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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 04/06/2019

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	95.64000	95.64000		95.74000	95.74000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	649.61900	649.61900		648.97500	648.97500			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	662.64200	662.64200		662.00000	662.00000			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	675.45500	675.45500		674.83600	674.83600			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	749.35400	749.35400		751.76700	751.76700			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	764.37600	764.37600		766.85500	766.85500			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	779.15700	779.15700		781.72400	781.72400			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	673.94000	673.94000		678.03500	678.03500			0.00	0.00	0	973.00
ALBI	On 07/11/2019	Index Future	687.44900	687.44900		691.64300	691.64300			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	700.74300	700.74300		705.05300	705.05300			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	10.98488	78.21023		10.87355	78.85780				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	11.10495	75.98412		10.98897	76.64648				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.21378	77.45435		11.09280	78.13375				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	11.23790	80.03259		11.13170	80.73984				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.35491	77.37169		11.24431	78.09503				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.45693	78.86920		11.34180	79.61081				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	666.98300	666.98300		671.25900	671.25900				0.00	0.00	0	442.00
GOVI	On 07/11/2019	GOVI	680.35300	680.35300		684.73100	684.73100				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	693.50900	693.50900		698.00700	698.00700				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	135.84268	135.84268		135.96475	135.96475				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	138.60210	138.60210		138.72990	138.72990				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	139.84100	139.84100		139.97870	139.97870				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	103.26642	103.26642		103.24971	103.24971				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	104.26960	104.26960		104.25491	104.25491				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.31079	106.31079		106.30139	106.30139				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	104.87688	104.87688		104.98289	104.98289				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	105.83778	105.83778		105.94830	105.94830				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	107.90955	107.90955		108.02793	108.02793				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	122.01897	122.01897		121.99810	121.99810				0.00	0.00	0	11,677.00
I2038	On 07/11/2019	Bond Future	124.49763	124.49763		124.47922	124.47922				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	125.27615	125.27615		125.26415	125.26415				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			115.31894		115.31894		115.62089	115.62089			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future			115.94173		115.94173		116.25251	116.25251			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			118.21144		118.21144		118.53453	118.53453			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			119.23574		119.23574		119.95677	119.95677			0.00	0.00	0	10,989.00
I2050	On 07/11/2019	Bond Future			121.65774		121.65774		122.39608	122.39608			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			122.20277		122.20277		122.96194	122.96194			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			262.34900		262.34900		262.60300	262.60300			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			267.67700		267.67700		267.94200	267.94200			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			272.91600		272.91600		273.20000	273.20000			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			8.46490		112.29587		8.43980	112.44112		6.23	0.00	45,704,419.09	407	130,396.00
R186	On 01/08/2019	Bond Future	8.30	Call	681.13000		0.68113		745.03000	0.74503	681.130	6.10	0.37	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.55	Put	888.67000		0.88867		837.68000	0.83768	888.670	6.27	0.43	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	8.70	Put	583.92000		0.58392		548.26000	0.54826	583.920	6.38	0.31	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,517.06000		3.51706		3,649.37000	3.64937	3,517.060	6.76	0.87	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	2.32000		0.00232		2.19000	0.00219	2.320	7.33	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.51287		114.54759		8.48596	114.69840		6.22	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,123.60000		1.12360		1,185.85000	1.18585	1,123.600	6.02	0.37	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,362.58000		1.36258		1,310.20000	1.31020	1,362.580	6.41	0.39	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.54562		111.45600		8.51625	111.61573		6.25	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			303.14656		303.14656		303.16176	303.16176			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			309.30412		309.30412		309.32679	309.32679			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			307.69449		307.69449		307.73394	307.73394			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			235.33805		235.33805		235.29900	235.29900			0.00	0.00	0	9,459.00
R202	On 07/11/2019	Bond Future			240.11812		240.11812		240.08396	240.08396			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			240.74772		240.74772		240.72543	240.72543			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

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 01/08/2019	Bond Future			7.45500		104.24963		7.50792	104.08567		2.60	0.00	0.00	0	56,982.00
R2023	On 07/11/2019	Bond Future			7.45059		102.40731		7.50758	102.24250		2.96	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.42069		104.38854		7.48098	104.22601		2.82	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			9.20128		92.15612		9.12008	92.66789		8.86	0.00	0.00	0	49,421.00
R2030	On 01/08/2019	Bond Future	8.35	Call	38.56000		0.03856		62.20000	0.06220	38.560	7.97	0.03	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	202.59000		0.20259		288.66000	0.28866	202.590	8.17	0.14	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,131.07000		1.13107		1,397.34000	1.39734	1,131.070	8.76	0.47	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,352.77000		1.35277		1,646.53000	1.64653	1,352.770	8.83	0.52	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	367.58000		0.36758		287.53000	0.28753	367.580	9.45	0.19	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	357.29000		0.35729		279.24000	0.27924	357.290	9.46	0.18	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.26384		94.00425		9.17900	94.52858		8.94	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.60	Call	602.51000		0.60251		728.50000	0.72850	602.510	8.21	0.22	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,697.60000		1.69760		1,943.78000	1.94378	1,697.600	8.80	0.44	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	1,118.75000		1.11875		979.58000	0.97958	1,118.750	9.59	0.29	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.31526		91.81352		9.22633	92.35302		9.10	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			9.46043		94.04420		9.36915	94.67126		9.69	0.00	4,702,210.00	50	41,446.00
R2032	On 07/11/2019	Bond Future			9.52896		91.76873		9.43390	92.41059		10.22	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.58518		93.54449		9.48603	94.20377		10.05	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			9.72164		97.10010		9.61003	97.94777		10.50	0.00	79,816,282.20	822	65,619.00
R2035	On 07/11/2019	Bond Future			9.79541		94.54353		9.67948	95.41053		11.13	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	457.30000		0.45730		605.93000	0.60593	457.300	9.94	0.15	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,795.98000		1.79598		2,167.26000	2.16726	1,795.980	10.87	0.39	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,597.36000		1.59736		1,343.24000	1.34324	1,597.360	11.76	0.32	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.85951		96.37280		9.73896	97.26164		10.97	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			9.82422		89.17652		9.71269	90.02811		11.60	0.00	0.00	0	46,825.00
R2037	On 07/11/2019	Bond Future			9.89325		90.96493		9.77765	91.83582		11.76	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.95244		88.46494		9.83249	89.35752		12.16	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			9.88344		92.44377		9.77704	93.32056		12.04	0.00	184,887,540.00	2,000	32,318.00
R2040	On 07/11/2019	Bond Future			9.95145		94.29775		9.84125	95.19435		12.22	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	882.30000		0.88230		1,113.16000	1.11316	882.300	11.15	0.23	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,385.90000		2.38590		2,819.91000	2.81991	2,385.900	11.97	0.45	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.00987		91.61164		9.89559	92.53069		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			9.91159		89.51703		9.80011	90.45371		12.65	0.00	6,445,226.16	72	42,614.00
R2044	On 01/08/2019	Bond Future	9.36	Call	251.41000		0.25141		404.84000	0.40484	251.410	11.29	0.13	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	291.00000		0.29100		461.21000	0.46121	291.000	11.36	0.14	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,121.67000		1.12167		1,531.49000	1.53149	1,121.670	12.21	0.38	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	1,564.09000		1.56409		2,059.90000	2.05990	1,564.090	12.42	0.47	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	739.76000		0.73976		540.07000	0.54007	739.760	13.13	0.26	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	376.11000		0.37611		266.76000	0.26676	376.110	13.76	0.15	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.97697		91.31231		9.86164	92.26998		12.84	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	630.41000		0.63041		823.57000	0.82357	630.410	11.50	0.18	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,119.79000		2.11979		2,547.95000	2.54795	2,119.790	12.50	0.41	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,485.75000		1.48575		1,244.11000	1.24411	1,485.750	13.68	0.28	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.03308		88.69376		9.91367	89.67481		13.32	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	916.74000		0.91674		1,131.08000	1.13108	916.740	12.02	0.20	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,738.36000		2.73836		3,178.62000	3.17862	2,738.360	13.01	0.42	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,846.48000		1.84648		1,605.06000	1.60506	1,846.480	14.55	0.27	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			9.86670		93.17278		9.75523	94.14185		12.44	0.00	0.00	0	102,423.00
R2048	On 07/11/2019	Bond Future			9.93239		90.60091		9.81705	91.59171		13.27	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future			9.98938		92.35393		9.86998	93.36874		13.13	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			5.95070		100.95855		5.94616	100.96054		0.14	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			3.55503		102.98306		3.53024	102.98750		0.06	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			6.44744		102.81594		6.45742	102.80049		0.73	0.00	0.00	0	10,880.00
R208	On 07/11/2019	Bond Future			6.22207		101.47292		6.23223	101.45958		0.88	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.84930		103.43619		5.85678	103.42803		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			9.67683		74.09954		9.56538	74.82459		11.92	0.00	34,678,584.72	468	88,627.00
R209	On 01/08/2019	Bond Future	9.30	Call	444.76000		0.44476		651.10000	0.65110	444.760	11.17	0.24	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	1,835.81000		1.83581		2,308.39000	2.30839	1,835.810	12.00	0.60	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	190.24000		0.19024		133.50000	0.13350	190.240	13.38	0.10	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.74014		72.43292		9.62482	73.17426		12.63	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.79247		73.83450		9.67310	74.59413		12.44	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	190.45311		190.45311		190.42221	190.42221			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future	191.71469		191.71469		191.68767	191.68767			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	195.46790		195.46790		195.45051	195.45051			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	159.99560		159.99560		159.97228	159.97228			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.24570		163.24570		163.22568	163.22568			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	164.19505		164.19505		164.18332	164.18332			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	9.32209		86.78753		9.24099	87.29304		9.44	0.00	97,115,246.07	1,119	17,378.00
R213	On 07/11/2019	Bond Future	9.38829		84.97565		9.30378	85.49336		9.95	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.44454		86.61972		9.35623	87.15200		9.73	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	9.86686		72.95100		9.76055	73.67120		12.84	0.00	0.00	0	10,672.00
R214	On 07/11/2019	Bond Future	9.93288		71.11541		9.82296	71.85180		13.64	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.99017		72.49133		9.87642	73.24582		13.47	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>453,349,508.24</b>	<b>4,938</b>	<b>890 676.00</b>
<b>Grand Total:</b>												<b>453,349,508.24</b>	<b>4,938</b>	<b>890 676.00</b>