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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/07/2019

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	95.15000	95.15000		95.23000	95.23000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	656.13300	656.13300		655.74700	655.74700			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	669.01100	669.01100		668.61700	668.61700			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	681.63900	681.63900		681.23900	681.23900			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	766.11900	766.11900		766.72000	766.72000			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	781.15600	781.15600		781.76900	781.76900			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	795.90100	795.90100		796.52600	796.52600			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	686.53300	686.53300		688.71100	688.71100			0.00	54,922,640.00	8	970.00
ALBI	On 07/11/2019	Index Future	700.00700	700.00700		702.22800	702.22800			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	713.22000	713.22000		715.48400	715.48400			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	10.68549	79.97011		10.63345	80.28207				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.79962	77.74616		10.74557	78.06429				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	10.90365	79.21399		10.84758	79.53849				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	11.04565	81.32092		10.96841	81.84872				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.16038	78.65165		11.08016	79.18997				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.26125	80.13692		11.17820	80.68572				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	679.81900	679.81900		682.10500	682.10500				0.00	0.00	0	437.00
GOVI	On 07/11/2019	GOVI	693.16200	693.16200		695.49300	695.49300				0.00	0.00	0	44.00
GOVI	On 06/02/2020	GOVI	706.24500	706.24500		708.62200	708.62200				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.37680	136.37680		136.34034	136.34034				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.08975	139.08975		139.05272	139.05272				0.00	0.00	0	200.00
I2025	On 06/02/2020	Bond Future	140.27410	140.27410		140.23685	140.23685				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	103.06636	103.06636		103.30653	103.30653				0.00	2,267,459.92	22	4,110.00
I2029	On 07/11/2019	Bond Future	104.02233	104.02233		104.26740	104.26740				0.00	0.00	0	150.00
I2029	On 06/02/2020	Bond Future	106.01068	106.01068		106.26081	106.26081				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	103.70932	103.70932		103.67937	103.67937				0.00	6,741,105.80	65	6,090.00
I2033	On 07/11/2019	Bond Future	104.60233	104.60233		104.57189	104.57189				0.00	0.00	0	50.00
I2033	On 06/02/2020	Bond Future	106.60166	106.60166		106.57107	106.57107				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	121.05699	121.05699		121.02076	121.02076				0.00	6,173,906.49	51	11,341.00
I2038	On 07/11/2019	Bond Future	123.46530	123.46530		123.42832	123.42832				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	124.16668	124.16668		124.12963	124.12963				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			113.91650		113.91650		114.30202	114.30202			0.00	0.00	0	12,638.00
I2046	On 07/11/2019	Bond Future			114.46324		114.46324		114.85641	114.85641			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			116.65102		116.65102		117.05239	117.05239			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			117.68216		117.68216		117.64744	117.64744			0.00	9,061,526.32	77	11,027.00
I2050	On 07/11/2019	Bond Future			120.02313		120.02313		119.98796	119.98796			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			120.48096		120.48096		120.44553	120.44553			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			261.15000		261.15000		261.39800	261.39800			0.00	0.00	0	816.00
IGOV	On 07/11/2019	Index Future			266.34500		266.34500		266.59800	266.59800			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			271.43500		271.43500		271.69400	271.69400			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			8.11413		114.34815		8.10021	114.43060		5.89	0.00	9,033,503.85	79	114,951.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,366.37000		1.36637	1,418.97000	1.41897		1,366.370	6.15	0.74	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	22.72000		0.02272	17.27000	0.01727		22.720	6.63	0.03	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	5,371.13000		5.37113	5,453.23000	5.45323		5,371.130	6.97	1.00	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	6.97	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.15196		116.59242		8.13728	116.67662		5.83	0.00	0.00	0	16,260.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,411.91000		1.41191	1,374.71000	1.37471		1,411.910	5.80	0.47	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,782.23000		1.78223	1,830.45000	1.83045		1,782.230	5.82	0.55	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	500.64000		0.50064	484.38000	0.48438		500.640	6.23	0.21	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.17618		113.48708		8.16068	113.57334		6.15	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			302.50736		302.50736		302.66973	302.66973			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			308.52518		308.52518		308.69104	308.69104			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			306.76000		306.76000		306.93024	306.93024			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			233.36362		233.36362		233.55939	233.55939			0.00	3,500,454.30	15	9,503.00
R202	On 07/11/2019	Bond Future			238.00594		238.00594		238.20575	238.20575			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			238.48520		238.48520		238.68986	238.68986			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			7.20261		105.03609		7.23299	104.94102		2.35	0.00	0.00	0	56,008.00

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R2023	On 07/11/2019	Bond Future			7.18971		103.16600		7.22287	103.06917		2.56	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.15319		105.11357		7.18927	105.01540		2.60	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			8.76821		94.92976		8.76000	94.98341		8.60	0.00	182,644,858.24	1,924	77,375.00
R2030	On 01/08/2019	Bond Future	8.35	Call	62.25000		0.06225		64.06000	0.06406	62.250	8.10	0.07	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	512.98000		0.51298		523.09000	0.52309	512.980	8.51	0.38	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	186.80000		0.18680		169.90000	0.16990	186.800	9.05	0.17	0.00	0	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	2,578.97000		2.57897		2,618.22000	2.61822	2,578.970	9.17	0.88	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,977.43000		2.97743		3,019.13000	3.01913	2,977.430	9.30	0.91	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	4.37000		0.00437		3.46000	0.00346	4.370	10.06	0.01	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	4.07000		0.00407		3.22000	0.00322	4.070	10.08	0.01	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			8.81980		96.79293		8.81125	96.84771		8.56	0.00	0.00	0	200.00
R2030	On 07/11/2019	Bond Future	8.60	Call	1,251.02000		1.25102		1,220.39000	1.22039	1,251.020	8.42	0.39	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,980.00000		2.98000		2,962.17000	2.96217	2,980.000	8.97	0.65	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	393.92000		0.39392		345.08000	0.34508	393.920	10.04	0.14	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			8.86144		94.61102		8.85249	94.66732		8.97	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			9.11927		96.41875		9.10610	96.51213		9.65	0.00	166,322,343.75	1,725	49,403.00
R2032	On 07/11/2019	Bond Future			9.18077		94.15061		9.16709	94.24595		9.98	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.23128		95.92827		9.21707	96.02577		9.97	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			9.41006		99.49513		9.36169	99.87503		10.45	0.00	12,337,396.12	124	77,253.00
R2035	On 07/11/2019	Bond Future			9.47804		96.94556		9.42794	97.33305		10.85	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	675.71000		0.67571		777.45000	0.77745	675.710	9.83	0.22	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,572.50000		2.57250		2,798.83000	2.79883	2,572.500	10.88	0.53	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	752.10000		0.75210		690.10000	0.69010	752.100	12.13	0.19	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.53743		98.77575		9.48559	99.17102		10.87	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			9.53590		91.40351		9.48268	91.82379		11.57	0.00	0.00	0	61,888.00
R2037	On 07/11/2019	Bond Future			9.60027		93.19750		9.54526	93.62614		11.49	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.65583		90.69709		9.59902	91.13431		12.06	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			9.67122		94.20578		9.60292	94.78424		12.01	0.00	8,290,108.64	88	40,670.00
R2040	On 07/11/2019	Bond Future			9.73708		96.05473		9.66652	96.64472		11.95	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,053.15000		1.05315		1,236.20000	1.23620	1,053.150	11.13	0.28	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,903.03000		2.90303		3,239.75000	3.23975	2,903.030	12.02	0.55	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.79428		93.35774		9.72148	93.95931		12.57	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			9.74088		90.95807		9.66749	91.58956		12.68	0.00	156,084,048.12	1,716	38,001.00
R2044	On 01/08/2019	Bond Future	9.36	Call	138.04000		0.13804		234.18000	0.23418	138.040	11.87	0.11	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	172.53000		0.17253		285.15000	0.28515	172.530	11.94	0.13	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,124.27000		1.12427		1,491.55000	1.49155	1,124.270	12.66	0.51	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	1,716.76000		1.71676		2,166.36000	2.16636	1,716.760	12.89	0.64	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	101.46000		0.10146		69.85000	0.06985	101.460	13.85	0.07	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	24.33000		0.02433		16.19000	0.01619	24.330	14.51	0.02	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.80539		92.74333		9.72965	93.38728		12.63	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	668.15000		0.66815		807.74000	0.80774	668.150	11.49	0.20	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,414.84000		2.41484		2,735.54000	2.73554	2,414.840	12.61	0.48	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	916.76000		0.91676		791.35000	0.79135	916.760	14.26	0.21	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.86150		90.10913		9.78343	90.76567		13.32	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,066.41000		1.06641		1,106.56000	1.10656	1,066.410	12.23	0.23	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,166.14000		3.16614		3,385.25000	3.38525	3,166.140	13.31	0.48	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,398.61000		1.39861		1,154.89000	1.15489	1,398.610	15.26	0.22	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			9.71453		94.50024		9.64092	95.15474		12.55	0.00	0.00	0	100,749.00
R2048	On 07/11/2019	Bond Future			9.77978		91.91598		9.70379	92.58347		13.11	0.00	0.00	0	2,048.00
R2048	On 06/02/2020	Bond Future			9.83715		93.65132		9.75883	94.33176		13.20	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			6.15745		100.86838		6.13990	100.87602		0.13	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			4.30797		102.84811		4.26378	102.85602		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			6.26191		103.10381		6.28290	103.07118		0.65	0.00	0.00	0	10,796.00
R208	On 07/11/2019	Bond Future			6.03165		101.72338		6.05682	101.69023		0.66	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.65928		103.64384		5.68974	103.61051		0.61	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			9.41382		75.82773		9.36028	76.18690		11.87	0.00	65,970,125.10	870	90,883.00
R209	On 01/08/2019	Bond Future	9.30	Call	561.00000		0.56100		690.23000	0.69023	561.000	11.96	0.37	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,695.53000		2.69553		2,996.11000	2.99611	2,695.530	13.02	0.86	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	3.43000		0.00343		2.42000	0.00242	3.430	14.02	0.00	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.47348		74.16411		9.41822	74.53041		12.37	0.00	0.00	0	30.00
R209	On 06/02/2020	Bond Future			9.52324		75.56436		9.46630	75.93793		12.47	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	191.11504		191.11504		191.64929	191.64929			0.00	1,911,150.40	10	2,132.00
R210	On 07/11/2019	Bond Future	192.31038		192.31038		192.85533	192.85533			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	195.98628		195.98628		196.54237	196.54237			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	160.26241		160.26241		160.26543	160.26543			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.45054		163.45054		163.45373	163.45373			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	164.32852		164.32852		164.33244	164.33244			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	8.96793		89.02535		8.95458	89.11126		9.21	0.00	0.00	0	17,638.00
R213	On 07/11/2019	Bond Future	9.02662		87.22149		9.01275	87.30920		9.58	0.00	0.00	0	3,080.00
R213	On 06/02/2020	Bond Future	9.07650		88.86807		9.06207	88.95785		9.67	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	9.70455		74.05531		9.62592	74.60024		12.99	0.00	0.00	0	16,514.00
R214	On 07/11/2019	Bond Future	9.76996		72.21128		9.68885	72.76704		13.53	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.82746		73.57456		9.74392	74.14111		13.58	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 :												685,260,627.05	6,774	979 875.00
Grand Total:												685,260,627.05	6,774	979 875.00