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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 28/06/2019

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	95.36000	95.36000		95.33000	95.33000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	655.82600	655.82600		655.44700	655.44700			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	668.78700	668.78700		668.40000	668.40000			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	681.51200	681.51200		681.12000	681.12000			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	764.60200	764.60200		762.98500	762.98500			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	779.71100	779.71100		778.06300	778.06300			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	794.54800	794.54800		792.86900	792.86900			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	685.82300	685.82300		681.60800	681.60800			0.00	116,589,910.00	17	990.00
ALBI	On 07/11/2019	Index Future	699.37600	699.37600		695.07900	695.07900			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	712.68400	712.68400		708.30600	708.30600			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	10.71456	79.79664		10.80697	79.24893				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.82802	77.57976		10.92398	77.02134				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	10.93101	79.05636		11.03044	78.48745				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	11.03937	81.36361		11.17228	80.46831				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.15222	78.70612		11.29026	77.79312				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.25097	80.20450		11.39380	79.27435				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	679.13100	679.13100		674.74700	674.74700				0.00	27,165,240.00	4	434.00
GOVI	On 07/11/2019	GOVI	692.55200	692.55200		688.08100	688.08100				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	705.72900	705.72900		701.17500	701.17500				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.62413	136.62413		136.57638	136.57638				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.36023	139.36023		139.31165	139.31165				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	140.57079	140.57079		140.52150	140.52150				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	103.31223	103.31223		103.30271	103.30271				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	104.28684	104.28684		104.27734	104.27734				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.29599	106.29599		106.28641	106.28641				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	103.95325	103.95325		103.94340	103.94340				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	104.86582	104.86582		104.85576	104.85576				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	106.88614	106.88614		106.87599	106.87599				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	121.44747	121.44747		121.43540	121.43540				0.00	0.00	0	11,392.00
I2038	On 07/11/2019	Bond Future	123.87967	123.87967		123.86741	123.86741				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	124.60772	124.60772		124.59543	124.59543				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			114.41178		114.41178		114.40067	114.40067			0.00	0.00	0	12,638.00
I2046	On 07/11/2019	Bond Future			114.98370		114.98370		114.97233	114.97233			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			117.19886		117.19886		117.18742	117.18742			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			118.75426		118.75426		118.25677	118.25677			0.00	0.00	0	11,104.00
I2050	On 07/11/2019	Bond Future			121.13261		121.13261		120.62503	120.62503			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			121.62968		121.62968		121.11264	121.11264			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			261.68800		261.68800		261.22100	261.22100			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			266.92800		266.92800		266.45300	266.45300			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			272.07000		272.07000		271.58600	271.58600			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			8.09871		114.43949		8.11949	114.31642		5.86	0.00	0.00	0	129,393.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,568.91000		1,56891		1,463.89000	1,46389	1,568.910	6.12	0.71	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	60.80000		0.06080		59.20000	0.05920	60.800	6.60	0.06	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	5,469.33000		5,46933		5,346.28000	5,34628	5,469.330	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			8.13304		116.70096		8.15489	116.57563		5.79	0.00	0.00	0	5,960.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,426.57000		1,42657		1,577.23000	1,57723	1,426.570	5.76	0.46	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,906.89000		1,90689		1,931.43000	1,93143	1,906.890	5.78	0.56	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	528.37000		0.52837		640.25000	0.64025	528.370	6.19	0.21	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.15318		113.61511		8.17610	113.48753		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			302.80635		302.80635		302.42288	302.42288			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			308.87054		308.87054		308.47966	308.47966			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			307.15800		307.15800		306.76000	306.76000			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			233.36005		233.36005		232.81116	232.81116			0.00	0.00	0	9,515.00
R202	On 07/11/2019	Bond Future			238.03324		238.03324		237.47382	237.47382			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			238.54873		238.54873		237.97876	237.97876			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			7.22181		104.97600		7.23720	104.92786		2.33	0.00	0.00	0	56,435.00

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R2023	On 07/11/2019	Bond Future			7.20596		103.11854		7.22274	103.06955		2.53	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.16514		105.08104		7.18342	105.03131		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			8.85170		94.38650		8.89295	94.11961		8.62	0.00	0.00	0	74,441.00
R2030	On 01/08/2019	Bond Future	8.35	Call	76.88000		0.07688		61.76000	0.06176	76.880	7.87	0.08	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	472.67000		0.47267		400.86000	0.40086	472.670	8.22	0.31	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	428.82000		0.42882		514.52000	0.51452	428.820	8.72	0.27	0.00	0	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	2,231.49000		2.23149		2,034.66000	2.03466	2,231.490	8.81	0.78	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,589.08000		2.58908		2,378.50000	2.37850	2,589.080	8.89	0.83	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	29.51000		0.02951		39.51000	0.03951	29.510	9.69	0.03	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	28.11000		0.02811		37.68000	0.03768	28.110	9.71	0.03	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			8.90460		96.25180		8.94747	95.97980		8.58	0.00	0.00	0	200.00
R2030	On 07/11/2019	Bond Future	8.60	Call	1,078.09000		1.07809		1,061.42000	1.06142	1,078.090	8.15	0.35	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,668.19000		2.66819		2,584.10000	2.58410	2,668.190	8.68	0.61	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	485.53000		0.48553		581.38000	0.58138	485.530	9.66	0.16	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			8.94711		94.07439		8.99159	93.79736		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			9.20299		95.82818		9.26447	95.39778		9.70	0.00	0.00	0	44,151.00
R2032	On 07/11/2019	Bond Future			9.26578		93.56120		9.32955	93.12242		10.03	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.31714		95.34208		9.38312	94.89506		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			9.46380		99.07564		9.53539	98.52100		10.50	0.00	0.00	0	66,587.00
R2035	On 07/11/2019	Bond Future			9.53199		96.53085		9.60612	95.96533		10.91	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	674.14000		0.67414		573.58000	0.57358	674.140	9.89	0.21	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,488.17000		2.48817		2,203.28000	2.20328	2,488.170	10.94	0.51	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	944.87000		0.94487		1,004.72000	1.00472	944.870	12.20	0.22	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.59123		98.36805		9.66783	97.79198		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			9.56506		91.17447		9.65694	90.45843		11.63	0.00	0.00	0	50,342.00
R2037	On 07/11/2019	Bond Future			9.62881		92.97631		9.72375	92.24631		11.55	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.68341		90.48597		9.78135	89.74222		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			9.67525		94.17182		9.80761	93.06729		12.10	0.00	0.00	0	35,352.00
R2040	On 07/11/2019	Bond Future			9.73970		96.03293		9.87642	94.90669		12.02	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,042.25000		1.04225		866.42000	0.86642	1,042.250	10.59	0.28	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,948.78000		2.94878		2,449.46000	2.44946	2,948.780	11.72	0.54	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.79520		93.35018		9.93617	92.20267		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			9.71943		91.14189		9.86184	89.93302		12.74	0.00	15,494,121.30	170	40,532.00
R2044	On 01/08/2019	Bond Future	9.36	Call	313.66000		0.31366		129.76000	0.12976	313.660	11.92	0.18	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	368.38000		0.36838		156.25000	0.15625	368.380	11.99	0.20	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,500.26000		1.50026		897.29000	0.89729	1,500.260	12.72	0.53	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,103.17000		2.10317	1,361.31000	1.36131	2,103.170	2,103.170	12.95	0.64	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	212.04000		0.21204		342.83000	0.34283	212.040	13.92	0.11	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	76.40000		0.07640		127.53000	0.12753	76.400	14.58	0.05	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.78179		92.94316		9.92877	91.71047		12.67	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	707.86000		0.70786		571.02000	0.57102	707.860	10.94	0.21	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,561.30000		2.56130	2,077.33000	2.07733	2,561.300	2,561.300	12.25	0.49	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	890.91000		0.89091	1,188.82000	1.18882	890.910	890.910	13.69	0.20	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.83550		90.32690		9.98691	89.07094		13.36	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,086.25000		1.08625		972.96000	0.97296	1,086.250	11.76	0.23	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,287.62000		3.28762	2,863.85000	2.86385	3,287.620	3,287.620	13.00	0.49	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,342.35000		1.34235	1,702.88000	1.70288	1,342.350	1,342.350	14.80	0.21	0.00	0	328.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			9.68705		94.74362		9.82426	93.53959		12.54	0.00	0.00	0	102,804.00
R2048	On 07/11/2019	Bond Future			9.74999		92.17664		9.89163	90.94886		13.10	0.00	0.00	0	2,048.00
R2048	On 06/02/2020	Bond Future			9.80484		93.93095		9.95076	92.67997		13.18	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			6.02906		100.92436		6.02340	100.92683		0.14	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			3.91318		102.91882		3.89850	102.92146		0.05	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		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	100.00000			0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			6.26743		103.09523		6.26578	103.09779		0.69	0.00	0.00	0	10,796.00
R208	On 07/11/2019	Bond Future			6.02787		101.72836		6.02581	101.73108		0.69	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.64040		103.66451		5.63772	103.66744		0.63	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		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	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	100.00000			0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future			9.43650		75.67634		9.52816	75.06909		11.85	0.00	7,340,604.98	97	89,403.00
R209	On 01/08/2019	Bond Future	9.30	Call	672.63000		0.67263		469.29000	0.46929	672.630	11.54	0.37	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,682.02000		2.68202	2,211.15000	2.21115	2,682.020	2,682.020	12.40	0.80	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	21.21000		0.02121		34.23000	0.03423	21.210	13.91	0.02	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.49536		74.01980		9.58995	73.40061		12.38	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.54402		75.42871		9.64139	74.79787		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	191.20228		191.20228		190.15978	190.15978			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future	192.42474		192.42474		191.36163	191.36163			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	196.13196		196.13196		195.04858	195.04858			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	160.19761		160.19761		160.18549	160.18549			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.40585		163.40585		163.39364	163.39364			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	164.30766		164.30766		164.29547	164.29547			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	9.03066		88.62321		9.08700	88.26418		9.22	0.00	0.00	0	17,398.00
R213	On 07/11/2019	Bond Future	9.08984		86.82318		9.14829	86.45710		9.60	0.00	0.00	0	3,080.00
R213	On 06/02/2020	Bond Future	9.13982		88.47558		9.20034	88.10267		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	9.68214		74.20995		9.81426	73.30588		12.93	0.00	0.00	0	10,625.00
R214	On 07/11/2019	Bond Future	9.74542		72.37870		9.88168	71.45689		13.51	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.80056		73.75621		9.94083	72.81702		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>166,589,876.28</b>	<b>288</b>	<b>945 419.00</b>
<b>Grand Total:</b>												<b>166,589,876.28</b>	<b>288</b>	<b>945 419.00</b>