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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 27/06/2019

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	95.33000	95.33000		95.36000	95.36000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	655.44700	655.44700		654.50700	654.50700			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	668.40000	668.40000		667.44300	667.44300			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	681.12000	681.12000		680.14500	680.14500			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	762.98500	762.98500		760.94900	760.94900			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	778.06300	778.06300		775.98800	775.98800			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	792.86900	792.86900		790.75600	790.75600			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	681.60800	681.60800		678.70900	678.70900			0.00	0.00	0	973.00
ALBI	On 07/11/2019	Index Future	695.07900	695.07900		692.12300	692.12300			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	708.30600	708.30600		705.29500	705.29500			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	10.80697	79.24893		10.86902	78.88432				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.92398	77.02134		10.98843	76.64958				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.03044	78.48745		11.09722	78.10877				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	11.17228	80.46831		11.23941	80.02261				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.29026	77.79312		11.35999	77.33874				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.39380	79.27435		11.46598	78.81142				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	674.74700	674.74700		671.76800	671.76800				0.00	6,747,470.00	1	438.00
GOVI	On 07/11/2019	GOVI	688.08100	688.08100		685.04500	685.04500				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	701.17500	701.17500		698.08200	698.08200				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.57638	136.57638		136.35009	136.35009				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.31165	139.31165		139.08102	139.08102				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	140.52150	140.52150		140.28656	140.28656				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	103.30271	103.30271		103.11350	103.11350				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	104.27734	104.27734		104.08437	104.08437				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.28641	106.28641		106.08990	106.08990				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	103.94340	103.94340		104.05458	104.05458				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	104.85576	104.85576		104.96944	104.96944				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	106.87599	106.87599		106.99200	106.99200				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	121.43540	121.43540		121.42334	121.42334				0.00	3,643,062.00	30	11,392.00
I2038	On 07/11/2019	Bond Future	123.86741	123.86741		123.85533	123.85533				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	124.59543	124.59543		124.58315	124.58315				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			114.40067		114.40067		114.38936	114.38936			0.00	0.00	0	12,638.00
I2046	On 07/11/2019	Bond Future			114.97233		114.97233		114.96076	114.96076			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			117.18742		117.18742		117.17598	117.17598			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			118.25677		118.25677		118.12404	118.12404			0.00	0.00	0	11,104.00
I2050	On 07/11/2019	Bond Future			120.62503		120.62503		120.48980	120.48980			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			121.11264		121.11264		120.97493	120.97493			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			261.22100		261.22100		261.07600	261.07600			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			266.45300		266.45300		266.30500	266.30500			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			271.58600		271.58600		271.43600	271.43600			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			8.11949		114.31642		8.16575	114.04308		5.84	0.00	36,352,621.56	318	129,393.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,463.89000		1.46389		1,290.13000	1.29013	1,463.890	5.88	0.70	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	59.20000		0.05920		82.70000	0.08270	59.200	6.29	0.06	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	5,346.28000		5.34628		5,077.43000	5.07743	5,346.280	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			8.15489		116.57563		8.20358	116.29699		6.11	0.00	0.00	0	5,960.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,577.23000		1.57723		1,717.81000	1.71781	1,577.230	6.07	0.47	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,931.43000		1.93143		1,788.94000	1.78894	1,931.430	6.10	0.55	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	640.25000		0.64025		713.24000	0.71324	640.250	6.57	0.23	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.17610		113.48753		8.22719	113.20380		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			302.42288		302.42288		302.39794	302.39794			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			308.47966		308.47966		308.45441	308.45441			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			306.76000		306.76000		306.73472	306.73472			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			232.81116		232.81116		232.78850	232.78850			0.00	0.00	0	9,515.00
R202	On 07/11/2019	Bond Future			237.47382		237.47382		237.45100	237.45100			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			237.97876		237.97876		237.95601	237.95601			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			7.23720		104.92786		7.27841	104.79910		2.40	0.00	0.00	0	56,435.00

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R2023	On 07/11/2019	Bond Future			7.22274		103.06955		7.26773	102.93837		2.87	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.18342		105.03131		7.23256	104.89777		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			8.89295		94.11961		8.93422	93.85359		8.57	0.00	0.00	0	74,441.00
R2030	On 01/08/2019	Bond Future	8.35	Call	61.76000		0.06176		50.23000	0.05023	61.760	7.84	0.06	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	400.86000		0.40086		342.70000	0.34270	400.860	8.17	0.28	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	514.52000		0.51452		615.78000	0.61578	514.520	8.67	0.31	0.00	0	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	2,034.66000		2.03466	1,853.10000	1.85310	2,034.660		8.76	0.75	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,378.50000		2.37850	2,181.74000	2.18174	2,378.500		8.84	0.80	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	39.51000		0.03951		53.61000	0.05361	39.510	9.63	0.04	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	37.68000		0.03768		51.24000	0.05124	37.680	9.65	0.03	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			8.94747		95.97980		8.99038	95.70858		8.89	0.00	0.00	0	200.00
R2030	On 07/11/2019	Bond Future	8.60	Call	1,061.42000		1.06142		979.63000	0.97963	1,061.420	8.48	0.34	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,584.10000		2.58410	2,436.16000	2.43616	2,584.100		9.00	0.58	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	581.38000		0.58138	637.96000	0.63796	581.380		9.96	0.18	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			8.99159		93.79736		9.03612	93.52109		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			9.26447		95.39778		9.31586	95.04012		9.57	0.00	0.00	0	44,151.00
R2032	On 07/11/2019	Bond Future			9.32955		93.12242		9.38286	92.75781		10.20	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.38312		94.89506		9.43828	94.52363		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			9.53539		98.52100		9.61210	97.93195		10.38	0.00	0.00	0	66,587.00
R2035	On 07/11/2019	Bond Future			9.60612		95.96533		9.68556	95.36477		11.12	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	573.58000		0.57358	474.61000	0.47461	573.580		9.93	0.19	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,203.28000		2.20328	1,940.70000	1.94070	2,203.280		10.86	0.47	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,004.72000		1.00472	1,166.58000	1.16658	1,004.720		11.75	0.24	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.66783		97.79198		9.74995	97.18009		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			9.65694		90.45843		9.73369	89.86682		11.47	0.00	4,070,629.35	45	50,342.00
R2037	On 07/11/2019	Bond Future			9.72375		92.24631		9.80309	91.64305		11.75	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.78135		89.74222		9.86321	89.12763		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			9.80761		93.06729		9.87425	92.51898		11.95	0.00	0.00	0	35,352.00
R2040	On 07/11/2019	Bond Future			9.87642		94.90669		9.94527	94.34767		12.25	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	866.42000		0.86642	747.66000	0.74766	866.420		11.17	0.24	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,449.46000		2.44946	2,201.32000	2.20132	2,449.460		12.00	0.48	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.93617		92.20267		10.00717	91.63318		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			9.86184		89.93302		9.93350	89.33485		12.58	0.00	2,158,392.48	24	40,702.00
R2044	On 01/08/2019	Bond Future	9.36	Call	129.76000		0.12976		89.95000	0.08995	129.760	11.32	0.09	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	156.25000		0.15625		109.38000	0.10938	156.250	11.35	0.10	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	897.29000		0.89729		702.58000	0.70258	897.290	12.09	0.39	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	1,361.31000		1.36131	1,098.60000	1.09860		1,361.310	12.32	0.51	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	342.83000		0.34283		474.01000	0.47401	342.830	13.11	0.17	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	127.53000		0.12753		187.77000	0.18777	127.530	13.78	0.07	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.92877		91.71047		10.00275	91.10058		12.91	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	571.02000		0.57102		478.87000	0.47887	571.020	11.55	0.17	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,077.33000		2.07733	1,838.33000	1.83833		2,077.330	12.57	0.43	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,188.82000		1.18882	1,359.05000	1.35905		1,188.820	13.76	0.25	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.98691		89.07094		10.06315	88.44954		13.83	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	972.96000		0.97296		855.75000	0.85575	972.960	12.52	0.21	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,863.85000		2.86385	2,609.58000	2.60958		2,863.850	13.53	0.44	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,702.88000		1.70288	1,874.42000	1.87442		1,702.880	15.08	0.25	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			9.82426		93.53959		9.89074	92.96616		12.37	0.00	9,353,959.00	100	102,804.00
R2048	On 07/11/2019	Bond Future			9.89163		90.94886		9.96028	90.36418		13.33	0.00	0.00	0	2,048.00
R2048	On 06/02/2020	Bond Future			9.95076		92.67997		10.02150	92.08435		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			6.02340		100.92683		6.01777	100.92928		0.14	0.00	8,074,146.40	80	4,891.00
R207	On 07/11/2019	Bond Future			3.89850		102.92146		3.88383	102.92408		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			6.26578		103.09779		6.34385	102.97654		0.70	0.00	0.00	0	10,796.00
R208	On 07/11/2019	Bond Future			6.02581		101.73108		6.11965	101.60752		0.90	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.63772		103.66744		5.75267	103.54171		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			9.52816		75.06909		9.58954	74.66651		11.66	0.00	18,391,927.05	245	89,348.00
R209	On 01/08/2019	Bond Future	9.30	Call	469.29000		0.46929		374.60000	0.37460	469.290	11.34	0.29	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,211.15000		2.21115	1,936.53000	1.93653		2,211.150	12.21	0.74	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	34.23000		0.03423		50.85000	0.05085	34.230	13.66	0.03	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.58995		73.40061		9.65329	72.99021		12.63	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.64139		74.79787		9.70661	74.37971		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	190.15978		190.15978		190.14220	190.14220			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future	191.36163		191.36163		191.34389	191.34389			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	195.04858		195.04858		195.03081	195.03081			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	160.18549		160.18549		159.97442	159.97442			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.39364		163.39364		163.17850	163.17850			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	164.29547		164.29547		164.07642	164.07642			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	9.08700		88.26418		9.13325	87.97094		9.13	0.00	0.00	0	17,398.00
R213	On 07/11/2019	Bond Future	9.14829		86.45710		9.19627	86.15816		9.93	0.00	0.00	0	3,080.00
R213	On 06/02/2020	Bond Future	9.20034		88.10267		9.25002	87.79816		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	9.81426		73.30588		9.88071	72.85803		12.69	0.00	0.00	0	10,625.00
R214	On 07/11/2019	Bond Future	9.88168		71.45689		9.95024	71.00022		13.72	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.94083		72.81702		10.01143	72.35174		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>88,792,207.84</b>	<b>843</b>	<b>945 521.00</b>
<b>Grand Total:</b>												<b>88,792,207.84</b>	<b>843</b>	<b>945 521.00</b>