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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 25/06/2019

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	95.36000	95.36000		95.39000	95.39000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	654.46400	654.46400		654.04400	654.04400			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	667.39900	667.39900		666.98800	666.98800			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	680.10100	680.10100		679.57000	679.57000			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	760.59800	760.59800		760.36300	760.36300			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	775.63100	775.63100		775.41200	775.41200			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	790.39300	790.39300		790.03900	790.03900			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	676.32600	676.32600		676.04800	676.04800			0.00	0.00	0	973.00
ALBI	On 07/11/2019	Index Future	689.69400	689.69400		689.42800	689.42800			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	702.82000	702.82000		702.43400	702.43400			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	10.93365	78.50722		10.92940	78.53193				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	11.05553	76.26532		11.05077	76.29249				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.16672	77.71757		11.16415	77.73199				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	11.32437	79.46468		11.33541	79.39267				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.44825	76.77006		11.45941	76.69866				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.55733	78.23227		11.57104	78.14599				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	669.22900	669.22900		668.95500	668.95500				0.00	0.00	0	437.00
GOVI	On 07/11/2019	GOVI	682.45600	682.45600		682.19500	682.19500				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	695.44500	695.44500		695.06400	695.06400				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.14316	136.14316		135.98337	135.98337				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	138.87028	138.87028		138.71087	138.71087				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	140.07248	140.07248		139.88629	139.88629				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	102.79506	102.79506		102.60283	102.60283				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	103.75988	103.75988		103.56641	103.56641				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	105.75966	105.75966		105.54472	105.54472				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	103.39917	103.39917		103.14471	103.14471				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	104.30115	104.30115		104.04426	104.04426				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	106.31128	106.31128		106.03163	106.03163				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	121.36233	121.36233		121.16715	121.16715				0.00	0.00	0	11,362.00
I2038	On 07/11/2019	Bond Future	123.79336	123.79336		123.59757	123.59757				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	124.52068	124.52068		124.29993	124.29993				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			113.70232		113.70232		113.79155	113.79155			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future			114.26040		114.26040		114.35444	114.35444			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			116.46255		116.46255		116.53886	116.53886			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			117.70283		117.70283		117.20590	117.20590			0.00	0.00	0	11,030.00
I2050	On 07/11/2019	Bond Future			120.06048		120.06048		119.55670	119.55670			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			120.53776		120.53776		120.00412	120.00412			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			260.60800		260.60800		260.36700	260.36700			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			265.82800		265.82800		265.58900	265.58900			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			270.95000		270.95000		270.66200	270.66200			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			8.17220		114.00504		8.17716	113.97579		5.84	0.00	35,683,577.52	313	128,255.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,276.38000		1.27638		1,268.47000	1.26847	1,276.380	5.88	0.64	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	90.60000		0.09060		98.08000	0.09808	90.600	6.29	0.09	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	5,041.30000		5.04130		5,013.98000	5.01398	5,041.300	6.69	0.98	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			8.21031		116.25855		8.21500	116.23177		6.11	0.00	0.00	0	2,660.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,775.34000		1.77534		1,767.86000	1.76786	1,775.340	6.10	0.52	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	728.53000		0.72853		740.95000	0.74095	728.530	6.57	0.26	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.23416		113.16516		8.24263	113.11824		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			302.26195		302.26195		302.22618	302.22618			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			308.31670		308.31670		308.28804	308.28804			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			306.59578		306.59578		306.51429	306.51429			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			232.14903		232.14903		232.11814	232.11814			0.00	0.00	0	9,579.00
R202	On 07/11/2019	Bond Future			236.79939		236.79939		236.77381	236.77381			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			237.29262		237.29262		237.22666	237.22666			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			7.27835		104.79929		7.30316	104.72187		2.40	0.00	0.00	0	56,435.00
R2023	On 07/11/2019	Bond Future			7.26755		102.93889		7.29374	102.86262		2.87	0.00	0.00	0	0.00

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R2023	On 06/02/2020	Bond Future			7.23217		104.89883		7.26737	104.80331		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			8.93632		93.84008		8.94162	93.80600		8.57	0.00	0.00	0	74,941.00
R2030	On 01/08/2019	Bond Future	8.35	Call	52.96000		0.05296		54.57000	0.05457	52.960	7.84	0.05	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	349.83000		0.34983		351.79000	0.35179	349.830	8.17	0.24	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	633.67000		0.63367		658.89000	0.65889	633.670	8.67	0.36	0.00	0	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,855.79000		1.85579	1,844.07000	1.84407	1,855.790		8.76	0.70	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,182.61000		2.18261	2,168.00000	2.16800	2,182.610		8.84	0.76	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	58.07000		0.05807		63.73000	0.06373	58.070	9.63	0.05	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	55.55000		0.05555		61.03000	0.06103	55.550	9.65	0.05	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			8.99251		95.69514		8.99764	95.66279		8.89	0.00	0.00	0	200.00
R2030	On 07/11/2019	Bond Future	8.60	Call	981.90000		0.98190		978.17000	0.97817	981.900	8.48	0.32	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,436.25000		2.43625	2,425.74000	2.42574	2,436.250		9.00	0.56	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	646.50000		0.64650		658.79000	0.65879	646.500	9.96	0.20	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.03825		93.50790		9.04623	93.45852		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			9.34342		94.84910		9.34880	94.81188		9.57	0.00	33,102,335.90	349	44,151.00
R2032	On 07/11/2019	Bond Future			9.41142		92.56330		9.41665	92.52774		10.20	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.46776		94.32597		9.47559	94.27357		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			9.67524		97.45113		9.68069	97.40980		10.38	0.00	0.00	0	66,257.00
R2035	On 07/11/2019	Bond Future			9.75094		94.87471		9.75626	94.83499		11.12	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	405.35000		0.40535		404.47000	0.40447	405.350	9.93	0.14	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,744.54000		1.74454	1,737.50000	1.73750	1,744.540		10.86	0.40	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,313.81000		1.31381	1,334.27000	1.33427	1,313.810		11.75	0.30	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.81749		96.68121		9.82523	96.62429		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			9.79700		89.38323		9.79238	89.41838		11.47	0.00	0.00	0	50,297.00
R2037	On 07/11/2019	Bond Future			9.86851		91.15023		9.86343	91.18835		11.75	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.93067		88.62593		9.92754	88.64912		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			9.95787		91.83823		9.96851	91.75218		11.95	0.00	0.00	0	35,115.00
R2040	On 07/11/2019	Bond Future			10.03167		93.65372		10.04236	93.56844		12.25	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	616.92000		0.61692		607.60000	0.60760	616.920	11.17	0.18	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,915.39000		1.91539	1,890.68000	1.89068	1,915.390		12.00	0.41	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.09626		90.92649		10.10934	90.82347		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

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R2044	On 01/08/2019	Bond Future			10.02210		88.60445		10.02766	88.55895		12.58	0.00	2,126,506.80	24	40,690.00
R2044	On 01/08/2019	Bond Future	9.36	Call	55.46000		0.05546		57.44000	0.05744	55.460	11.32	0.04	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	68.31000		0.06831		70.51000	0.07051	68.310	11.35	0.05	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	508.25000		0.50825		511.38000	0.51138	508.250	12.09	0.25	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	826.79000		0.82679		827.97000	0.82797	826.790	12.32	0.36	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	674.45000		0.67445		704.58000	0.70458	674.450	13.11	0.29	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	286.20000		0.28620		304.61000	0.30461	286.200	13.78	0.14	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			10.09423		90.35601		10.09969	90.31190		12.91	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	382.02000		0.38202		381.34000	0.38134	382.020	11.55	0.12	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,571.42000		1.57142		1,565.41000	1.56541	1,571.420	12.57	0.35	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,588.01000		1.58801		1,611.73000	1.61173	1,588.010	13.76	0.31	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.15740		87.69134		10.16498	87.63084		13.83	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	726.83000		0.72683		721.57000	0.72157	726.830	12.52	0.17	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,318.71000		2.31871		2,303.69000	2.30369	2,318.710	13.53	0.38	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	2,099.22000		2.09922		2,125.36000	2.12536	2,099.220	15.08	0.30	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			9.97903		92.21444		9.98958	92.12535		12.37	0.00	29,508,620.80	320	102,804.00
R2048	On 07/11/2019	Bond Future			10.05145		89.59796		10.06207	89.50946		13.33	0.00	0.00	0	2,048.00
R2048	On 06/02/2020	Bond Future			10.11546		91.30394		10.12830	91.19823		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			6.00083		100.93667		5.98779	100.94237		0.14	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			3.83998		102.93195		3.79280	102.94040		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			6.33933		102.98355		6.33571	102.98917		0.70	0.00	0.00	0	10,796.00
R208	On 07/11/2019	Bond Future			6.11394		101.61504		6.10758	101.62340		0.90	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.74522		103.54985		5.75353	103.54077		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			9.65238		74.25770		9.64766	74.28829		11.66	0.00	0.00	0	89,261.00
R209	On 01/08/2019	Bond Future	9.30	Call	295.08000		0.29508		311.50000	0.31150	295.080	11.34	0.20	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	1,679.52000		1.67952		1,713.56000	1.71356	1,679.520	12.21	0.64	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	73.81000		0.07381		76.91000	0.07691	73.810	13.66	0.05	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.71813		72.57356		9.71297	72.60659		12.63	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.77333		73.95552		9.77001	73.97654		12.77	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	190.05127		190.05127		190.02692	190.02692			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future	191.25167		191.25167		191.23167	191.23167			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	194.93766		194.93766		194.88453	194.88453			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	159.86494		159.86494		159.84680	159.84680			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.06731		163.06731		163.05299	163.05299			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	163.96384		163.96384		163.92135	163.92135			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	9.15552	87.83022		9.16082	87.79678			9.13	0.00	0.00	0	17,378.00
R213	On 07/11/2019	Bond Future	9.21934	86.01491		9.22448	85.98304			9.93	0.00	0.00	0	3,080.00
R213	On 06/02/2020	Bond Future	9.27384	87.65267		9.28161	87.60529			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	9.96390	72.30371		9.97443	72.23405			12.69	0.00	0.00	0	10,625.00
R214	On 07/11/2019	Bond Future	10.03606	70.43521		10.04666	70.36592			13.72	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	10.09979	71.77630		10.11259	71.69357			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>100,421,041.02</b>	<b>1,006</b>	<b>933 331.00</b>
<b>Grand Total:</b>												<b>100,421,041.02</b>	<b>1,006</b>	<b>933 331.00</b>