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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/08/2019

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	95.40000	95.40000		95.42000	95.42000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	663.22800	663.22800		662.71300	662.71300			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	675.17600	675.17600		674.65300	674.65300			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	687.71300	687.71300		687.18000	687.18000			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	768.45400	768.45400		768.67300	768.67300			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	782.29800	782.29800		782.52100	782.52100			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	796.82400	796.82400		797.05200	797.05200			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	688.42100	688.42100		688.57000	688.57000			0.00	0.00	0	226.00
ALBI	On 06/02/2020	Index Future	700.82300	700.82300		700.97500	700.97500			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	713.83600	713.83600		713.99100	713.99100			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 07/11/2019	Bond Future	11.01475	76.49852		11.00574	76.55018				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	11.13839	77.87668		11.12904	77.92930				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.25663	75.52873		11.24693	75.58235				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 07/11/2019	Bond Future	11.35403	77.37740		11.35019	77.40233				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.47226	78.77136		11.46829	78.79668				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.59028	75.96954		11.58615	75.99540				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 07/11/2019	GOVI	681.46800	681.46800		681.63500	681.63500				0.00	61,332,120.00	9	1,180.00
GOVI	On 06/02/2020	GOVI	693.74500	693.74500		693.91500	693.91500				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	706.62700	706.62700		706.80100	706.80100				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	138.18855	138.18855		138.22694	138.22694				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	139.23743	139.23743		139.27645	139.27645				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.85519	141.85519		141.89504	141.89504				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 07/11/2019	Bond Future	102.98079	102.98079		102.98261	102.98261				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	104.86090	104.86090		104.86270	104.86270				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	105.71959	105.71959		105.72146	105.72146				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 07/11/2019	Bond Future	103.96621	103.96621		103.96787	103.96787				0.00	0.00	0	6,140.00
I2033	On 06/02/2020	Bond Future	105.86435	105.86435		105.86589	105.86589				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	106.65878	106.65878		106.66055	106.66055				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 07/11/2019	Bond Future	122.15147	122.15147		122.15322	122.15322				0.00	0.00	0	21,624.00
I2038	On 06/02/2020	Bond Future	122.72334	122.72334		122.72509	122.72509				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	125.03068	125.03068		125.03243	125.03243				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 07/11/2019	Bond Future		113.10077	113.10077		113.10222	113.10222			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future		115.16554	115.16554		115.16699	115.16699			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future		115.58232	115.58232		115.58378	115.58378			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 07/11/2019	Bond Future		117.96436	117.96436		118.20460	118.20460			0.00	0.00	0	12,776.00
I2050	On 06/02/2020	Bond Future		118.28237	118.28237		118.52690	118.52690			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future		120.50611	120.50611		120.75557	120.75557			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 07/11/2019	Index Future		264.55000	264.55000		264.60500	264.60500			0.00	0.00	0	1,016.00
IGOV	On 06/02/2020	Index Future		269.38000	269.38000		269.43600	269.43600			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future		274.44400	274.44400		274.50100	274.50100			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 07/11/2019	Bond Future		8.42199	115.05796		8.42266	115.05419		5.93	0.00	719,917,655.72	6,257	137,940.00
R186	On 07/11/2019	Bond Future	8.20	Put	2,059.55000	2.05955	2,078.27000	2.07827	2,059.550	5.77	0.64	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	865.47000	0.86547	880.22000	0.88022	865.470	5.79	0.38	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,885.19000	1.88519	1,903.39000	1.90339	1,885.190	5.80	0.61	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	910.98000	0.91098	925.41000	0.92541	910.980	5.80	0.39	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	700.53000	0.70053	739.71000	0.73971	700.530	6.10	0.31	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future		8.47754	111.82671		8.47824	111.82289		6.31	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,065.67000	1.06567	1,050.16000	1.05016	1,065.670	6.00	0.34	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,931.37000	1.93137	1,916.50000	1.91650	1,931.370	6.31	0.48	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	1,012.44000	1.01244	999.56000	0.99956	1,012.440	6.82	0.29	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.52586	113.90356		8.52658	113.89976		6.06	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	441.70000	0.44170	429.98000	0.42998	441.700	5.08	0.17	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,720.01000	1.72001	1,695.47000	1.69547	1,720.010	5.85	0.42	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,642.96000	1.64296	1,616.57000	1.61657	1,642.960	6.57	0.36	0.00	0	6,000.00
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 07/11/2019	Bond Future		309.15352	309.15352		309.16318	309.16318			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future		307.13932	307.13932		307.14903	307.14903			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future		312.91379	312.91379		312.92390	312.92390			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 07/11/2019	Bond Future		235.83337	235.83337		235.83671	235.83671			0.00	0.00	0	9,082.00
R202	On 06/02/2020	Bond Future		236.07132	236.07132		236.07465	236.07465			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
R202	On 07/05/2020	Bond Future		240.50938	240.50938		240.51321	240.51321			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 07/11/2019	Bond Future		7.46022	102.37944		7.49309	102.28438		2.72	0.00	0.00	0	52,535.00
R2023	On 06/02/2020	Bond Future		7.48176	104.22391		7.51773	104.12710		2.80	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future		7.47109	102.22607		7.51056	102.12753		2.73	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 07/11/2019	Bond Future		9.11544	94.92400		9.10580	94.98417		8.63	0.00	189,848.00	2	69,848.00
R2030	On 07/11/2019	Bond Future	8.60	Call	455.33000	0.45533	439.56000	0.43956	455.330	8.20	0.21	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	2,212.48000	2.21248	2,139.03000	2.13903	2,212.480	8.58	0.59	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,613.50000	1.61350	1,605.68000	1.60568	1,613.500	8.73	0.50	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	489.45000	0.48945	453.20000	0.45320	489.450	9.73	0.19	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future		9.18168	92.62548		9.17168	92.68664		9.11	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	541.11000	0.54111	602.55000	0.60255	541.110	8.10	0.19	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,814.65000	1.81465	1,894.47000	1.89447	1,814.650	8.86	0.44	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future		9.24523	94.34583		9.23483	94.40820		9.07	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 07/11/2019	Bond Future		9.47849	92.10873		9.46898	92.17300		10.03	0.00	16,026,919.02	174	50,602.00
R2032	On 06/02/2020	Bond Future		9.55143	93.76816		9.54158	93.83359		10.07	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future		9.62017	91.34929		9.60996	91.41596		10.69	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 07/11/2019	Bond Future		9.74265	94.93664		9.73317	95.00753		10.90	0.00	0.00	0	94,508.00
R2035	On 07/11/2019	Bond Future	8.92	Call	170.32000	0.17032	149.88000	0.14988	170.320	9.38	0.08	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,296.20000	1.29620	1,258.72000	1.25872	1,296.200	10.58	0.38	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	889.70000	0.88970	818.65000	0.81865	889.700	11.68	0.26	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future		9.82214	96.64701		9.81233	96.71919		10.94	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future		9.89112	93.93758		9.88098	94.01112		11.70	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 07/11/2019	Bond Future		9.83759	91.38264		9.82293	91.49316		11.51	0.00	913,826.40	10	62,399.00
R2037	On 06/02/2020	Bond Future		9.91128	88.76970		9.89613	88.88227		12.11	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future		9.98254	90.41849		9.96689	90.53321		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 07/11/2019	Bond Future		9.94786	94.32674		9.94353	94.36173		11.94	0.00	0.00	0	44,699.00
R2040	On 07/11/2019	Bond Future	9.30	Call	369.23000	0.36923	333.74000	0.33374	369.230	10.48	0.15	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,659.36000	1.65936	1,605.31000	1.60531	1,659.360	11.63	0.43	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future		10.02183	91.51629		10.01735	91.55199		12.60	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future		10.09335	93.21616		10.08873	93.25249		12.88	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 07/11/2019	Bond Future			10.00075		91.11697		10.00155	91.11041		12.58	0.00	0.00	0	37,706.00
R2044	On 07/11/2019	Bond Future	9.19	Call	198.61000		0.19861		169.36000	0.16936	198.610	10.84	0.09	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,318.77000		1.31877		1,250.25000	1.25025	1,318.770	12.15	0.36	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	911.75000		0.91175		858.38000	0.85838	911.750	13.62	0.24	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.07248		88.37400		10.07331	88.36728		13.28	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	500.91000		0.50091		504.40000	0.50440	500.910	11.66	0.14	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,078.31000		2.07831		2,081.76000	2.08176	2,078.310	12.92	0.39	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,492.53000		1.49253		1,500.53000	1.50053	1,492.530	14.76	0.26	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.14176		90.01540		10.14260	90.00869		13.59	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,261.68000		1.26168		1,155.34000	1.15534	1,261.680	12.16	0.24	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,264.92000		3.26492		3,127.12000	3.12712	3,264.920	13.17	0.45	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,903.77000		1.90377		1,797.09000	1.79709	1,903.770	14.82	0.26	0.00	0	556.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 07/11/2019	Bond Future			9.99189		90.09720		9.99270	90.09038		12.98	0.00	0.00	0	88,756.00
R2048	On 06/02/2020	Bond Future			10.06514		91.72038		10.06597	91.71348		13.07	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.12899		88.98287		10.12984	88.97589		14.05	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 07/11/2019	Bond Future			6.53869		102.45039		6.47467	102.46177		0.06	0.00	0.00	0	3,801.00
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 07/11/2019	Bond Future			6.69484		100.85478		6.75366	100.77824		0.79	0.00	0.00	0	10,137.00
R208	On 06/02/2020	Bond Future			6.55376		102.67175		6.62602	102.59381		0.72	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.26771		101.17452		6.36081	101.09521		0.62	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 07/11/2019	Bond Future			9.72293		72.54285		9.71340	72.60383		12.35	0.00	0.00	0	91,356.00
R209	On 07/11/2019	Bond Future	8.92	Call	184.40000		0.18440		171.12000	0.17112	184.400	10.95	0.10	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	734.62000		0.73462		717.92000	0.71792	734.620	11.67	0.29	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	1,130.99000		1.13099		0.00000	0.00000	1,130.990	12.00	0.38	139,009,850.00	5,000	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	1,648.83000		1.64883		1,582.63000	1.58263	1,648.830	12.38	0.46	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.79005		73.84978		9.78024	73.91179		12.55	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.85335		72.06955		9.84323	72.13278		13.23	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
R209/R186	On 31/03/2036	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
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 07/11/2019	Bond Future	190.25217		190.25217		190.10997	190.10997			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future	193.72556		193.72556		193.58068	193.58068			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future	194.71727		194.71727		194.56981	194.56981			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 07/11/2019	Bond Future	163.41643		163.41643		163.42278	163.42278			0.00	0.00	0	6,684.00
R212	On 06/02/2020	Bond Future	164.15397		164.15397		164.16038	164.16038			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future	167.24018		167.24018		167.24681	167.24681			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 07/11/2019	Bond Future	9.33141	85.32363		9.32184	85.38236			9.66	0.00	0.00	0	20,754.00
R213	On 06/02/2020	Bond Future	9.40444	86.86086		9.39453	86.92060			9.83	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future	9.46646	84.92125		9.45618	84.98220			10.20	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 07/11/2019	Bond Future	9.96645	70.89294		9.96209	70.92177			13.41	0.00	14,178,588.00	200	16,189.00
R214	On 06/02/2020	Bond Future	10.03918	72.17020		10.03470	72.19945			13.55	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	10.10259	70.21150		10.09796	70.24142			14.45	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 :												951,568,807.14	11,652	998 699.00
Grand Total:												951,568,807.14	11,652	998 699.00