11.31077	79.81277				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	672.30200	672.30200		672.91100	672.91100				0.00	0.00	0	442.00
GOVI	On 07/11/2019	GOVI	685.93800	685.93800		686.56100	686.56100				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	699.32400	699.32400		699.96100	699.96100				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.44464	136.44464		136.46104	136.46104				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.24786	139.24786		139.26489	139.26489				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	140.52810	140.52810		140.54572	140.54572				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	103.84310	103.84310		103.82770	103.82770				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	104.88529	104.88529		104.86988	104.86988				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.95673	106.95673		106.94120	106.94120				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	105.89782	105.89782		105.81953	105.81953				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	106.90734	106.90734		106.82780	106.82780				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	109.01880	109.01880		108.93770	108.93770				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	121.92402	121.92402		122.17653	122.17653				0.00	0.00	0	11,598.00
I2038	On 07/11/2019	Bond Future	124.42912	124.42912		124.68695	124.68695				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	125.23293	125.23293		125.49618	125.49618				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		116.21670	116.21670		115.87453	115.87453			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future		116.88982	116.88982		116.54081	116.54081			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future		119.19850	119.19850		118.84280	118.84280			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		119.79654	119.79654		119.40613	119.40613			0.00	0.00	0	10,989.00
I2050	On 07/11/2019	Bond Future		122.25754	122.25754		121.85950	121.85950			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future		122.83557	122.83557		122.42980	122.42980			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		263.32300	263.32300		263.18200	263.18200			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future		268.73300	268.73300		268.58900	268.58900			0.00	0.00	0	219.00
IGOV	On 06/02/2020	Index Future		274.04000	274.04000		273.89400	273.89400			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		8.43349	112.47767		8.42892	112.50416		6.24	0.00	651,808,097.65	5,795	127,012.00
R186	On 01/08/2019	Bond Future	8.30	Call	857.85000	0.85785	876.92000	0.87692	857.850	6.12	0.40	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	628.75000	0.62875	628.50000	0.62850	628.750	6.39	0.31	0.00	0	6,200.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,740.24000	3.74024	3,768.31000	3.76831	3,740.240	6.77	0.86	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	4.94000	0.00494	5.15000	0.00515	4.940	7.33	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future		8.47511	114.75928		8.47024	114.78662		6.22	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,269.52000	1.26952	1,285.64000	1.28564	1,269.520	6.02	0.39	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,347.68000	1.34768	1,342.97000	1.34297	1,347.680	6.40	0.38	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future		8.50235	111.69143		8.49719	111.71955		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		303.59231	303.59231		303.11534	303.11534			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future		309.82909	309.82909		309.34316	309.34316			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future		308.30218	308.30218		307.80726	307.80726			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		237.54768	237.54768		237.64438	237.64438			0.00	0.00	0	9,390.00
R202	On 07/11/2019	Bond Future		242.42754	242.42754		242.52707	242.52707			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future		243.15421	243.15421		243.25619	243.25619			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		7.50664	104.08963		7.52273	104.03985		2.60	0.00	2,394,061.49	23	56,872.00

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R2023	On 07/11/2019	Bond Future			7.49884		102.26776		7.51633	102.21723		2.95	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.46680		104.26421		7.48585	104.21290		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			9.06909		92.99119		9.06982	92.98655		8.97	0.00	11,158,942.80	120	49,592.00
R2030	On 01/08/2019	Bond Future	8.35	Call	122.89000		0.12289		126.10000	0.12610	122.890	8.07	0.08	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	444.54000		0.44454		450.77000	0.45077	444.540	8.28	0.23	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,707.65000		1.70765		1,715.16000	1.71516	1,707.650	8.87	0.56	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,970.82000		1.97082		1,977.92000	1.97792	1,970.820	8.94	0.61	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	323.04000		0.32304		330.41000	0.33041	323.040	9.56	0.16	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	314.71000		0.31471		321.99000	0.32199	314.710	9.57	0.15	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.12284		94.87785		9.12355	94.87342		9.05	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.60	Call	900.95000		0.90095		905.07000	0.90507	900.950	8.32	0.28	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,217.81000		2.21781		2,222.38000	2.22238	2,217.810	8.91	0.50	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	976.47000		0.97647		983.53000	0.98353	976.470	9.69	0.25	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.16612		92.72067		9.16684	92.71627		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			9.32848		94.95258		9.32919	94.94766		9.92	0.00	0.00	0	41,053.00
R2032	On 07/11/2019	Bond Future			9.38883		92.71710		9.38954	92.71226		10.45	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.43771		94.52746		9.43841	94.52276		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			9.57987		98.17878		9.57034	98.25195		10.72	0.00	11,781,453.60	120	64,892.00
R2035	On 07/11/2019	Bond Future			9.64560		95.66616		9.63571	95.74097		11.35	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	757.76000		0.75776		779.27000	0.77927	757.760	10.18	0.21	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,432.55000		2.43255		2,475.80000	2.47580	2,432.550	11.09	0.46	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,402.85000		1.40285		1,389.79000	1.38979	1,402.850	11.97	0.28	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.70238		97.53383		9.69212	97.61038		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			9.68305		90.25651		9.67357	90.32974		11.84	0.00	4,332,312.48	48	41,814.00
R2037	On 07/11/2019	Bond Future			9.74452		92.08780		9.73470	92.16269		11.98	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.79682		89.62558		9.78667	89.70208		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			9.77297		93.35436		9.74813	93.56108		12.28	0.00	9,055,372.92	97	28,737.00
R2040	On 07/11/2019	Bond Future			9.83465		95.24849		9.80896	95.45970		12.45	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,260.77000		1.26077		1,329.72000	1.32972	1,260.770	11.39	0.29	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	3,008.97000		3.00897		3,125.52000	3.12552	3,008.970	12.20	0.50	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.88736		92.59744		9.86086	92.81289		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		9.78556	90.57717		9.76070	90.78878		12.91	0.00	61,139,589.75	675	42,203.00
R2044	On 01/08/2019	Bond Future	9.36	Call	634.52000	0.63452	695.83000	0.69583	634.520	12.16	0.23	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	704.58000	0.70458	770.29000	0.77029	704.580	12.23	0.25	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,856.17000	1.85617	1,974.27000	1.97427	1,856.170	12.89	0.48	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,394.30000	2.39430	2,528.95000	2.52895	2,394.300	13.10	0.56	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	734.96000	0.73496	700.42000	0.70042	734.960	13.98	0.22	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	413.68000	0.41368	394.35000	0.39435	413.680	14.64	0.14	0.00	0	100.00
R2044	On 07/11/2019	Bond Future		9.84436	92.41495		9.81868	92.63112		13.10	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	979.05000	0.97905	1,037.85000	1.03785	979.050	11.77	0.24	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,784.28000	2.78428	2,897.29000	2.89729	2,784.280	12.76	0.47	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,345.57000	1.34557	1,301.06000	1.30106	1,345.570	13.92	0.25	0.00	0	328.00
R2044	On 06/02/2020	Bond Future		9.89452	89.83383		9.86805	90.05441		13.57	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,292.49000	1.29249	1,353.41000	1.35341	1,292.490	12.29	0.25	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,414.80000	3.41480	3,527.40000	3.52740	3,414.800	13.27	0.47	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,696.49000	1.69649	1,650.62000	1.65062	1,696.490	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		9.73482	94.32126		9.70990	94.54117		12.74	0.00	41,784,318.18	443	105,195.00
R2048	On 07/11/2019	Bond Future		9.79380	91.79376		9.76806	92.01837		13.57	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future		9.84473	93.58594		9.81820	93.81514		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		5.72177	101.05860		5.71558	101.06130		0.13	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future		2.85560	103.10872		2.83876	103.11175		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		6.50776	102.72259		6.51777	102.70711		0.73	0.00	0.00	0	10,880.00
R208	On 07/11/2019	Bond Future		6.27667	101.40126		6.28851	101.38573		0.87	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future		5.89997	103.38092		5.91433	103.36527		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		9.52960	75.05961		9.52002	75.12273		12.09	0.00	27,021,459.60	360	87,881.00
R209	On 01/08/2019	Bond Future	9.30	Call	914.28000	0.91428	947.40000	0.94740	914.280	11.80	0.36	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,653.06000	2.65306	2,706.41000	2.70641	2,653.060	12.59	0.68	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	206.15000	0.20615	205.80000	0.20580	206.150	14.13	0.09	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future		9.58552	73.42944		9.57561	73.49399		12.80	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future		9.63126	74.86314		9.62103	74.92913		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	190.83824		190.83824		191.18151	191.18151			0.00	0.00	0	3,142.00
R210	On 07/11/2019	Bond Future	192.15987		192.15987		192.51061	192.51061			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	195.95504		195.95504		196.31316	196.31316			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	159.79247		159.79247		159.72983	159.72983			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.07545		163.07545		163.01192	163.01192			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	164.05665		164.05665		163.99214	163.99214			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	9.20497		87.51887		9.20563	87.51473		9.55	0.00	0.00	0	17,140.00
R213	On 07/11/2019	Bond Future	9.26351		85.74156		9.26416	85.73754		10.06	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.31280		87.41543		9.31344	87.41154		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	9.74531		73.77541		9.72041	73.94619		13.10	0.00	48,027,791.91	651	10,672.00
R214	On 07/11/2019	Bond Future	9.80503		71.97309		9.77933	72.14751		13.90	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.85666		73.37821		9.83018	73.55623		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
<b>Total for Derivatives :</b>												<b>868,503,400.38</b>	<b>8,332</b>	<b>879 871.00</b>
<b>Grand Total:</b>												<b>868,503,400.38</b>	<b>8,332</b>	<b>879 871.00</b>