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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 04/07/2019

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	95.19000	95.19000		95.26000	95.26000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	655.79000	655.79000		655.31300	655.31300			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	668.68200	668.68200		668.19500	668.19500			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	681.34400	681.34400		680.84900	680.84900			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	766.57300	766.57300		764.78600	764.78600			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	781.64200	781.64200		779.82000	779.82000			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	796.44300	796.44300		794.58800	794.58800			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	689.15000	689.15000		686.68100	686.68100			0.00	117,155,500.00	17	970.00
ALBI	On 07/11/2019	Index Future	702.69700	702.69700		700.18000	700.18000			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	716.00300	716.00300		713.43900	713.43900			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	10.63665	80.26283		10.69846	79.89265				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.74850	78.04700		10.81268	77.66957				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	10.84986	79.52526		10.91635	79.14077				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	10.94131	82.03531		10.99804	81.64555				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.05167	79.38266		11.11056	78.98524				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.14806	80.88650		11.20896	80.48170				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	682.61600	682.61600		680.01200	680.01200				0.00	0.00	0	437.00
GOVI	On 07/11/2019	GOVI	696.03500	696.03500		693.38000	693.38000				0.00	306,255,400.00	44	44.00
GOVI	On 06/02/2020	GOVI	709.21500	709.21500		706.51000	706.51000				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.66183	136.66183		136.61428	136.61428				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.38467	139.38467		139.33614	139.33614				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	140.58289	140.58289		140.53366	140.53366				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	103.36981	103.36981		103.36046	103.36046				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	104.33498	104.33498		104.32547	104.32547				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.33545	106.33545		106.32586	106.32586				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	104.25613	104.25613		104.24637	104.24637				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	105.16321	105.16321		105.15312	105.15312				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	107.17952	107.17952		107.16945	107.16945				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	121.69974	121.69974		121.50907	121.50907				0.00	0.00	0	11,392.00
I2038	On 07/11/2019	Bond Future	124.12442	124.12442		123.92996	123.92996				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	124.84588	124.84588		124.64779	124.64779				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		115.11505	115.11505		114.68039	114.68039			0.00	0.00	0	12,638.00
I2046	On 07/11/2019	Bond Future		115.68907	115.68907		115.24581	115.24581			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future		117.90717	117.90717		117.45574	117.45574			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		118.58148	118.58148		118.32733	118.32733			0.00	0.00	0	11,104.00
I2050	On 07/11/2019	Bond Future		120.94404	120.94404		120.68472	120.68472			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future		121.42669	121.42669		121.16251	121.16251			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		261.96600	261.96600		261.76300	261.76300			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future		267.18500	267.18500		266.97900	266.97900			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future		272.30800	272.30800		272.09800	272.09800			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		8.07576	114.57560		8.11168	114.36266		5.87	0.00	43,080,425.60	376	129,393.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,583.80000	1.58380	1,436.19000	1.43619	1,583.800	5.91	0.76	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	25.38000	0.02538	36.28000	0.03628	25.380	6.31	0.03	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	5,599.46000	5.59946	5,387.93000	5.38793	5,599.460	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		8.11094	116.82790		8.14875	116.61083		5.81	0.00	0.00	0	5,960.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,338.22000	1.33822	1,442.76000	1.44276	1,338.220	5.78	0.44	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,947.71000	1.94771	1,831.48000	1.83148	1,947.710	5.80	0.57	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	477.97000	0.47797	527.40000	0.52740	477.970	6.21	0.20	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future		8.13187	113.73390		8.17155	113.51284		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		302.95764	302.95764		302.93299	302.93299			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future		308.99357	308.99357		308.96849	308.96849			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future		307.25553	307.25553		307.23041	307.23041			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		233.49638	233.49638		233.47416	233.47416			0.00	0.00	0	9,518.00
R202	On 07/11/2019	Bond Future		238.14849	238.14849		238.12585	238.12585			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future		238.64470	238.64470		238.62187	238.62187			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		7.23732	104.92748		7.25262	104.87966		2.35	0.00	0.00	0	57,435.00

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R2023	On 07/11/2019	Bond Future			7.22656		103.05841		7.24328	103.00964		2.56	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.19118		105.01021		7.20941	104.96065		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			8.78690		94.80779		8.83307	94.50736		8.61	0.00	0.00	0	74,909.00
R2030	On 01/08/2019	Bond Future	8.35	Call	78.80000		0.07880		61.31000	0.06131	78.800	7.85	0.08	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	533.81000		0.53381		445.17000	0.44517	533.810	8.21	0.37	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	256.68000		0.25668		334.73000	0.33473	256.680	8.71	0.20	0.00	0	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	2,511.52000		2.51152		2,272.07000	2.27207	2,511.520	8.80	0.85	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,896.78000		2.89678		2,642.98000	2.64298	2,896.780	8.88	0.89	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	9.81000		0.00981		15.52000	0.01552	9.810	9.67	0.01	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	9.24000		0.00924		14.67000	0.01467	9.240	9.69	0.01	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			8.83877		96.67152		8.88678	96.36518		8.57	0.00	0.00	0	200.00
R2030	On 07/11/2019	Bond Future	8.60	Call	1,187.96000		1.18796		1,082.40000	1.08240	1,187.960	8.14	0.38	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,884.29000		2.88429		2,698.65000	2.69865	2,884.290	8.67	0.64	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	391.72000		0.39172		440.80000	0.44080	391.720	9.65	0.14	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			8.88021		94.49310		8.93001	94.18119		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			9.12297		96.39254		9.17416	96.03097		9.65	0.00	0.00	0	44,151.00
R2032	On 07/11/2019	Bond Future			9.18418		94.12687		9.23729	93.75816		9.98	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.23398		95.90976		9.28892	95.53418		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			9.37358		99.78144		9.43993	99.26164		10.46	0.00	17,860,877.76	179	66,587.00
R2035	On 07/11/2019	Bond Future			9.43989		97.24041		9.50858	96.71048		10.87	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	790.26000		0.79026		675.13000	0.67513	790.260	9.85	0.24	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,796.69000		2.79669		2,522.75000	2.52275	2,796.690	10.90	0.55	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	744.32000		0.74432		857.83000	0.85783	744.320	12.15	0.19	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.49722		99.08214		9.56820	98.54226		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			9.49476		91.72814		9.55610	91.24475		11.57	0.00	0.00	0	50,342.00
R2037	On 07/11/2019	Bond Future			9.55739		93.53137		9.62078	93.03846		11.50	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.61086		91.04292		9.67623	90.54086		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			9.57969		94.98227		9.63597	94.50362		11.98	0.00	25,075,319.28	264	35,258.00
R2040	On 07/11/2019	Bond Future			9.64220		96.84944		9.70032	96.36137		11.92	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,348.70000		1.34870		1,201.07000	1.20107	1,348.700	11.11	0.33	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	3,412.86000		3.41286		3,141.98000	3.14198	3,412.860	12.00	0.59	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.69577		94.17323		9.75565	93.67619		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

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R2044	On 01/08/2019	Bond Future			9.63919		91.83503		9.69543	91.34829		12.63	0.00	0.00	0	40,532.00
R2044	On 01/08/2019	Bond Future	9.36	Call	356.35000		0.35635	277.40000	0.27740	356.350		11.81	0.21	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	421.07000		0.42107	330.56000	0.33056	421.070		11.89	0.24	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,755.30000		1.75530	1,493.09000	1.49309	1,755.300		12.61	0.61	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,446.07000		2.44607	2,125.75000	2.12575	2,446.070		12.84	0.73	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	93.23000		0.09323	136.37000	0.13637	93.230		13.81	0.06	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	26.24000		0.02624	41.38000	0.04138	26.240		14.45	0.02	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.70013		93.64033	9.75816	93.14399			12.57	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	908.06000		0.90806	797.54000	0.79754	908.060		11.44	0.25	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,923.94000		2.92394	2,676.65000	2.67665	2,923.940		12.55	0.53	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	786.74000		0.78674	888.22000	0.88822	786.740		14.20	0.18	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.75242		91.02867	9.81216	90.52314			13.25	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,202.07000		1.20207	1,083.63000	1.08363	1,202.070		11.66	0.26	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,560.97000		3.56097	3,314.42000	3.31442	3,560.970		12.90	0.52	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,136.91000		1.13691	1,243.03000	1.24303	1,136.910		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			9.59725		95.54691	9.65339	95.04329			12.46	0.00	30,575,011.20	320	102,489.00
R2048	On 07/11/2019	Bond Future			9.65842		92.98609	9.71635	92.47256			13.02	0.00	0.00	0	2,048.00
R2048	On 06/02/2020	Bond Future			9.71151		94.74721	9.77115	94.22413			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			6.06231		100.90985	6.05669	100.91230			0.13	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			4.05426		102.89354	4.04030	102.89605			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			6.27675		103.08074	6.26980	103.09154			0.65	0.00	0.00	0	10,796.00
R208	On 07/11/2019	Bond Future			6.04712		101.70300	6.03876	101.71401			0.66	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.67262		103.62924	5.66223	103.64061			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			9.36192		76.17586	9.42310	75.76573			11.81	0.00	9,141,103.20	120	89,403.00
R209	On 01/08/2019	Bond Future	9.30	Call	774.83000		0.77483	624.93000	0.62493	774.830		11.49	0.44	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	3,034.12000		3.03412	2,694.97000	2.69497	3,034.120		12.36	0.87	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	6.11000		0.00611	10.67000	0.01067	6.110		13.84	0.01	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.41958		74.52136	9.48270	74.10325			12.33	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.46707		75.93286	9.53203	75.50694			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	191.16101		191.16101		191.14390	191.14390			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future	192.36305		192.36305		192.34549	192.34549			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	196.05144		196.05144		196.03384	196.03384			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	160.23205		160.23205		160.22001	160.22001			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.42441		163.42441		163.41216	163.41216			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	164.31163		164.31163		164.29935	164.29935			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	8.97631		88.97148		9.01228	88.74078		9.19	0.00	30,962,075.04	348	17,638.00
R213	On 07/11/2019	Bond Future	9.03489		87.16924		9.07221	86.93401		9.57	0.00	0.00	0	3,080.00
R213	On 06/02/2020	Bond Future	9.08421		88.82015		9.12284	88.58060		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	9.59739		74.79959		9.65352	74.40821		12.87	0.00	0.00	0	10,625.00
R214	On 07/11/2019	Bond Future	9.65913		72.97240		9.71700	72.57338		13.44	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.71273		74.35447		9.77228	73.94798		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>580,105,712.08</b>	<b>1,668</b>	<b>946 748.00</b>
<b>Grand Total:</b>												<b>580,105,712.08</b>	<b>1,668</b>	<b>946 748.00</b>