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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 02/07/2019

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
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	95.38000	95.38000		95.35000	95.35000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	654.04400	654.04400		655.41100	655.41100			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	666.90100	666.90100		668.36000	668.36000			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	679.53100	679.53100		681.07500	681.07500			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	761.74000	761.74000		763.99800	763.99800			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	776.71400	776.71400		779.09400	779.09400			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	791.42400	791.42400		793.91500	793.91500			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	682.93700	682.93700		684.49500	684.49500			0.00	0.00	0	990.00
ALBI	On 07/11/2019	Index Future	696.36300	696.36300		698.02000	698.02000			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	709.55100	709.55100		711.29800	711.29800			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	10.78295	79.39075	79.39075		10.74884	79.59280			0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.90043	77.15784	77.15784		10.86363	77.37184			0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.00722	78.61976	78.61976		10.96794	78.84434			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	11.09258	81.00311	81.00311		11.07871	81.09681			0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.20873	78.33018	78.33018		11.19308	78.43399			0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.31049	79.81459	79.81459		11.29327	79.92706			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	676.13800	676.13800	676.13800		677.72300	677.72300			0.00	0.00	0	437.00
GOVI	On 07/11/2019	GOVI	689.42900	689.42900	689.42900		691.11300	691.11300			0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	702.48600	702.48600	702.48600		704.26000	704.26000			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.54264	136.54264	136.54264		136.60047	136.60047			0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.26302	139.26302	139.26302		139.33601	139.33601			0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	140.45975	140.45975	140.45975		140.54588	140.54588			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	103.33224	103.33224	103.33224		103.32166	103.32166			0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	104.29661	104.29661	104.29661		104.29643	104.29643			0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.29695	106.29695	106.29695		106.30557	106.30557			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	104.21684	104.21684	104.21684		104.20576	104.20576			0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	105.12298	105.12298	105.12298		105.12238	105.12238			0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	107.13916	107.13916	107.13916		107.14742	107.14742			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	121.47303	121.47303	121.47303		121.45955	121.45955			0.00	0.00	0	11,392.00
I2038	On 07/11/2019	Bond Future	123.89317	123.89317	123.89317		123.89193	123.89193			0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	124.61075	124.61075	124.61075		124.62001	124.62001			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			114.85817		114.85817		114.84575	114.84575			0.00	0.00	0	12,638.00
I2046	On 07/11/2019	Bond Future			115.42717		115.42717		115.42590	115.42590			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			117.64094		117.64094		117.64967	117.64967			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			118.05081		118.05081		118.27982	118.27982			0.00	0.00	0	11,104.00
I2050	On 07/11/2019	Bond Future			120.40266		120.40266		120.64856	120.64856			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			120.87543		120.87543		121.13610	121.13610			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			261.73600		261.73600		261.78500	261.78500			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			266.95100		266.95100		267.02700	267.02700			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			272.07000		272.07000		272.17000	272.17000			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			8.17391		113.99495		8.11864	114.32146		5.86	0.00	22,912,984.95	201	129,393.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,219.45000		1.21945		1,452.17000	1.45217	1,219.450	6.12	0.65	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	72.56000		0.07256		55.52000	0.05552	72.560	6.60	0.07	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	5,025.41000		5.02541		5,349.67000	5.34967	5,025.410	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			8.21428		116.23588		8.15404	116.58050		5.79	0.00	0.00	0	5,960.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,624.43000		1.62443		1,463.76000	1.46376	1,624.430	5.76	0.50	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,631.79000		1.63179		1,821.64000	1.82164	1,631.790	5.78	0.52	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	613.22000		0.61322		539.66000	0.53966	613.220	6.19	0.24	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.24026		113.13136		8.17527	113.49214		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			302.85918		302.85918		302.83116	302.83116			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			308.89317		308.89317		308.89550	308.89550			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			307.15494		307.15494		307.18301	307.18301			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			233.40725		233.40725		233.38243	233.38243			0.00	0.00	0	9,515.00
R202	On 07/11/2019	Bond Future			238.05743		238.05743		238.05587	238.05587			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			238.55314		238.55314		238.57155	238.57155			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			7.30899		104.70369		7.24246	104.91141		2.33	0.00	104,703,690.00	1,000	57,435.00

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
R2023	On 07/11/2019	Bond Future			7.30486		102.83026		7.22857	103.05254		2.53	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.27657		104.77836		7.18992	105.01363		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			8.90594		94.03577		8.86118	94.32507		8.62	0.00	0.00	0	74,441.00
R2030	On 01/08/2019	Bond Future	8.35	Call	39.43000		0.03943		58.92000	0.05892	39.430	7.87	0.05	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	325.59000		0.32559		416.54000	0.41654	325.590	8.22	0.25	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	479.17000		0.47917		407.90000	0.40790	479.170	8.72	0.31	0.00	0	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,915.87000		1.91587		2,149.73000	2.14973	1,915.870	8.81	0.75	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,261.71000		2.26171		2,508.80000	2.50880	2,261.710	8.89	0.80	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	28.47000		0.02847		23.62000	0.02362	28.470	9.69	0.03	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	27.02000		0.02702		22.41000	0.02241	27.020	9.71	0.03	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			8.96256		95.88430		8.91447	96.18909		8.58	0.00	0.00	0	200.00
R2030	On 07/11/2019	Bond Future	8.60	Call	929.38000		0.92938		1,036.53000	1.03653	929.380	8.15	0.32	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,420.26000		2.42026		2,608.11000	2.60811	2,420.260	8.68	0.58	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	525.60000		0.52560		480.02000	0.48002	525.600	9.66	0.17	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.00861		93.69164		8.95738	94.01033		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			9.24702		95.51966		9.20737	95.79743		9.70	0.00	0.00	0	44,151.00
R2032	On 07/11/2019	Bond Future			9.31288		93.23684		9.27033	93.52980		10.03	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.36708		95.00346		9.32188	95.30987		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			9.52293		98.61719		9.48838	98.88467		10.50	0.00	0.00	0	66,587.00
R2035	On 07/11/2019	Bond Future			9.59454		96.05334		9.55746	96.33599		10.91	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	554.76000		0.55476		615.24000	0.61524	554.760	9.89	0.19	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,214.65000		2.21465		2,361.60000	2.36160	2,214.650	10.94	0.48	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,022.80000		1.02280		964.65000	0.96465	1,022.800	12.20	0.24	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.65700		97.87312		9.61758	98.16931		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			9.63926		90.59555		9.60477	90.86395		11.63	0.00	0.00	0	50,342.00
R2037	On 07/11/2019	Bond Future			9.70673		92.37653		9.66986	92.65958		11.55	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.76486		89.86680		9.72578	90.16308		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			9.72921		93.71902		9.71495	93.83835		12.10	0.00	6,466,612.38	69	34,994.00
R2040	On 07/11/2019	Bond Future			9.79663		95.56134		9.78071	95.69284		12.02	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	884.89000		0.88489		926.38000	0.92638	884.890	10.59	0.25	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,658.05000		2.65805		2,736.66000	2.73666	2,658.050	11.72	0.52	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.85490		92.86146		9.83751	93.00340		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			9.78354		90.59434		9.76419	90.75902		12.74	0.00	0.00	0	40,532.00
R2044	On 01/08/2019	Bond Future	9.36	Call	185.05000		0.18505		217.35000	0.21735	185.050	11.92	0.12	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	223.43000		0.22343		260.25000	0.26025	223.430	11.99	0.14	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,143.49000		1.14349		1,243.11000	1.24311	1,143.490	12.72	0.46	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	1,684.84000		1.68484		1,804.02000	1.80402	1,684.840	12.95	0.58	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	230.42000		0.23042		222.33000	0.22233	230.420	13.92	0.13	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	78.03000		0.07803		76.39000	0.07639	78.030	14.58	0.05	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.84908		92.37531		9.82800	92.55256		12.67	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	571.01000		0.57101		610.11000	0.61011	571.010	10.94	0.18	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,248.94000		2.24894		2,341.79000	2.34179	2,248.940	12.25	0.46	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	976.32000		0.97632		946.64000	0.94664	976.320	13.69	0.22	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.90577		89.74035		9.88312	89.92872		13.36	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	933.69000		0.93369		979.48000	0.97948	933.690	11.76	0.21	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,977.81000		2.97781		3,073.28000	3.07328	2,977.810	13.00	0.46	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,444.05000		1.44405		1,408.55000	1.40855	1,444.050	14.80	0.23	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			9.74120		94.26511		9.72683	94.39167		12.54	0.00	29,693,509.65	315	102,489.00
R2048	On 07/11/2019	Bond Future			9.80698		91.67912		9.79106	91.81762		13.10	0.00	0.00	0	2,048.00
R2048	On 06/02/2020	Bond Future			9.86447		93.41606		9.84716	93.56500		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			6.03995		100.91961		6.03477	100.92187		0.14	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			3.99867		102.90350		3.92791	102.91618		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			6.25946		103.10761		6.26908	103.09266		0.69	0.00	0.00	0	10,796.00
R208	On 07/11/2019	Bond Future			6.02631		101.73042		6.02995	101.72562		0.69	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.64652		103.65781		5.64309	103.66156		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			9.50582		75.21642		9.47123	75.44540		11.85	0.00	0.00	0	89,403.00
R209	On 01/08/2019	Bond Future	9.30	Call	459.82000		0.45982		546.55000	0.54655	459.820	11.54	0.30	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,269.41000		2.26941		2,461.34000	2.46134	2,269.410	12.40	0.77	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	20.91000		0.02091		19.00000	0.01900	20.910	13.91	0.02	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.56808		73.54310		9.53122	73.78416		12.38	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.61988		74.93656		9.58096	75.18846		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	191.23891		191.23891		191.21961	191.21961			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future	192.44245		192.44245		192.44217	192.44217			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	196.13337		196.13337		196.14943	196.14943			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	160.22352		160.22352		160.20968	160.20968			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.41570		163.41570		163.41802	163.41802			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	164.30368		164.30368		164.31984	164.31984			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	9.08494		88.27727		9.04016	88.56253		9.22	0.00	1,235,881.78	14	17,384.00
R213	On 07/11/2019	Bond Future	9.14760		86.46141		9.09972	86.76115		9.60	0.00	0.00	0	3,080.00
R213	On 06/02/2020	Bond Future	9.20086		88.09947		9.15008	88.41221		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	9.74132		73.80273		9.72190	73.93595		12.93	0.00	0.00	0	10,625.00
R214	On 07/11/2019	Bond Future	9.80756		71.95596		9.78644	72.09919		13.51	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.86546		73.31920		9.84280	73.47130		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
<b>Total for Derivatives :</b>												<b>165,012,678.76</b>	<b>1,599</b>	<b>945 735.00</b>
<b>Grand Total:</b>												<b>165,012,678.76</b>	<b>1,599</b>	<b>945 735.00</b>