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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 11/07/2019

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	95.03000	95.03000		95.15000	95.15000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	658.50400	658.50400		656.13300	656.13300			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	671.42900	671.42900		669.01100	669.01100			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	684.10100	684.10100		681.63900	681.63900			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	769.84000	769.84000		766.11900	766.11900			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	784.94900	784.94900		781.15600	781.15600			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	799.76400	799.76400		795.90100	795.90100			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	690.78800	690.78800		686.53300	686.53300			0.00	0.00	0	970.00
ALBI	On 07/11/2019	Index Future	704.34600	704.34600		700.00700	700.00700			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	717.63900	717.63900		713.22000	713.22000			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	10.59359	80.52224		10.68549	79.97011				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.70420	78.30908		10.79962	77.74616				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	10.80480	79.78741		10.90365	79.21399				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	10.94872	81.98422		11.04565	81.32092				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.05974	79.32800		11.16038	78.65165				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.15715	80.82586		11.26125	80.13692				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	684.17000	684.17000		679.81900	679.81900				0.00	0.00	0	437.00
GOVI	On 07/11/2019	GOVI	697.59800	697.59800		693.16200	693.16200				0.00	0.00	0	44.00
GOVI	On 06/02/2020	GOVI	710.76400	710.76400		706.24500	706.24500				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.60152	136.60152		136.37680	136.37680				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.31891	139.31891		139.08975	139.08975				0.00	0.00	0	200.00
I2025	On 06/02/2020	Bond Future	140.50738	140.50738		140.27410	140.27410				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	103.07577	103.07577		103.06636	103.06636				0.00	0.00	0	4,110.00
I2029	On 07/11/2019	Bond Future	104.03198	104.03198		104.02233	104.02233				0.00	0.00	0	150.00
I2029	On 06/02/2020	Bond Future	106.02032	106.02032		106.01068	106.01068				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	103.83966	103.83966		103.70932	103.70932				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	104.73530	104.73530		104.60233	104.60233				0.00	0.00	0	50.00
I2033	On 06/02/2020	Bond Future	106.73700	106.73700		106.60166	106.60166				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	121.60303	121.60303		121.05699	121.05699				0.00	0.00	0	11,341.00
I2038	On 07/11/2019	Bond Future	124.02207	124.02207		123.46530	123.46530				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	124.73404	124.73404		124.16668	124.16668				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			114.34703		114.34703		113.91650	113.91650			0.00	0.00	0	12,638.00
I2046	On 07/11/2019	Bond Future			114.90225		114.90225		114.46324	114.46324			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			117.09851		117.09851		116.65102	116.65102			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			117.93424		117.93424		117.68216	117.68216			0.00	0.00	0	11,027.00
I2050	On 07/11/2019	Bond Future			120.28032		120.28032		120.02313	120.02313			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			120.74294		120.74294		120.48096	120.48096			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			261.48600		261.48600		261.15000	261.15000			0.00	0.00	0	816.00
IGOV	On 07/11/2019	Index Future			266.68700		266.68700		266.34500	266.34500			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			271.78400		271.78400		271.43500	271.43500			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			8.02779		114.86079		8.11413	114.34815		5.89	0.00	90,740,024.10	790	114,371.00
R186	On 01/08/2019	Bond Future	7.75	Call	119.67000		0.11967		0.00000	0.00000	119.670	5.72	0.15	10,550,501.49	620	620.00
R186	On 01/08/2019	Bond Future	8.00	Call	568.39000		0.56839		0.00000	0.00000	568.390	5.89	0.46	32,948,930.99	620	620.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,758.73000		1.75873	1,366.37000	1.36637	1,758.730	6.15	0.83	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	8.70	Put	9.27000		0.00927	22.72000	0.02272	9.270	6.63	0.01	0.00	0	3,100.00	
R186	On 01/08/2019	Bond Future	9.05	Call	5,882.79000		5.88279	5,371.13000	5.37113	5,882.790	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			8.06106		117.11509		8.15196	116.59242		5.83	0.00	0.00	0	16,260.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,176.38000		1.17638	1,411.91000	1.41191	1,176.380	5.80	0.41	0.00	0	7,500.00	
R186	On 07/11/2019	Bond Future	8.23	Call	2,078.41000		2.07841	1,782.23000	1.78223	2,078.410	5.82	0.61	0.00	0	5,000.00	
R186	On 07/11/2019	Bond Future	8.73	Put	395.98000		0.39598	500.64000	0.50064	395.980	6.23	0.17	0.00	0	5,000.00	
R186	On 06/02/2020	Bond Future			8.08076		114.01946		8.17618	113.48708		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			302.65071		302.65071		302.50736	302.50736			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			308.67131		308.67131		308.52518	308.52518			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			306.90852		306.90852		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			233.38582		233.38582		233.36362	233.36362			0.00	0.00	0	9,503.00
R202	On 07/11/2019	Bond Future			238.02856		238.02856		238.00594	238.00594			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			238.50802		238.50802		238.48520	238.48520			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			7.08558	105.40331		7.20261	105.03609			2.35	0.00	1,061,832,944.94	10,074	64,146.00
R2023	On 07/11/2019	Bond Future			7.06186	103.54037		7.18971	103.16600			2.56	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.01345	105.49488		7.15319	105.11357			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			8.69194	95.42967		8.76821	94.92976			8.60	0.00	452,527,495.14	4,742	72,633.00
R2030	On 01/08/2019	Bond Future	8.35	Call	101.41000	0.10141		62.25000	0.06225	101.410		8.10	0.11	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	707.60000	0.70760		512.98000	0.51298	707.600		8.51	0.47	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	108.56000	0.10856		186.80000	0.18680	108.560		9.05	0.11	0.00	0	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	3,022.14000	3.02214		2,578.97000	2.57897	3,022.140		9.17	0.92	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	3,437.08000	3.43708		2,977.43000	2.97743	3,437.080		9.30	0.95	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	1.75000	0.00175		4.37000	0.00437	1.750		10.06	0.00	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	1.62000	0.00162		4.07000	0.00407	1.620		10.08	0.00	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			8.74050	97.30267		8.81980	96.79293			8.56	0.00	0.00	0	200.00
R2030	On 07/11/2019	Bond Future	8.60	Call	1,453.11000	1.45311		1,251.02000	1.25102	1,453.110		8.42	0.43	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	3,313.38000	3.31338		2,980.00000	2.98000	3,313.380		8.97	0.69	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	324.85000	0.32485		393.92000	0.39392	324.850		10.04	0.12	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			8.77916	95.13022		8.86144	94.61102			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			9.04303	96.96108		9.11927	96.41875			9.65	0.00	0.00	0	49,403.00
R2032	On 07/11/2019	Bond Future			9.10169	94.70356		9.18077	94.15061			9.98	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.14948	96.49150		9.23128	95.92827			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			9.31870	100.21452		9.41006	99.49513			10.45	0.00	306,355,787.64	3,057	79,636.00
R2035	On 07/11/2019	Bond Future			9.38345	97.67908		9.47804	96.94556			10.85	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	845.55000	0.84555		675.71000	0.67571	845.550		9.83	0.26	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,971.62000	2.97162		2,572.50000	2.57250	2,971.620		10.88	0.58	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	612.77000	0.61277		752.10000	0.75210	612.770		12.13	0.17	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.43970	99.52294		9.53743	98.77575			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			9.44954	92.08697		9.53590	91.40351			11.57	0.00	7,827,392.45	85	61,833.00
R2037	On 07/11/2019	Bond Future			9.51103	93.89440		9.60027	93.19750			11.49	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.56379	91.40703		9.65583	90.69709			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			9.57477	95.02429		9.67122	94.20578			12.01	0.00	28,317,238.42	298	40,968.00
R2040	On 07/11/2019	Bond Future			9.63747	96.88933		9.73708	96.05473			11.95	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,301.25000	1.30125		1,053.15000	1.05315	1,301.250		11.13	0.33	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	3,367.85000	3.36785		2,903.03000	2.90303	3,367.850		12.02	0.59	0.00	0	1,260.00

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R2040	On 06/02/2020	Bond Future			9.69161		94.20791		9.79428	93.35774		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			9.64950		91.74547		9.74088	90.95807		12.68	0.00	0.00	0	38,001.00
R2044	On 01/08/2019	Bond Future	9.36	Call	233.01000		0.23301		138.04000	0.13804	233.010	11.87	0.17	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	285.39000		0.28539		172.53000	0.17253	285.390	11.94	0.20	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,540.23000		1.54023	1,124.27000	1.12427	1,540.230	12.66	0.62	0.00	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,240.60000		2.24060	1,716.76000	1.71676	2,240.600	12.89	0.74	0.00	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	50.02000		0.05002	101.46000	0.10146	50.020	13.85	0.04	0.00	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	10.35000		0.01035	24.33000	0.02433	10.350	14.51	0.01	0.00	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.71110		93.54616		9.80539	92.74333		12.63	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	837.39000		0.83739	668.15000	0.66815	837.390	11.49	0.24	0.00	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,809.27000		2.80927	2,414.84000	2.41484	2,809.270	12.61	0.53	0.00	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	754.55000		0.75455	916.76000	0.91676	754.550	14.26	0.18	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.76439		90.92700		9.86150	90.10913		13.32	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,259.67000		1.25967	1,066.41000	1.06641	1,259.670	12.23	0.26	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,561.00000		3.56100	3,166.14000	3.16614	3,561.000	13.31	0.51	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,220.89000		1.22089	1,398.61000	1.39861	1,220.890	15.26	0.20	0.00	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			9.62829		95.26786		9.71453	94.50024		12.55	0.00	0.00	0	100,749.00
R2048	On 07/11/2019	Bond Future			9.69077		92.69870		9.77978	91.91598		13.11	0.00	0.00	0	2,048.00
R2048	On 06/02/2020	Bond Future			9.74548		94.44863		9.83715	93.65132		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			6.07953		100.90234		6.15745	100.86838		0.13	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			4.11472		102.88271		4.30797	102.84811		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			6.18585		103.22214		6.26191	103.10381		0.65	0.00	0.00	0	10,796.00
R208	On 07/11/2019	Bond Future			5.94019		101.84399		6.03165	101.72338		0.66	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.54724		103.76657		5.65928	103.64384		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			9.32258		76.44133		9.41382	75.82773		11.87	0.00	156,475,402.51	2,047	90,883.00
R209	On 01/08/2019	Bond Future	9.30	Call	801.03000		0.80103	561.00000	0.56100	801.030	11.96	0.48	0.00	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	3,228.80000		3.22880	2,695.53000	2.69553	3,228.800	13.02	0.91	0.00	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	1.23000		0.00123	3.43000	0.00343	1.230	14.02	0.00	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	9.37934		74.78972		9.47348	74.16411		12.37	0.00	0.00	0	30.00
R209	On 06/02/2020	Bond Future	9.42635		76.20166		9.52324	75.56436		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	191.13230		191.13230		191.11504	191.11504			0.00	0.00	0	2,132.00
R210	On 07/11/2019	Bond Future	192.32793		192.32793		192.31038	192.31038			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	196.00387		196.00387		195.98628	195.98628			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	160.27449		160.27449		160.26241	160.26241			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.46282		163.46282		163.45054	163.45054			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	164.34080		164.34080		164.32852	164.32852			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	8.89175		89.51710		8.96793	89.02535		9.21	0.00	0.00	0	17,638.00
R213	On 07/11/2019	Bond Future	8.94759		87.72288		9.02662	87.22149		9.58	0.00	0.00	0	3,080.00
R213	On 06/02/2020	Bond Future	8.99467		89.37884		9.07650	88.86807		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	9.60825		74.72360		9.70455	74.05531		12.99	0.00	0.00	0	16,514.00
R214	On 07/11/2019	Bond Future	9.67066		72.89262		9.76996	72.21128		13.53	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.72526		74.26864		9.82746	73.57456		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

<b>Total for Derivatives :</b>												<b>2,147,575,717.68</b>	<b>22,333</b>	<b>986 557.00</b>
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<b>Grand Total:</b>												<b>2,147,575,717.68</b>	<b>22,333</b>	<b>986 557.00</b>
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