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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 26/06/2019

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		95.36000	95.36000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	654.50700	654.50700		654.46400	654.46400			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	667.44300	667.44300		667.39900	667.39900			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	680.14500	680.14500		680.10100	680.10100			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	760.94900	760.94900		760.59800	760.59800			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	775.98800	775.98800		775.63100	775.63100			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	790.75600	790.75600		790.39300	790.39300			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	678.70900	678.70900		676.32600	676.32600			0.00	0.00	0	973.00
ALBI	On 07/11/2019	Index Future	692.12300	692.12300		689.69400	689.69400			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	705.29500	705.29500		702.82000	702.82000			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	10.86902	78.88432		10.93365	78.50722				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.98843	76.64958		11.05553	76.26532				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.09722	78.10877		11.16672	77.71757				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	11.23941	80.02261		11.32437	79.46468				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.35999	77.33874		11.44825	76.77006				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.46598	78.81142		11.55733	78.23227				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	671.76800	671.76800		669.22900	669.22900				0.00	0.00	0	437.00
GOVI	On 07/11/2019	GOVI	685.04500	685.04500		682.45600	682.45600				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	698.08200	698.08200		695.44500	695.44500				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.35009	136.35009		136.14316	136.14316				0.00	8,726,405.76	64	1,622.00
I2025	On 07/11/2019	Bond Future	139.08102	139.08102		138.87028	138.87028				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	140.28656	140.28656		140.07248	140.07248				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	103.11350	103.11350		102.79506	102.79506				0.00	5,258,788.50	51	4,132.00
I2029	On 07/11/2019	Bond Future	104.08437	104.08437		103.75988	103.75988				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.08990	106.08990		105.75966	105.75966				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	104.05458	104.05458		103.39917	103.39917				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	104.96944	104.96944		104.30115	104.30115				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	106.99200	106.99200		106.31128	106.31128				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	121.42334	121.42334		121.36233	121.36233				0.00	6,314,013.68	52	11,362.00
I2038	On 07/11/2019	Bond Future	123.85533	123.85533		123.79336	123.79336				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	124.58315	124.58315		124.52068	124.52068				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			114.38936		114.38936		113.70232	113.70232			0.00	2,287,787.20	20	12,638.00
I2046	On 07/11/2019	Bond Future			114.96076		114.96076		114.26040	114.26040			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			117.17598		117.17598		116.46255	116.46255			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			118.12404		118.12404		117.70283	117.70283			0.00	15,828,621.36	134	11,104.00
I2050	On 07/11/2019	Bond Future			120.48980		120.48980		120.06048	120.06048			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			120.97493		120.97493		120.53776	120.53776			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			261.07600		261.07600		260.60800	260.60800			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			266.30500		266.30500		265.82800	265.82800			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			271.43600		271.43600		270.95000	270.95000			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			8.16575		114.04308		8.17220	114.00504		5.84	0.00	190,908,115.92	1,674	129,155.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,290.13000		1.29013		1,276.38000	1.27638	1,290.130	5.88	0.65	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	82.70000		0.08270		90.60000	0.09060	82.700	6.29	0.08	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	5,077.43000		5.07743		5,041.30000	5.04130	5,077.430	6.69	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	6.90	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.20358		116.29699		8.21031	116.25855		6.11	0.00	443,324,125.88	3,812	5,960.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,717.81000		1.71781		0.00000	0.00000	1,717.810	6.07	0.49	430,873,633.95	7,500	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,788.94000		1.78894		1,775.34000	1.77534	1,788.940	6.10	0.52	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	713.24000		0.71324		728.53000	0.72853	713.240	6.57	0.25	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.22719		113.20380		8.23416	113.16516		6.16	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			302.39794		302.39794		302.26195	302.26195			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			308.45441		308.45441		308.31670	308.31670			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			306.73472		306.73472		306.59578	306.59578			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			232.78850		232.78850		232.14903	232.14903			0.00	16,760,772.00	72	9,515.00
R202	On 07/11/2019	Bond Future			237.45100		237.45100		236.79939	236.79939			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			237.95601		237.95601		237.29262	237.29262			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			7.27841		104.79910		7.27835	104.79929		2.40	0.00	38,042,073.30	363	56,435.00

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R2023	On 07/11/2019	Bond Future			7.26773		102.93837		7.26755	102.93889		2.87	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.23256		104.89777		7.23217	104.89883		2.72	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			8.93422		93.85359		8.93632	93.84008		8.57	0.00	57,250,689.90	610	74,441.00
R2030	On 01/08/2019	Bond Future	8.35	Call	50.23000		0.05023		52.96000	0.05296	50.230	7.84	0.05	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	342.70000		0.34270		349.83000	0.34983	342.700	8.17	0.24	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	615.78000		0.61578		633.67000	0.63367	615.780	8.67	0.35	0.00	0	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,853.10000		1.85310	1,855.79000	1.85579	1,853.100		8.76	0.71	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,181.74000		2.18174	2,182.61000	2.18261	2,181.740		8.84	0.76	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	53.61000		0.05361	58.07000	0.05807	53.610		9.63	0.05	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	51.24000		0.05124	55.55000	0.05555	51.240		9.65	0.04	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			8.99038		95.70858		8.99251	95.69514		8.89	0.00	0.00	0	200.00
R2030	On 07/11/2019	Bond Future	8.60	Call	979.63000		0.97963	981.90000	0.98190	979.630		8.48	0.32	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,436.16000		2.43616	2,436.25000	2.43625	2,436.160		9.00	0.56	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	637.96000		0.63796	646.50000	0.64650	637.960		9.96	0.19	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.03612		93.52109		9.03825	93.50790		9.23	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			9.31586		95.04012		9.34342	94.84910		9.57	0.00	0.00	0	44,151.00
R2032	On 07/11/2019	Bond Future			9.38286		92.75781		9.41142	92.56330		10.20	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.43828		94.52363		9.46776	94.32597		10.36	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			9.61210		97.93195		9.67524	97.45113		10.38	0.00	32,317,543.50	330	66,587.00
R2035	On 07/11/2019	Bond Future			9.68556		95.36477		9.75094	94.87471		11.12	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	474.61000		0.47461	405.35000	0.40535	474.610		9.93	0.16	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,940.70000		1.94070	1,744.54000	1.74454	1,940.700		10.86	0.43	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,166.58000		1.16658	1,313.81000	1.31381	1,166.580		11.75	0.27	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.74995		97.18009		9.81749	96.68121		11.32	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			9.73369		89.86682		9.79700	89.38323		11.47	0.00	0.00	0	50,297.00
R2037	On 07/11/2019	Bond Future			9.80309		91.64305		9.86851	91.15023		11.75	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.86321		89.12763		9.93067	88.62593		12.54	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			9.87425		92.51898		9.95787	91.83823		11.95	0.00	21,926,998.26	237	35,352.00
R2040	On 07/11/2019	Bond Future			9.94527		94.34767		10.03167	93.65372		12.25	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	747.66000		0.74766	616.92000	0.61692	747.660		11.17	0.21	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,201.32000		2.20132	1,915.39000	1.91539	2,201.320		12.00	0.45	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.00717		91.63318		10.09626	90.92649		13.12	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			9.93350		89.33485		10.02210	88.60445		12.58	0.00	5,002,751.60	56	40,690.00
R2044	On 01/08/2019	Bond Future	9.36	Call	89.95000		0.08995		55.46000	0.05546	89.950	11.32	0.07	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	109.38000		0.10938		68.31000	0.06831	109.380	11.35	0.08	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	702.58000		0.70258		508.25000	0.50825	702.580	12.09	0.32	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	1,098.60000		1.09860		826.79000	0.82679	1,098.600	12.32	0.44	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	474.01000		0.47401		674.45000	0.67445	474.010	13.11	0.22	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	187.77000		0.18777		286.20000	0.28620	187.770	13.78	0.10	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			10.00275		91.10058		10.09423	90.35601		12.91	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	478.87000		0.47887		382.02000	0.38202	478.870	11.55	0.15	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,838.33000		1.83833		1,571.42000	1.57142	1,838.330	12.57	0.39	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,359.05000		1.35905		1,588.01000	1.58801	1,359.050	13.76	0.28	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.06315		88.44954		10.15740	87.69134		13.83	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	855.75000		0.85575		726.83000	0.72683	855.750	12.52	0.19	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,609.58000		2.60958		2,318.71000	2.31871	2,609.580	13.53	0.41	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,874.42000		1.87442		2,099.22000	2.09922	1,874.420	15.08	0.27	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			9.89074		92.96616		9.97903	92.21444		12.37	0.00	13,108,228.56	141	102,804.00
R2048	On 07/11/2019	Bond Future			9.96028		90.36418		10.05145	89.59796		13.33	0.00	0.00	0	2,048.00
R2048	On 06/02/2020	Bond Future			10.02150		92.08435		10.11546	91.30394		13.63	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			6.01777		100.92928		6.00083	100.93667		0.14	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			3.88383		102.92408		3.83998	102.93195		0.07	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			6.34385		102.97654		6.33933	102.98355		0.70	0.00	205,953.08	2	10,796.00
R208	On 07/11/2019	Bond Future			6.11965		101.60752		6.11394	101.61504		0.90	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.75267		103.54171		5.74522	103.54985		0.76	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			9.58954		74.66651		9.65238	74.25770		11.66	0.00	13,439,971.80	180	89,261.00
R209	On 01/08/2019	Bond Future	9.30	Call	374.60000		0.37460		295.08000	0.29508	374.600	11.34	0.24	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	1,936.53000		1.93653		1,679.52000	1.67952	1,936.530	12.21	0.69	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	50.85000		0.05085		73.81000	0.07381	50.850	13.66	0.04	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.65329		72.99021		9.71813	72.57356		12.63	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.70661		74.37971		9.77333	73.95552		12.77	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	190.14220		190.14220		190.05127	190.05127			0.00	5,894,408.20	31	2,142.00
R210	On 07/11/2019	Bond Future	191.34389		191.34389		191.25167	191.25167			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	195.03081		195.03081		194.93766	194.93766			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	159.97442		159.97442		159.86494	159.86494			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.17850		163.17850		163.06731	163.06731			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	164.07642		164.07642		163.96384	163.96384			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	9.13325		87.97094		9.15552	87.83022		9.13	0.00	1,759,418.80	20	17,398.00
R213	On 07/11/2019	Bond Future	9.19627		86.15816		9.21934	86.01491		9.93	0.00	0.00	0	3,080.00
R213	On 06/02/2020	Bond Future	9.25002		87.79816		9.27384	87.65267		9.89	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	9.88071		72.85803		9.96390	72.30371		12.69	0.00	6,484,364.67	89	10,625.00
R214	On 07/11/2019	Bond Future	9.95024		71.00022		10.03606	70.43521		13.72	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	10.01143		72.35174		10.09979	71.77630		13.95	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>1,315,714,665.92</b>	<b>15,438</b>	<b>945 108.00</b>
<b>Grand Total:</b>												<b>1,315,714,665.92</b>	<b>15,438</b>	<b>945 108.00</b>