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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/06/2019

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
Derivatives													
5Y STND	On 21/12/2021	Interest Rate Swap	95.35000	95.35000		95.47000	95.47000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	652.32900	652.32900		650.50100	650.50100			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	665.29400	665.29400		663.53300	663.53300			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	677.99700	677.99700		676.35700	676.35700			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	753.50200	753.50200		749.28000	749.28000			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	768.47800	768.47800		764.29100	764.29100			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	783.15100	783.15100		779.06200	779.06200			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	676.33000	676.33000		671.53000	671.53000			0.00	0.00	0	973.00
ALBI	On 07/11/2019	Index Future	689.77300	689.77300		684.98300	684.98300			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	702.94300	702.94300		698.22100	698.22100			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	10.93049	78.52559		11.04369	77.87138				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	11.05074	76.29266		11.16623	75.63753				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.16092	77.75011		11.27747	77.10023				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	11.22454	80.12097		11.32752	79.44412				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.34312	77.44826		11.44818	76.77051				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.44772	78.92808		11.55364	78.25552				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	669.42000	669.42000		664.45800	664.45800				0.00	0.00	0	439.00
GOVI	On 07/11/2019	GOVI	682.72500	682.72500		677.77000	677.77000				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	695.76100	695.76100		690.86800	690.86800				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	135.84561	135.84561		135.97158	135.97158				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	138.58186	138.58186		138.73206	138.73206				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	139.78664	139.78664		139.97209	139.97209				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	103.01669	103.01669		103.18384	103.18384				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	103.99733	103.99733		104.18424	104.18424				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.00782	106.00782		106.22260	106.22260				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	104.31753	104.31753		104.36470	104.36470				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	105.24937	105.24937		105.31407	105.31407				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	107.28403	107.28403		107.37449	107.37449				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	121.61759	121.61759		121.87063	121.87063				0.00	0.00	0	11,677.00
I2038	On 07/11/2019	Bond Future	124.06727	124.06727		124.34494	124.34494				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	124.80734	124.80734		125.11929	125.11929				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		114.70333	114.70333		115.11298	115.11298			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future		115.29397	115.29397		115.73025	115.73025			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future		117.52310	117.52310		117.99474	117.99474			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		117.90790	117.90790		118.37690	118.37690			0.00	0.00	0	10,989.00
I2050	On 07/11/2019	Bond Future		120.28274	120.28274		120.78014	120.78014			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future		120.77142	120.77142		121.30662	121.30662			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		261.68100	261.68100		262.02500	262.02500			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future		266.95100	266.95100		267.34300	267.34300			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future		272.11000	272.11000		272.57200	272.57200			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		8.34773	112.97602		8.43511	112.46829		6.27	0.00	0.00	0	122,577.00
R186	On 01/08/2019	Bond Future	8.30	Call	902.67000	0.90267	697.40000	0.69740	902.670	6.14	0.46	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.55	Put	573.34000	0.57334	766.26000	0.76626	573.340	6.31	0.33	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	8.70	Put	349.55000	0.34955	485.76000	0.48576	349.550	6.42	0.22	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	4,097.38000	4.09738	3,640.61000	3.64061	4,097.380	6.80	0.92	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	0.55000	0.00055	1.12000	0.00112	0.550	7.37	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future		8.39292	115.22186		8.48176	114.72196		6.27	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,363.41000	1.36341	1,167.10000	1.16710	1,363.410	6.06	0.43	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,086.99000	1.08699	1,271.37000	1.27137	1,086.990	6.45	0.34	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future		8.42471	112.11550		8.51320	111.63233		6.29	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		302.60060	302.60060		302.80682	302.80682			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future		308.69547	308.69547		308.95407	308.95407			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future		306.99984	306.99984		307.33441	307.33441			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		235.73141	235.73141		235.70021	235.70021			0.00	2,357,314.10	10	9,479.00
R202	On 07/11/2019	Bond Future		240.47933	240.47933		240.48513	240.48513			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future		241.05787	241.05787		241.11907	241.11907			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			7.32953		104.63966		7.41239	104.38188		2.62	0.00	0.00	0	55,899.00
R2023	On 07/11/2019	Bond Future			7.31953		102.78758		7.40445	102.54099		2.90	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.28670		104.75090		7.37067	104.52362		2.75	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			9.11947		92.67174		9.22719	91.99361		8.98	0.00	535,549,985.46	5,779	53,021.00
R2030	On 01/08/2019	Bond Future	8.35	Call	46.61000		0.04661		26.43000	0.02643	46.610	8.10	0.04	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	245.88000		0.24588		158.40000	0.15840	245.880	8.30	0.16	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,324.70000		1.32470		1,005.80000	1.00580	1,324.700	8.88	0.53	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,574.89000		1.57489		1,217.63000	1.21763	1,574.890	8.95	0.59	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	240.20000		0.24020		360.49000	0.36049	240.200	9.57	0.14	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	232.72000		0.23272		350.04000	0.35004	232.720	9.59	0.14	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.18132		94.51419		9.29097	93.83742		9.08	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.60	Call	706.43000		0.70643		560.16000	0.56016	706.430	8.33	0.24	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,913.13000		1.91313		1,616.21000	1.61621	1,913.130	8.93	0.47	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	962.88000		0.96288		1,159.97000	1.15997	962.880	9.74	0.26	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.23336		92.31022		9.34361	91.64241		9.24	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			9.38910		94.53370		9.49663	93.79716		9.82	0.00	0.00	0	41,446.00
R2032	On 07/11/2019	Bond Future			9.45729		92.25208		9.56669	91.51570		10.37	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.51441		94.01439		9.62441	93.28545		10.19	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			9.67570		97.44764		9.78828	96.59933		10.64	0.00	0.00	0	65,619.00
R2035	On 07/11/2019	Bond Future			9.74999		94.88180		9.86461	94.03161		11.28	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	496.24000		0.49624		378.98000	0.37898	496.240	10.08	0.16	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,908.15000		1.90815		1,587.28000	1.58728	1,908.150	11.02	0.41	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,466.81000		1.46681		1,753.12000	1.75312	1,466.810	11.92	0.31	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.81572		96.69424		9.93123	95.84988		11.12	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			9.77281		89.56753		9.88034	88.75264		11.75	0.00	0.00	0	46,825.00
R2037	On 07/11/2019	Bond Future			9.84215		91.34831		9.95142	90.53154		11.91	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.90272		88.83328		10.01264	88.02206		12.31	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			9.87288		92.53020		9.97530	91.69734		12.16	0.00	925,302.00	10	36,626.00
R2040	On 07/11/2019	Bond Future			9.94252		94.36989		10.04653	93.53521		12.34	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	871.99000		0.87199		702.16000	0.70216	871.990	11.26	0.23	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,380.72000		2.38072		2,031.51000	2.03151	2,380.720	12.09	0.45	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.00356		91.66200		10.10809	90.83330		12.78	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			9.90124		89.60330		10.00359	88.75621		12.78	0.00	0.00	0	43,862.00
R2044	On 01/08/2019	Bond Future	9.36	Call	219.06000		0.21906		141.03000	0.14103	219.060	11.41	0.12	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	255.98000		0.25598		166.97000	0.16697	255.980	11.48	0.13	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,067.56000		1.06756		791.65000	0.79165	1,067.560	12.34	0.38	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	1,512.40000		1.51240	1,158.15000	1.15815	1,512.400	1,512.400	12.55	0.48	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	640.01000		0.64001		883.68000	0.88368	640.010	13.26	0.24	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	307.45000		0.30745		445.71000	0.44571	307.450	13.90	0.13	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.96817		91.38478		10.07210	90.53516		12.98	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	622.17000		0.62217		491.19000	0.49119	622.170	11.63	0.18	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,115.33000		2.11533	1,791.44000	1.79144	2,115.330	2,115.330	12.64	0.41	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,432.82000		1.43282	1,691.33000	1.69133	1,432.820	1,432.820	13.83	0.28	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.02676		88.74523		10.13127	87.90045		13.46	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	916.72000		0.91672		765.52000	0.76552	916.720	12.14	0.20	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,746.46000		2.74646	2,411.86000	2.41186	2,746.460	2,746.460	13.15	0.42	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,820.54000		1.82054	2,063.70000	2.06370	1,820.540	1,820.540	14.71	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			9.85188		93.30057		9.96427	92.33934		12.58	0.00	0.00	0	102,651.00
R2048	On 07/11/2019	Bond Future			9.91891		90.71572		10.03328	89.74974		13.42	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future			9.97815		92.44852		10.09351	91.48517		13.27	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			5.99485		100.93928		5.98277	100.94456		0.14	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			3.76168		102.94598		3.64142	102.96756		0.06	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			6.42570		102.84962		6.44433	102.82076		0.75	0.00	0.00	0	10,880.00
R208	On 07/11/2019	Bond Future			6.20919		101.48983		6.21925	101.47662		0.88	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.85639		103.42845		5.84691	103.43880		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			9.62641		74.42624		9.73873	73.70139		12.07	0.00	122,877,722.24	1,651	88,660.00
R209	On 01/08/2019	Bond Future	9.30	Call	473.19000		0.47319		321.71000	0.32171	473.190	11.32	0.26	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	1,969.30000		1.96930	1,548.99000	1.54899	1,969.300	1,969.300	12.15	0.64	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	129.70000		0.12970		201.89000	0.20189	129.700	13.54	0.08	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.69004		72.75363		9.80419	72.02591		12.80	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.74370		74.14345		9.85858	73.41875		12.61	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	190.36476		190.36476		190.48720	190.48720			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future	191.59227		191.59227		191.74740	191.74740			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	195.29629		195.29629		195.49918	195.49918			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	159.78551		159.78551		159.88870	159.88870			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.00401		163.00401		163.13481	163.13481			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	163.90898		163.90898		164.08027	164.08027			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	9.25116	87.22943		9.35352	86.59271			9.56	0.00	0.00	0	17,378.00
R213	On 07/11/2019	Bond Future	9.31705	85.41178		9.42108	84.77592			10.09	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.37421	87.04326		9.47868	86.41514			9.86	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	9.85712	73.01650		9.95927	72.33438			12.99	0.00	0.00	0	10,625.00
R214	On 07/11/2019	Bond Future	9.92466	71.17005		10.02836	70.48560			13.80	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.98437	72.52949		10.08864	71.84849			13.62	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 :												661,710,323.80	7,450	891 161.00
Grand Total:												661,710,323.80	7,450	891 161.00