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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 28/05/2019

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	95.84000	95.84000		95.83000	95.83000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	648.23000	648.23000		648.91200	648.91200			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	661.24800	661.24800		662.06700	662.06700			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	674.07700	674.07700		674.98300	674.98300			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	751.35700	751.35700		752.63400	752.63400			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	766.44600	766.44600		767.89100	767.89100			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	781.31600	781.31600		782.87100	782.87100			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	675.72900	675.72900		677.39400	677.39400			0.00	0.00	0	973.00
ALBI	On 07/11/2019	Index Future	689.29900	689.29900		691.12600	691.12600			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	702.67300	702.67300		704.60900	704.60900			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	10.92195	78.57528		10.88615	78.78410				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	11.03907	76.35932		10.99933	76.58697				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.14457	77.84193		11.10194	78.08211				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	11.21580	80.17887		11.17498	80.45030				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.33150	77.52384		11.28678	77.81592				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.43189	79.02947		11.38433	79.33544				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	668.84800	668.84800		670.57000	670.57000				0.00	6,688,480.00	1	442.00
GOVI	On 07/11/2019	GOVI	682.28000	682.28000		684.16400	684.16400				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	695.51700	695.51700		697.51000	697.51000				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.49334	136.49334		136.63001	136.63001				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.27093	139.27093		139.43638	139.43638				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	140.53638	140.53638		140.71988	140.71988				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	102.97044	102.97044		103.41741	103.41741				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	103.97471	103.97471		104.45044	104.45044				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.01681	106.01681		106.51297	106.51297				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	105.12917	105.12917		105.12175	105.12175				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	106.10255	106.10255		106.11493	106.11493				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	108.18645	108.18645		108.21031	108.21031				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	121.70095	121.70095		121.96273	121.96273				0.00	0.00	0	11,598.00
I2038	On 07/11/2019	Bond Future	124.17762	124.17762		124.46791	124.46791				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	124.96301	124.96301		125.27201	125.27201				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			115.50689		115.50689		116.03670	116.03670			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future			116.14316		116.14316		116.70538	116.70538			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			118.42420		118.42420		119.00999	119.00999			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			119.10261		119.10261		119.09335	119.09335			0.00	0.00	0	10,989.00
I2050	On 07/11/2019	Bond Future			121.52618		121.52618		121.53942	121.53942			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			122.07644		122.07644		122.10289	122.10289			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			262.72000		262.72000		263.15500	263.15500			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			268.06500		268.06500		268.55800	268.55800			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			273.32800		273.32800		273.86000	273.86000			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			8.45914		112.32918		8.43227	112.48474		6.24	0.00	55,715,273.28	496	129,510.00
R186	On 01/08/2019	Bond Future	8.30	Call	757.51000		0.75751		826.87000	0.82687	757.510	6.12	0.38	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.55	Put	940.84000		0.94084		885.20000	0.88520	940.840	6.28	0.42	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	8.70	Put	634.65000		0.63465		594.64000	0.59464	634.650	6.39	0.32	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,585.56000		3.58556		3,725.21000	3.72521	3,585.560	6.77	0.86	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	3.98000		0.00398		3.71000	0.00371	3.980	7.33	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.50607		114.58567		8.47393	114.76590		6.22	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,175.99000		1.17599		1,250.54000	1.25054	1,175.990	6.02	0.38	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,385.96000		1.38596		1,322.47000	1.32247	1,385.960	6.40	0.39	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.53710		111.50230		8.50119	111.69775		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			303.69229		303.69229		303.67540	303.67540			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			309.87176		309.87176		309.91243	309.91243			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			308.31257		308.31257		308.38610	308.38610			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			236.14715		236.14715		237.48360	237.48360			0.00	0.00	0	9,390.00
R202	On 07/11/2019	Bond Future			240.95228		240.95228		242.36103	242.36103			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			241.62357		241.62357		243.08546	243.08546			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			7.54073		103.98418		7.50637	104.09047		2.60	0.00	0.00	0	57,021.00
R2023	On 07/11/2019	Bond Future			7.54298		102.14030		7.49872	102.26810		2.95	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.51922		104.12310		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			9.11440		92.70383		9.08306	92.90246		8.97	0.00	0.00	0	49,421.00
R2030	On 01/08/2019	Bond Future	8.35	Call	85.43000		0.08543		102.09000	0.10209	85.430	8.07	0.06	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	347.59000		0.34759		395.57000	0.39557	347.590	8.28	0.20	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,497.97000		1.49797		1,616.68000	1.61668	1,497.970	8.87	0.53	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,747.99000		1.74799		1,876.34000	1.87634	1,747.990	8.94	0.58	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	334.72000		0.33472		309.92000	0.30992	334.720	9.56	0.17	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	325.82000		0.32582		301.64000	0.30164	325.820	9.57	0.16	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.17290		94.56644		9.13744	94.78688		9.05	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.60	Call	791.00000		0.79100		854.48000	0.85448	791.000	8.32	0.26	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,030.67000		2.03067		2,145.05000	2.14505	2,030.670	8.91	0.48	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	1,027.08000		1.02708		975.67000	0.97567	1,027.080	9.69	0.27	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.21980		92.39280		9.18135	92.62749		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			9.37873		94.60517		9.34757	94.82039		9.92	0.00	0.00	0	41,446.00
R2032	On 07/11/2019	Bond Future			9.44366		92.34440		9.40872	92.58166		10.45	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.49596		94.13744		9.45834	94.38907		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			9.66066		97.56184		9.62452	97.83708		10.72	0.00	0.00	0	64,892.00
R2035	On 07/11/2019	Bond Future			9.73176		95.01808		9.69191	95.31701		11.35	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	605.01000		0.60501		665.60000	0.66560	605.010	10.18	0.18	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,102.47000		2.10247		2,240.58000	2.24058	2,102.470	11.09	0.43	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,552.68000		1.55268		1,471.22000	1.47122	1,552.680	11.97	0.31	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.79285		96.86276		9.75029	97.17757		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			9.75849		89.67691		9.72245	89.95310		11.84	0.00	0.00	0	41,608.00
R2037	On 07/11/2019	Bond Future			9.82484		91.47875		9.78531	91.77771		11.98	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.88103		88.99469		9.83895	89.30911		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			9.86883		92.56339		9.82773	92.90120		12.28	0.00	462,816.95	5	28,742.00
R2040	On 07/11/2019	Bond Future			9.93593		94.42319		9.89127	94.78566		12.45	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,005.90000		1.00590		1,104.81000	1.10481	1,005.900	11.39	0.25	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,565.31000		2.56531		2,744.56000	2.74456	2,565.310	12.20	0.46	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.99308		91.74575		9.94579	92.12518		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			9.88654		89.72608		9.84547	90.07061		12.91	0.00	0.00	0	42,208.00
R2044	On 01/08/2019	Bond Future	9.36	Call	414.19000		0.41419		486.45000	0.48645	414.190	12.16	0.17	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	466.79000		0.46679		545.38000	0.54538	466.790	12.23	0.19	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,403.16000		1.40316		1,564.32000	1.56432	1,403.160	12.89	0.41	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	1,871.08000		1.87108		2,060.95000	2.06095	1,871.080	13.10	0.49	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	879.34000		0.87934		804.45000	0.80445	879.340	13.98	0.27	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	491.97000		0.49197		448.27000	0.44827	491.970	14.64	0.16	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.95070		91.52895		9.90623	91.89768		13.10	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	755.82000		0.75582		837.19000	0.83719	755.820	11.77	0.20	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,337.69000		2.33769		2,508.35000	2.50835	2,337.690	12.76	0.43	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,535.56000		1.53556		1,444.27000	1.44427	1,535.560	13.92	0.28	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.00527		88.92063		9.95829	89.30610		13.57	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,055.35000		1.05535		1,145.54000	1.14554	1,055.350	12.29	0.21	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,963.29000		2.96329		3,141.14000	3.14114	2,963.290	13.27	0.43	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,893.31000		1.89331		1,799.97000	1.79997	1,893.310	14.79	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			9.83593		93.43847		9.79485	93.79532		12.74	0.00	0.00	0	105,195.00
R2048	On 07/11/2019	Bond Future			9.90022		90.87533		9.85580	91.25670		13.57	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future			9.95553		92.63959		9.90863	93.03803		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			5.91456		100.97433		5.86861	100.99440		0.13	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			3.44444		103.00291		3.22278	103.04271		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			6.50567		102.72582		6.50462	102.72745		0.73	0.00	0.00	0	10,880.00
R208	On 07/11/2019	Bond Future			6.28929		101.38470		6.27328	101.40570		0.87	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.92562		103.35296		5.89616	103.38508		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			9.61032		74.53095		9.57429	74.76623		12.09	0.00	48,892,303.20	656	87,881.00
R209	On 01/08/2019	Bond Future	9.30	Call	689.63000		0.68963		773.16000	0.77316	689.630	11.80	0.30	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,251.90000		2.25190		2,414.45000	2.41445	2,251.900	12.59	0.63	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	229.11000		0.22911		211.33000	0.21133	229.110	14.13	0.11	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.67106		72.87567		9.63170	73.12972		12.80	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.72057		74.29065		9.67884	74.55733		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	191.13073		191.13073		191.11796	191.11796			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future	192.42129		192.42129		192.44429	192.44429			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	196.20066		196.20066		196.24450	196.24450			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	159.84339		159.84339		159.83519	159.83519			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.09613		163.09613		163.11827	163.11827			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	164.05991		164.05991		164.09975	164.09975			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	9.25026		87.23506		9.21903	87.43063		9.55	0.00	0.00	0	17,140.00
R213	On 07/11/2019	Bond Future	9.31322		85.43532		9.27818	85.65103		10.06	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.36584		87.09386		9.32804	87.32286		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	9.84124		73.12349		9.80018	73.40136		13.10	0.00	0.00	0	10,672.00
R214	On 07/11/2019	Bond Future	9.90605		71.29402		9.86167	71.59107		13.90	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.96182		72.67817		9.91500	72.98848		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>111,758,873.43</b>	<b>1,158</b>	<b>881 543.00</b>
<b>Grand Total:</b>												<b>111,758,873.43</b>	<b>1,158</b>	<b>881 543.00</b>