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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/07/2019

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
Derivatives													
5Y STND	On 21/12/2021	Interest Rate Swap	95.14000	95.14000		95.03000	95.03000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	657.10000	657.10000		658.50400	658.50400			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	669.99600	669.99600		671.42900	671.42900			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	682.64100	682.64100		684.10100	684.10100			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	766.94900	766.94900		769.84000	769.84000			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	782.00100	782.00100		784.94900	784.94900			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	796.76000	796.76000		799.76400	799.76400			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	686.85500	686.85500		690.78800	690.78800			0.00	0.00	0	970.00
ALBI	On 07/11/2019	Index Future	700.33500	700.33500		704.34600	704.34600			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	713.55300	713.55300		717.63900	717.63900			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	10.68316	79.98404		10.59359	80.52224				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.79721	77.76030		10.70420	78.30908				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	10.90119	79.22819		10.80480	79.78741				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	11.04331	81.33682		10.94872	81.98422				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.15795	78.66786		11.05974	79.32800				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.25878	80.15315		11.15715	80.82586				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	680.09000	680.09000		684.17000	684.17000				0.00	0.00	0	437.00
GOVI	On 07/11/2019	GOVI	693.43700	693.43700		697.59800	697.59800				0.00	0.00	0	44.00
GOVI	On 06/02/2020	GOVI	706.52400	706.52400		710.76400	710.76400				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.68443	136.68443		136.60152	136.60152				0.00	47,429,497.21	347	1,622.00
I2025	On 07/11/2019	Bond Future	139.40347	139.40347		139.31891	139.31891				0.00	47,397,179.80	340	340.00
I2025	On 06/02/2020	Bond Future	140.59334	140.59334		140.50738	140.50738				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	103.08527	103.08527		103.07577	103.07577				0.00	0.00	0	4,110.00
I2029	On 07/11/2019	Bond Future	104.04163	104.04163		104.03198	104.03198				0.00	0.00	0	150.00
I2029	On 06/02/2020	Bond Future	106.02996	106.02996		106.02032	106.02032				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	104.03064	104.03064		103.83966	103.83966				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	104.93001	104.93001		104.73530	104.73530				0.00	0.00	0	50.00
I2033	On 06/02/2020	Bond Future	106.93535	106.93535		106.73700	106.73700				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	121.61511	121.61511		121.60303	121.60303				0.00	281,782,209.87	2,317	11,341.00
I2038	On 07/11/2019	Bond Future	124.03435	124.03435		124.02207	124.02207				0.00	281,806,043.20	2,272	2,272.00
I2038	On 06/02/2020	Bond Future	124.74634	124.74634		124.73404	124.73404				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			114.56864		114.56864		114.34703	114.34703			0.00	0.00	0	12,638.00
I2046	On 07/11/2019	Bond Future			115.12826		115.12826		114.90225	114.90225			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			117.32859		117.32859		117.09851	117.09851			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			117.94577		117.94577		117.93424	117.93424			0.00	402,784,804.55	3,415	10,821.00
I2050	On 07/11/2019	Bond Future			120.29216		120.29216		120.28032	120.28032			0.00	402,738,151.68	3,348	3,348.00
I2050	On 06/02/2020	Bond Future			120.75462		120.75462		120.74294	120.74294			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			261.63700		261.63700		261.48600	261.48600			0.00	0.00	0	816.00
IGOV	On 07/11/2019	Index Future			266.84200		266.84200		266.68700	266.68700			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			271.94100		271.94100		271.78400	271.78400			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			8.08803		114.50280		8.02779	114.86079		5.89	0.00	0.00	0	114,371.00
R186	On 01/08/2019	Bond Future	7.75	Call	68.77000		0.06877		119.67000	0.11967	68.770	5.72	0.10	0.00	0	620.00
R186	On 01/08/2019	Bond Future	8.00	Call	403.68000		0.40368		568.39000	0.56839	403.680	5.89	0.37	0.00	0	620.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,458.85000		1.45885		1,758.73000	1.75873	1,458.850	6.15	0.78	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	13.58000		0.01358		9.27000	0.00927	13.580	6.63	0.02	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	5,525.00000		5.52500		5,882.79000	5.88279	5,525.000	6.97	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	6.97	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.12449		116.75005		8.06106	117.11509		5.83	0.00	0.00	0	16,260.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,327.00000		1.32700		1,176.38000	1.17638	1,327.000	5.80	0.45	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,857.75000		1.85775		2,078.41000	2.07841	1,857.750	5.82	0.57	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	458.84000		0.45884		395.98000	0.39598	458.840	6.23	0.20	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.14739		113.64737		8.08076	114.01946		6.15	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			302.91244		302.91244		302.65071	302.65071			0.00	424,077,416.00	1,400	1,107.00
R197	On 07/11/2019	Bond Future			308.93809		308.93809		308.67131	308.67131			0.00	432,513,326.00	1,400	1,400.00
R197	On 06/02/2020	Bond Future			307.18006		307.18006		306.90852	306.90852			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			233.40803		233.40803		233.38582	233.38582			0.00	83,326,666.71	357	9,386.00
R202	On 07/11/2019	Bond Future			238.05119		238.05119		238.02856	238.02856			0.00	82,841,814.12	348	348.00
R202	On 06/02/2020	Bond Future			238.53084		238.53084		238.50802	238.50802			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			7.15192	105.19494		7.08558	105.40331			2.35	0.00	0.00	0	64,146.00
R2023	On 07/11/2019	Bond Future			7.13435	103.32790		7.06186	103.54037			2.56	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.09277	105.27822		7.01345	105.49488			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			8.75688	95.00380		8.69194	95.42967			8.60	0.00	570,022.80	6	72,627.00
R2030	On 01/08/2019	Bond Future	8.35	Call	55.51000	0.05551		101.41000	0.10141	55.510		8.10	0.07	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	506.02000	0.50602		707.60000	0.70760	506.020		8.51	0.39	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	151.87000	0.15187		108.56000	0.10856	151.870		9.05	0.15	0.00	0	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	2,625.83000	2.62583		3,022.14000	3.02214	2,625.830		9.17	0.90	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	3,030.89000	3.03089		3,437.08000	3.43708	3,030.890		9.30	0.93	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	2.54000	0.00254		1.75000	0.00175	2.540		10.06	0.00	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	2.35000	0.00235		1.62000	0.00162	2.350		10.08	0.00	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			8.80802	96.86842		8.74050	97.30267			8.56	0.00	1,356,157.88	14	214.00
R2030	On 07/11/2019	Bond Future	8.60	Call	1,265.66000	1.26566		1,453.11000	1.45311	1,265.660		8.42	0.40	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	3,013.92000	3.01392		3,313.38000	3.31338	3,013.920		8.97	0.66	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	373.77000	0.37377		324.85000	0.32485	373.770		10.04	0.13	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			8.84926	94.68764		8.77916	95.13022			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 01/08/2019	Bond Future			9.10285	96.53519		9.04303	96.96108			9.65	0.00	0.00	0	49,403.00
R2032	On 07/11/2019	Bond Future			9.16374	94.26931		9.10169	94.70356			9.98	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.21371	96.04885		9.14948	96.49150			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			9.40868	99.50594		9.31870	100.21452			10.45	0.00	2,985,178.20	30	79,666.00
R2035	On 07/11/2019	Bond Future			9.47662	96.95651		9.38345	97.67908			10.85	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	664.57000	0.66457		845.55000	0.84555	664.570		9.83	0.22	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,558.24000	2.55824		2,971.62000	2.97162	2,558.240		10.88	0.53	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	734.49000	0.73449		612.77000	0.61277	734.490		12.13	0.19	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.53600	98.78662		9.43970	99.52294			10.87	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			9.53944	91.37566		9.44954	92.08697			11.57	0.00	456,878.30	5	61,833.00
R2037	On 07/11/2019	Bond Future			9.60394	93.16901		9.51103	93.89440			11.49	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.65964	90.66788		9.56379	91.40703			12.06	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			9.66969	94.21867		9.57477	95.02429			12.01	0.00	942,186.70	10	40,978.00
R2040	On 07/11/2019	Bond Future			9.73551	96.06779		9.63747	96.88933			11.95	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,039.47000	1.03947		1,301.25000	1.30125	1,039.470		11.13	0.28	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,888.19000	2.88819		3,367.85000	3.36785	2,888.190		12.02	0.55	0.00	0	1,260.00

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R2040	On 06/02/2020	Bond Future			9.79269		93.37081		9.69161	94.20791		12.57	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
R2044	On 01/08/2019	Bond Future			9.74441		90.92788		9.64950	91.74547		12.68	0.00	90,927.88	1	38,001.00
R2044	On 01/08/2019	Bond Future	9.36	Call	112.86000		0.11286		233.01000	0.23301	112.860	11.87	0.10	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	143.44000		0.14344		285.39000	0.28539	143.440	11.94	0.12	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,056.61000		1.05661	1,540.23000	1.54023	1,056.610	12.66	12.66	0.50	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	1,647.43000		1.64743	2,240.60000	2.24060	1,647.430	12.89	12.89	0.65	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	84.48000		0.08448	50.02000	0.05002	84.480	13.85	13.85	0.06	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	18.15000		0.01815	10.35000	0.01035	18.150	14.51	14.51	0.02	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.80905		92.71240		9.71110	93.54616		12.63	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	647.67000		0.64767	837.39000	0.83739	647.670	11.49	11.49	0.20	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,377.62000		2.37762	2,809.27000	2.80927	2,377.620	12.61	12.61	0.48	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	905.05000		0.90505	754.55000	0.75455	905.050	14.26	14.26	0.21	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.86530		90.07738		9.76439	90.92700		13.32	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,047.14000		1.04714	1,259.67000	1.25967	1,047.140	12.23	12.23	0.23	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,133.83000		3.13383	3,561.00000	3.56100	3,133.830	13.31	13.31	0.47	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,390.89000		1.39089	1,220.89000	1.22089	1,390.890	15.26	15.26	0.22	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			9.72327		94.42307		9.62829	95.26786		12.55	0.00	0.00	0	100,749.00
R2048	On 07/11/2019	Bond Future			9.78880		91.83731		9.69077	92.69870		13.11	0.00	0.00	0	2,048.00
R2048	On 06/02/2020	Bond Future			9.84648		93.57086		9.74548	94.44863		13.20	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			6.08641		100.89934		6.07953	100.90234		0.13	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			4.13197		102.87963		4.11472	102.88271		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			6.18769		103.21927		6.18585	103.22214		0.65	0.00	0.00	0	10,796.00
R208	On 07/11/2019	Bond Future			5.94243		101.84103		5.94019	101.84399		0.66	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.55012		103.76342		5.54724	103.76657		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			9.41255		75.83622		9.32258	76.44133		11.87	0.00	18,655,710.12	246	90,880.00
R209	On 01/08/2019	Bond Future	9.30	Call	525.06000		0.52506	801.03000	0.80103	525.060	11.96	11.96	0.37	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,678.26000		2.67826	3,228.80000	3.22880	2,678.260	13.02	13.02	0.87	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	2.14000		0.00214	1.23000	0.00123	2.140	14.02	14.02	0.00	0.00	0	7,560.00

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 07/11/2019	Bond Future	9.47218		74.17269		9.37934	74.78972		12.37	0.00	0.00	0	30.00
R209	On 06/02/2020	Bond Future	9.52194		75.57286		9.42635	76.20166		12.47	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
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	191.14955		191.14955		191.13230	191.13230			0.00	0.00	0	2,132.00
R210	On 07/11/2019	Bond Future	192.34549		192.34549		192.32793	192.32793			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	196.02146		196.02146		196.00387	196.00387			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	160.40402		160.40402		160.27449	160.27449			0.00	245,738,958.64	1,532	6,164.00
R212	On 07/11/2019	Bond Future	163.59492		163.59492		163.46282	163.46282			0.00	249,645,847.92	1,526	1,526.00
R212	On 06/02/2020	Bond Future	164.47517		164.47517		164.34080	164.34080			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	8.95667		89.09780		8.89175	89.51710		9.21	0.00	0.00	0	17,638.00
R213	On 07/11/2019	Bond Future	9.01495		87.29528		8.94759	87.72288		9.58	0.00	0.00	0	3,080.00
R213	On 06/02/2020	Bond Future	9.06445		88.94303		8.99467	89.37884		9.67	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	9.70322		74.06447		9.60825	74.72360		12.99	0.00	0.00	0	16,514.00
R214	On 07/11/2019	Bond Future	9.76859		72.22061		9.67066	72.89262		13.53	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.82609		73.58380		9.72526	74.26864		13.58	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

Total for Derivatives : **3,007,138,977.58** **18,914** **993 387.00**

Grand Total: **3,007,138,977.58** **18,914** **993 387.00**