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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 24/05/2019

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	95.83000	95.83000		95.96000	95.96000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	649.89300	649.89300		648.85500	648.85500			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	663.07300	663.07300		662.01500	662.01500			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	676.01200	676.01200		674.93400	674.93400			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	754.70200	754.70200		752.88400	752.88400			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	770.00700	770.00700		768.15400	768.15400			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	785.03300	785.03300		783.14500	783.14500			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	680.28300	680.28300		679.02000	679.02000			0.00	0.00	0	973.00
ALBI	On 07/11/2019	Index Future	694.07900	694.07900		692.79200	692.79200			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	707.62300	707.62300		706.31200	706.31200			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	10.82061	79.16856		10.84234	79.04078				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.93122	76.97945		10.95376	76.84924				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.03133	78.48238		11.05466	78.34979				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	11.10433	80.92388		11.12090	80.81237				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.21339	78.29931		11.23056	78.18576				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.30837	79.82842		11.32612	79.71275				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	673.57700	673.57700		672.30200	672.30200				0.00	0.00	0	442.00
GOVI	On 07/11/2019	GOVI	687.23700	687.23700		685.93800	685.93800				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	700.64800	700.64800		699.32400	699.32400				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.61009	136.61009		136.44464	136.44464				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.41640	139.41640		139.24786	139.24786				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	140.69973	140.69973		140.52810	140.52810				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	103.40199	103.40199		103.84310	103.84310				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	104.43493	104.43493		104.88529	104.88529				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.49734	106.49734		106.95673	106.95673				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	105.35371	105.35371		105.89782	105.89782				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	106.35183	106.35183		106.90734	106.90734				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	108.45208	108.45208		109.01880	109.01880				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	121.94328	121.94328		121.92402	121.92402				0.00	0.00	0	11,598.00
I2038	On 07/11/2019	Bond Future	124.44842	124.44842		124.42912	124.42912				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	125.25247	125.25247		125.23293	125.23293				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		116.12665	116.12665		116.21670	116.21670			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future		116.79755	116.79755		116.88982	116.88982			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future		119.10431	119.10431		119.19850	119.19850			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		118.95123	118.95123		119.79654	119.79654			0.00	0.00	0	10,989.00
I2050	On 07/11/2019	Bond Future		121.39485	121.39485		122.25754	122.25754			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future		121.95541	121.95541		122.83557	122.83557			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		263.01800	263.01800		263.32300	263.32300			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future		268.42100	268.42100		268.73300	268.73300			0.00	0.00	0	219.00
IGOV	On 06/02/2020	Index Future		273.72100	273.72100		274.04000	274.04000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			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		8.38625	112.75183		8.43349	112.47767		6.24	0.00	299,356,108.65	2,655	128,896.00
R186	On 01/08/2019	Bond Future	8.30	Call	964.88000	0.96488	857.85000	0.85785	964.880	6.12	0.44	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.55	Put	807.18000	0.80718	0.00000	0.00000	807.180	6.28	0.37	130,289,386.95	3,100	3,100.00
R186	On 01/08/2019	Bond Future	8.70	Put	541.04000	0.54104	628.75000	0.62875	541.040	6.39	0.28	96,312,984.57	3,100	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,973.62000	3.97362	3,740.24000	3.74024	3,973.620	6.77	0.88	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	3.61000	0.00361	4.94000	0.00494	3.610	7.33	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future		8.42541	115.03870		8.47511	114.75928		6.22	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,376.87000	1.37687	1,269.52000	1.26952	1,376.870	6.02	0.42	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,239.17000	1.23917	1,347.68000	1.34768	1,239.170	6.40	0.36	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future		8.45018	111.97615		8.50235	111.69143		6.24	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		303.14260	303.14260		303.59231	303.59231			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future		309.36940	309.36940		309.82909	309.82909			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future		307.83288	307.83288		308.30218	308.30218			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		237.44756	237.44756		237.54768	237.54768			0.00	0.00	0	9,390.00
R202	On 07/11/2019	Bond Future		242.32512	242.32512		242.42754	242.42754			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future		243.04910	243.04910		243.15421	243.15421			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			7.45877		104.23793		7.50664	104.08963		2.60	0.00	15,531,451.57	149	57,021.00
R2023	On 07/11/2019	Bond Future			7.44662		102.41881		7.49884	102.26776		2.95	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.40976		104.41804		7.46680	104.26421		2.80	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			9.03235		93.22507		9.06909	92.99119		8.97	0.00	0.00	0	49,592.00
R2030	On 01/08/2019	Bond Future	8.35	Call	139.69000		0.13969		122.89000	0.12289	139.690	8.07	0.09	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	493.23000		0.49323		444.54000	0.44454	493.230	8.28	0.25	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,832.48000		1.83248		1,707.65000	1.70765	1,832.480	8.87	0.59	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,106.81000		2.10681		1,970.82000	1.97082	2,106.810	8.94	0.64	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	281.98000		0.28198		323.04000	0.32304	281.980	9.56	0.14	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	274.52000		0.27452		314.71000	0.31471	274.520	9.57	0.14	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.08466		95.11629		9.12284	94.87785		9.05	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.60	Call	963.90000		0.96390		900.95000	0.90095	963.900	8.32	0.29	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,332.69000		2.33269		2,217.81000	2.21781	2,332.690	8.91	0.52	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	911.81000		0.91181		976.47000	0.97647	911.810	9.69	0.24	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.12652		92.96353		9.16612	92.72067		9.21	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			9.29698		95.17130		9.32848	94.95258		9.92	0.00	37,402,320.90	393	41,446.00
R2032	On 07/11/2019	Bond Future			9.35619		92.93997		9.38883	92.71710		10.45	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.40396		94.75449		9.43771	94.52746		10.26	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			9.55864		98.34189		9.57987	98.17878		10.72	0.00	0.00	0	64,892.00
R2035	On 07/11/2019	Bond Future			9.62365		95.83232		9.64560	95.66616		11.35	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	787.40000		0.78740		757.76000	0.75776	787.400	10.18	0.22	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,501.58000		2.50158		2,432.55000	2.43255	2,501.580	11.09	0.47	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,349.29000		1.34929		1,402.85000	1.40285	1,349.290	11.97	0.27	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.67971		97.70310		9.70238	97.53383		11.17	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			9.65665		90.46068		9.68305	90.25651		11.84	0.00	0.00	0	41,814.00
R2037	On 07/11/2019	Bond Future			9.71727		92.29586		9.74452	92.08780		11.98	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.76873		89.83754		9.79682	89.62558		12.37	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			9.75683		93.48859		9.77297	93.35436		12.28	0.00	0.00	0	28,737.00
R2040	On 07/11/2019	Bond Future			9.81800		95.38529		9.83465	95.24849		12.45	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,292.74000		1.29274		1,260.77000	1.26077	1,292.740	11.39	0.29	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	3,068.75000		3.06875		3,008.97000	3.00897	3,068.750	12.20	0.51	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.87023		92.73662		9.88736	92.59744		12.87	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			9.76946		90.71412		9.78556	90.57717		12.91	0.00	0.00	0	42,203.00
R2044	On 01/08/2019	Bond Future	9.36	Call	656.09000		0.65609	634.52000	0.63452	656.090		12.16	0.24	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	728.18000		0.72818	704.58000	0.70458	728.180		12.23	0.26	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,908.14000		1.90814	1,856.17000	1.85617	1,908.140		12.89	0.49	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,457.01000		2.45701	2,394.30000	2.39430	2,457.010		13.10	0.57	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	693.26000		0.69326	734.96000	0.73496	693.260		13.98	0.21	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	386.47000		0.38647	413.68000	0.41368	386.470		14.64	0.13	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.82778		92.55442	9.84436	92.41495			13.10	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	1,005.44000		1.00544	979.05000	0.97905	1,005.440		11.77	0.24	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,841.28000		2.84128	2,784.28000	2.78428	2,841.280		12.76	0.48	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,303.32000		1.30332	1,345.57000	1.34557	1,303.320		13.92	0.24	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.87746		89.97589	9.89452	89.83383			13.57	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,322.09000		1.32209	1,292.49000	1.29249	1,322.090		12.29	0.25	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,474.38000		3.47438	3,414.80000	3.41480	3,474.380		13.27	0.48	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,655.82000		1.65582	1,696.49000	1.69649	1,655.820		14.79	0.24	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			9.71883		94.46226	9.73482	94.32126			12.74	0.00	0.00	0	105,195.00
R2048	On 07/11/2019	Bond Future			9.77733		91.93737	9.79380	91.79376			13.57	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future			9.82779		93.73217	9.84473	93.58594			13.41	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			5.72797		101.05588	5.72177	101.05860			0.13	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			2.87239		103.10570	2.85560	103.10872			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			6.48097		102.76404	6.50776	102.72259			0.73	0.00	0.00	0	10,880.00
R208	On 07/11/2019	Bond Future			6.24463		101.44330	6.27667	101.40126			0.87	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.86084		103.42360	5.89997	103.38092			0.73	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			9.50850		75.19873	9.52960	75.05961			12.09	0.00	60,158,984.00	800	87,881.00
R209	On 01/08/2019	Bond Future	9.30	Call	954.40000		0.95440	914.28000	0.91428	954.400		11.80	0.37	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,737.36000		2.73736	2,653.06000	2.65306	2,737.360		12.59	0.69	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	188.30000		0.18830	206.15000	0.20615	188.300		14.13	0.09	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.56378		73.57116	9.58552	73.42944			12.80	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.60890		75.00750	9.63126	74.86314			12.63	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	191.38711		191.38711		190.83824	190.83824			0.00	191,387,110.00	1,000	2,142.00
R210	On 07/11/2019	Bond Future	192.71960		192.71960		192.15987	192.15987			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	196.52554		196.52554		195.95504	195.95504			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	159.81383		159.81383		159.79247	159.79247			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.09686		163.09686		163.07545	163.07545			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	164.07818		164.07818		164.05665	164.05665			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	9.16839		87.74904		9.20497	87.51887		9.55	0.00	0.00	0	17,140.00
R213	On 07/11/2019	Bond Future	9.22559		85.97616		9.26351	85.74156		10.06	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.27354		87.65450		9.31280	87.41543		9.84	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	9.72932		73.88501		9.74531	73.77541		13.10	0.00	0.00	0	10,672.00
R214	On 07/11/2019	Bond Future	9.78857		72.08472		9.80503	71.97309		13.90	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.83973		73.49195		9.85666	73.37821		13.71	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>830,438,346.64</b>	<b>11,197</b>	<b>881 297.00</b>
<b>Grand Total:</b>												<b>830,438,346.64</b>	<b>11,197</b>	<b>881 297.00</b>