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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 09/07/2019

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	95.23000	95.23000		95.27000	95.27000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	655.74700	655.74700		655.21000	655.21000			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	668.61700	668.61700		668.09000	668.09000			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	681.23900	681.23900		680.73600	680.73600			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	766.72000	766.72000		765.72600	765.72600			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	781.76900	781.76900		780.77800	780.77800			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	796.52600	796.52600		795.55800	795.55800			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	688.71100	688.71100		688.81000	688.81000			0.00	0.00	0	970.00
ALBI	On 07/11/2019	Index Future	702.22800	702.22800		702.35000	702.35000			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	715.48400	715.48400		715.64500	715.64500			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	10.63345	80.28207		10.63437	80.27654				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.74557	78.06429		10.74613	78.06099				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	10.84758	79.53849		10.84745	79.53925				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	10.96841	81.84872		10.93906	82.05084				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.08016	79.18997		11.04934	79.39845				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.17820	80.68572		11.14569	80.90233				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	682.10500	682.10500		682.22900	682.22900				0.00	0.00	0	437.00
GOVI	On 07/11/2019	GOVI	695.49300	695.49300		695.64000	695.64000				0.00	0.00	0	44.00
GOVI	On 06/02/2020	GOVI	708.62200	708.62200		708.80800	708.80800				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.34034	136.34034		136.54355	136.54355				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.05272	139.05272		139.26397	139.26397				0.00	0.00	0	200.00
I2025	On 06/02/2020	Bond Future	140.23685	140.23685		140.45949	140.45949				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	103.30653	103.30653		103.38851	103.38851				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	104.26740	104.26740		104.35408	104.35408				0.00	0.00	0	150.00
I2029	On 06/02/2020	Bond Future	106.26081	106.26081		106.35462	106.35462				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	103.67937	103.67937		104.15457	104.15457				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	104.57189	104.57189		105.05961	105.05961				0.00	0.00	0	50.00
I2033	On 06/02/2020	Bond Future	106.57107	106.57107		107.07369	107.07369				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	121.02076	121.02076		121.54494	121.54494				0.00	0.00	0	11,392.00
I2038	On 07/11/2019	Bond Future	123.42832	123.42832		123.96658	123.96658				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	124.12963	124.12963		124.68467	124.68467				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			114.30202		114.30202		114.50317	114.50317			0.00	0.00	0	12,638.00
I2046	On 07/11/2019	Bond Future			114.85641		114.85641		115.06502	115.06502			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			117.05239		117.05239		117.27091	117.27091			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			117.64744		117.64744		119.09169	119.09169			0.00	0.00	0	11,104.00
I2050	On 07/11/2019	Bond Future			119.98796		119.98796		121.46441	121.46441			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			120.44553		120.44553		121.95659	121.95659			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			261.39800		261.39800		262.05700	262.05700			0.00	2,613,980.00	1	816.00
IGOV	On 07/11/2019	Index Future			266.59800		266.59800		267.27900	267.27900			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			271.69400		271.69400		272.40100	272.40100			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			8.10021		114.43060		8.11044	114.37000		5.87	0.00	15,791,422.80	138	114,880.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,418.97000		1,41897		1,385.02000	1,38502	1,418.970	5.91	0.76	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	17.27000		0.01727		21.38000	0.02138	17.270	6.31	0.03	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	5,453.23000		5,45323		5,393.04000	5,39304	5,453.230	6.72	1.00	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	6.94	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.13728		116.67662		8.14745	116.61828		5.81	0.00	0.00	0	16,260.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,374.71000		1,37471		1,407.88000	1,40788	1,374.710	5.78	0.46	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,830.45000		1,83045		1,804.25000	1,80425	1,830.450	5.80	0.56	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	484.38000		0.48438		501.29000	0.50129	484.380	6.21	0.20	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.16068		113.57334		8.17028	113.51991		6.13	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			302.66973		302.66973		303.00671	303.00671			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			308.69104		308.69104		309.04362	309.04362			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			306.93024		306.93024		307.30569	307.30569			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			233.55939		233.55939		233.54082	233.54082			0.00	0.00	0	9,518.00
R202	On 07/11/2019	Bond Future			238.20575		238.20575		238.19404	238.19404			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			238.68986		238.68986		238.69011	238.69011			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			7.23299		104.94102		7.26305	104.84707		2.35	0.00	0.00	0	56,008.00

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R2023	On 07/11/2019	Bond Future			7.22287		103.06917		7.25468	102.97640		2.56	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.18927		105.01540		7.22205	104.92631		2.60	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			8.76000		94.98341		8.79575	94.75010		8.61	0.00	0.00	0	77,975.00
R2030	On 01/08/2019	Bond Future	8.35	Call	64.06000		0.06406		53.07000	0.05307	64.060	7.85	0.08	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	523.09000		0.52309		453.79000	0.45379	523.090	8.21	0.39	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	169.90000		0.16990		221.28000	0.22128	169.900	8.71	0.16	0.00	0	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	2,618.22000		2.61822		2,423.20000	2.42320	2,618.220	8.80	0.89	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	3,019.13000		3.01913		2,813.61000	2.81361	3,019.130	8.88	0.92	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	3.46000		0.00346		5.69000	0.00569	3.460	9.67	0.00	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	3.22000		0.00322		5.31000	0.00531	3.220	9.69	0.00	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			8.81125		96.84771		8.84798	96.61265		8.57	0.00	0.00	0	200.00
R2030	On 07/11/2019	Bond Future	8.60	Call	1,220.39000		1.22039		1,137.78000	1.13778	1,220.390	8.14	0.39	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,962.17000		2.96217		2,817.11000	2.81711	2,962.170	8.67	0.66	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	345.08000		0.34508		380.58000	0.38058	345.080	9.65	0.13	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			8.85249		94.66732		8.88981	94.43287		8.99	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			9.10610		96.51213		9.13682	96.29452		9.65	0.00	340,398,282.51	3,527	47,678.00
R2032	On 07/11/2019	Bond Future			9.16709		94.24595		9.19855	94.02691		9.98	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.21707		96.02577		9.24889	95.80762		9.97	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			9.36169		99.87503		9.36215	99.87140		10.46	0.00	335,979,600.92	3,364	77,377.00
R2035	On 07/11/2019	Bond Future			9.42794		97.33305		9.42805	97.33219		10.87	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	777.45000		0.77745		784.40000	0.78440	777.450	9.85	0.24	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,798.83000		2.79883		2,808.29000	2.80829	2,798.830	10.90	0.56	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	690.10000		0.69010		697.65000	0.69765	690.100	12.15	0.18	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.48559		99.17102		9.48503	99.17531		10.88	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			9.48268		91.82379		9.48825	91.77967		11.57	0.00	568,940,202.84	6,196	61,888.00
R2037	On 07/11/2019	Bond Future			9.54526		93.62614		9.55067	93.58385		11.50	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.59902		91.13431		9.60397	91.09609		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 01/08/2019	Bond Future			9.60292		94.78424		9.58329	94.95154		11.98	0.00	0.00	0	40,758.00
R2040	On 07/11/2019	Bond Future			9.66652		96.64472		9.64592	96.81808		11.92	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,236.20000		1.23620		1,301.57000	1.30157	1,236.200	11.11	0.32	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	3,239.75000		3.23975		3,351.90000	3.35190	3,239.750	12.00	0.58	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.72148		93.95931		9.69963	94.14106		12.55	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			9.66749		91.58956		9.63777	91.84737		12.63	0.00	157,167,684.96	1,716	38,816.00
R2044	On 01/08/2019	Bond Future	9.36	Call	234.18000		0.23418		295.80000	0.29580	234.180	11.81	0.16	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	285.15000		0.28515		355.49000	0.35549	285.150	11.89	0.19	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,491.55000		1.49155		1,672.22000	1.67222	1,491.550	12.61	0.59	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,166.36000		2.16636		2,375.68000	2.37568	2,166.360	12.84	0.72	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	69.85000		0.06985		64.11000	0.06411	69.850	13.81	0.05	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	16.19000		0.01619		15.22000	0.01522	16.190	14.45	0.01	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.72965		93.38728		9.69867	93.65288		12.57	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	807.74000		0.80774		879.28000	0.87928	807.740	11.44	0.23	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,735.54000		2.73554		2,886.72000	2.88672	2,735.540	12.55	0.52	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	791.35000		0.79135		752.07000	0.75207	791.350	14.20	0.18	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.78343		90.76567		9.75095	91.04117		13.25	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,106.56000		1.10656		1,180.93000	1.18093	1,106.560	11.66	0.24	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,385.25000		3.38525		3,533.98000	3.53398	3,385.250	12.90	0.50	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,154.89000		1.15489		1,108.76000	1.10876	1,154.890	14.68	0.19	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			9.64092		95.15474		9.61113	95.42195		12.46	0.00	165,569,247.60	1,740	100,749.00
R2048	On 07/11/2019	Bond Future			9.70379		92.58347		9.67274	92.85868		13.02	0.00	0.00	0	2,048.00
R2048	On 06/02/2020	Bond Future			9.75883		94.33176		9.72629	94.61710		13.10	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			6.13990		100.87602		6.13084	100.87997		0.13	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			4.26378		102.85602		4.22445	102.86307		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			6.28290		103.07118		6.28013	103.07549		0.65	0.00	0.00	0	10,796.00
R208	On 07/11/2019	Bond Future			6.05682		101.69023		6.05119	101.69764		0.66	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.68974		103.61051		5.67791	103.62346		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 01/08/2019	Bond Future			9.36028		76.18690		9.36070	76.18407		11.81	0.00	0.00	0	90,036.00
R209	On 01/08/2019	Bond Future	9.30	Call	690.23000		0.69023		707.60000	0.70760	690.230	11.49	0.43	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,996.11000		2.99611		3,002.96000	3.00296	2,996.110	12.36	0.90	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	2.42000		0.00242		3.00000	0.00300	2.420	13.84	0.00	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.41822		74.53041		9.41833	74.52968		12.33	0.00	0.00	0	30.00
R209	On 06/02/2020	Bond Future			9.46630		75.93793		9.46581	75.94115		12.45	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	191.64929		191.64929		191.63533	191.63533			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future	192.85533		192.85533		192.84674	192.84674			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	196.54237		196.54237		196.54378	196.54378			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	160.26543		160.26543		160.25606	160.25606			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.45373		163.45373		163.44894	163.44894			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	164.33244		164.33244		164.33613	164.33613			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	8.95458		89.11126		8.98018	88.94662		9.19	0.00	0.00	0	17,638.00
R213	On 07/11/2019	Bond Future	9.01275		87.30920		9.03891	87.14386		9.57	0.00	0.00	0	3,080.00
R213	On 06/02/2020	Bond Future	9.06207		88.95785		9.08841	88.79406		9.68	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	9.62592		74.60024		9.59614	74.80834		12.87	0.00	442,901,624.88	5,937	16,514.00
R214	On 07/11/2019	Bond Future	9.68885		72.76704		9.65784	72.98134		13.44	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.74392		74.14111		9.71144	74.36332		13.50	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>2,029,362,046.51</b>	<b>22,619</b>	<b>979 034.00</b>
<b>Grand Total:</b>												<b>2,029,362,046.51</b>	<b>22,619</b>	<b>979 034.00</b>