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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/05/2019

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
Derivatives													
5Y STND	On 21/12/2021	Interest Rate Swap	96.25000	96.25000		96.18000	96.18000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	645.80200	645.80200		647.33300	647.33300			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	658.91000	658.91000		660.47400	660.47400			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	671.77600	671.77600		673.37100	673.37100			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	747.09700	747.09700		750.42400	750.42400			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	762.26100	762.26100		765.65700	765.65700			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	777.14500	777.14500		780.60900	780.60900			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	674.00300	674.00300		677.53400	677.53400			0.00	0.00	0	973.00
ALBI	On 07/11/2019	Index Future	687.68300	687.68300		691.28800	691.28800			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	701.11100	701.11100		704.78700	704.78700			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	10.94737	78.42752		10.87649	78.84059				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	11.06264	76.22477		10.98898	76.64642				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.16737	77.71393		11.09099	78.14398				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	11.22573	80.11309		11.15487	80.58461				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.33925	77.47342		11.26562	77.95477				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.43845	78.98743		11.36224	79.47826				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	667.26300	667.26300		670.87700	670.87700				0.00	0.00	0	444.00
GOVI	On 07/11/2019	GOVI	680.80600	680.80600		684.49500	684.49500				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	694.10000	694.10000		697.86200	697.86200				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.54332	136.54332		136.81587	136.81587				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.35053	139.35053		139.62899	139.62899				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	140.63425	140.63425		140.91849	140.91849				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	103.70480	103.70480		103.68933	103.68933				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	104.74572	104.74572		104.73016	104.73016				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.81550	106.81550		106.79982	106.79982				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	105.73995	105.73995		105.72402	105.72402				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	106.74784	106.74784		106.73183	106.73183				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	108.85716	108.85716		108.84094	108.84094				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	122.62539	122.62539		122.60600	122.60600				0.00	0.00	0	11,598.00
I2038	On 07/11/2019	Bond Future	125.14658	125.14658		125.12715	125.12715				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	125.96596	125.96596		125.94629	125.94629				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			116.21648		116.21648		115.76587	115.76587			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future			116.89111		116.89111		116.43155	116.43155			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			119.20110		119.20110		118.73258	118.73258			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			119.68174		119.68174		119.29134	119.29134			0.00	0.00	0	10,989.00
I2050	On 07/11/2019	Bond Future			122.14244		122.14244		121.74416	121.74416			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			122.71928		122.71928		122.31351	122.31351			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			263.50300		263.50300		263.43400	263.43400			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			268.92000		268.92000		268.85000	268.85000			0.00	0.00	0	219.00
IGOV	On 06/02/2020	Index Future			274.23300		274.23300		274.16200	274.16200			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			8.55160		111.79603		8.47421	112.24206		6.29	0.00	0.00	0	113,747.00
R186	On 01/08/2019	Bond Future	8.30	Call	667.64000		0.66764		833.41000	0.83341	667.640	6.18	0.33	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	923.69000		0.92369		768.28000	0.76828	923.690	6.43	0.39	0.00	0	6,200.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,211.67000		3.21167		3,581.67000	3.58167	3,211.670	6.79	0.80	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	12.37000		0.01237		9.17000	0.00917	12.370	7.33	0.01	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.59920		114.06556		8.51763	114.52094		6.17	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,032.35000		1.03235		1,199.59000	1.19959	1,032.350	5.97	0.34	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,645.46000		1.64546		1,461.72000	1.46172	1,645.460	6.35	0.43	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.63245		110.98549		8.54673	111.44996		6.41	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			302.90068		302.90068		303.41308	303.41308			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			309.12776		309.12776		309.65146	309.65146			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			307.59041		307.59041		308.12498	308.12498			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			238.27996		238.27996		238.24351	238.24351			0.00	0.00	0	9,390.00
R202	On 07/11/2019	Bond Future			243.17847		243.17847		243.14188	243.14188			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			243.92241		243.92241		243.88564	243.88564			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			7.65156		103.64229		7.58241	103.85544		2.77	0.00	0.00	0	56,858.00

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R2023	On 07/11/2019	Bond Future			7.65668		101.81289		7.58102	102.03061		3.03	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.63899		103.80160		7.55617	104.02378		2.87	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			9.21280		92.08382		9.14132	92.53365		8.90	0.00	0.00	0	49,379.00
R2030	On 01/08/2019	Bond Future	8.35	Call	70.74000		0.07074		100.24000	0.10024	70.740	7.89	0.05	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	298.24000		0.29824		386.60000	0.38660	298.240	8.23	0.17	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,289.75000		1.28975		1,519.77000	1.51977	1,289.750	8.80	0.47	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,509.28000		1.50928		1,760.45000	1.76045	1,509.280	8.87	0.51	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	525.89000		0.52589		439.36000	0.43936	525.890	9.44	0.22	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	513.61000		0.51361		428.85000	0.42885	513.610	9.46	0.22	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.27208		93.95354		9.19768	94.41280		8.85	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.60	Call	659.69000		0.65969		773.05000	0.77305	659.690	8.13	0.22	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,771.91000		1.77191		1,986.60000	1.98660	1,771.910	8.71	0.44	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	1,223.32000		1.22332		1,096.40000	1.09640	1,223.320	9.48	0.30	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.32092		91.77933		9.24363	92.24774		9.31	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			9.47681		93.93230		9.39523	94.49149		9.70	0.00	0.00	0	41,053.00
R2032	On 07/11/2019	Bond Future			9.54255		91.67748		9.45785	92.24829		10.11	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.59666		93.46858		9.50896	94.05071		10.27	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			9.68188		97.40078		9.60041	98.02137		10.48	0.00	487,003.90	5	59,127.00
R2035	On 07/11/2019	Bond Future			9.75106		94.87381		9.66665	95.50722		10.98	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	574.15000		0.57415		696.35000	0.69635	574.150	9.82	0.17	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,038.23000		2.03823		2,321.54000	2.32154	2,038.230	10.72	0.42	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,598.60000		1.59860		1,417.00000	1.41700	1,598.600	11.59	0.31	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.81125		96.72714		9.72397	97.37304		11.18	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			9.78534		89.47199		9.70395	90.09537		11.58	0.00	0.00	0	41,863.00
R2037	On 07/11/2019	Bond Future			9.85007		91.28872		9.76590	91.92506		11.60	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.90559		88.81195		9.81873	89.46079		12.39	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			9.86495		92.59519		9.79386	93.18107		12.01	0.00	0.00	0	28,687.00
R2040	On 07/11/2019	Bond Future			9.92948		94.47540		9.85601	95.07345		12.05	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,013.80000		1.01380		1,176.30000	1.17630	1,013.800	11.00	0.25	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,589.35000		2.58935		2,883.65000	2.88365	2,589.350	11.81	0.46	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.98501		91.81032		9.90924	92.42014		12.90	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			9.87213		89.84671		9.80105	90.44574		12.62	0.00	0.00	0	41,431.00
R2044	On 01/08/2019	Bond Future	9.36	Call	508.58000		0.50858		644.50000	0.64450	508.580	11.91	0.19	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	567.10000		0.56710		713.68000	0.71368	567.100	11.98	0.21	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,562.41000		1.56241		1,844.87000	1.84487	1,562.410	12.60	0.43	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,043.30000		2.04330		2,372.45000	2.37245	2,043.300	12.80	0.50	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	941.29000		0.94129		802.68000	0.80268	941.290	13.63	0.27	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	546.77000		0.54677		461.44000	0.46144	546.770	14.28	0.17	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.93352		91.67110		9.86015	92.28246		12.68	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	778.43000		0.77843		914.96000	0.91496	778.430	11.36	0.20	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,396.53000		2.39653		2,680.81000	2.68081	2,396.530	12.34	0.43	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,502.17000		1.50217		1,350.41000	1.35041	1,502.170	13.50	0.27	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.98623		89.07652		9.91063	89.70002		13.60	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,155.37000		1.15537		1,307.55000	1.30755	1,155.370	12.32	0.23	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,124.01000		3.12401		3,415.06000	3.41506	3,124.010	13.30	0.44	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,934.02000		1.93402		1,781.13000	1.78113	1,934.020	14.81	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			9.81051		93.65900		9.73943	94.28069		12.47	0.00	0.00	0	103,226.00
R2048	On 07/11/2019	Bond Future			9.87175		91.11943		9.79836	91.75407		13.14	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future			9.92489		92.89954		9.84929	93.54665		13.44	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			5.68477		101.07478		5.67862	101.07747		0.15	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			2.75511		103.12681		2.73844	103.12981		0.04	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			6.56842		102.62883		6.48789	102.75333		0.84	0.00	0.00	0	10,880.00
R208	On 07/11/2019	Bond Future			6.34848		101.30712		6.25139	101.43443		0.86	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.98702		103.28608		5.86776	103.41605		0.71	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			9.63089		74.39713		9.54956	74.92837		11.91	0.00	0.00	0	87,892.00
R209	On 01/08/2019	Bond Future	9.30	Call	734.95000		0.73495		917.20000	0.91720	734.950	11.64	0.30	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,264.19000		2.26419		2,612.96000	2.61296	2,264.190	12.38	0.61	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	297.31000		0.29731		242.89000	0.24289	297.310	13.87	0.12	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.68988		72.75466		9.60592	73.29682		12.45	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.73858		74.17600		9.65211	74.72890		12.68	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

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/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	191.41239		191.41239		191.45861	191.45861			0.00	0.00	0	3,142.00
R210	On 07/11/2019	Bond Future	192.74838		192.74838		192.79606	192.79606			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	196.55732		196.55732		196.60633	196.60633			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	159.74706		159.74706		159.64262	159.64262			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.03141		163.03141		162.92521	162.92521			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	164.01341		164.01341		163.90538	163.90538			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	9.35300		86.59593		9.27137	87.10320		9.48	0.00	0.00	0	17,140.00
R213	On 07/11/2019	Bond Future	9.41693		84.80116		9.33218	85.31890		9.84	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.47158		86.45763		9.38374	86.98570		9.95	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	9.83124		73.19101		9.76020	73.67359		12.83	0.00	0.00	0	10,672.00
R214	On 07/11/2019	Bond Future	9.89349		71.37789		9.82020	71.87045		13.45	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.94759		72.77225		9.87213	73.27453		13.73	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
Total for Derivatives :												487,003.90	5	857 885.00
Grand Total:												487,003.90	5	857 885.00