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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/05/2019

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
Derivatives													
5Y STND	On 21/12/2021	Interest Rate Swap	95.83000	95.83000		95.83000	95.83000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	648.91200	648.91200		649.89300	649.89300			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	662.06700	662.06700		663.07300	663.07300			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	674.98300	674.98300		676.01200	676.01200			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	752.63400	752.63400		754.70200	754.70200			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	767.89100	767.89100		770.00700	770.00700			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	782.87100	782.87100		785.03300	785.03300			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	677.39400	677.39400		680.28300	680.28300			0.00	0.00	0	973.00
ALBI	On 07/11/2019	Index Future	691.12600	691.12600		694.07900	694.07900			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	704.60900	704.60900		707.62300	707.62300			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	10.88615	78.78410		10.82061	79.16856				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.99933	76.58697		10.93122	76.97945				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.10194	78.08211		11.03133	78.48238				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	11.17498	80.45030		11.10433	80.92388				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.28678	77.81592		11.21339	78.29931				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.38433	79.33544		11.30837	79.82842				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	670.57000	670.57000		673.57700	673.57700				0.00	6,705,700.00	1	441.00
GOVI	On 07/11/2019	GOVI	684.16400	684.16400		687.23700	687.23700				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	697.51000	697.51000		700.64800	700.64800				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.63001	136.63001		136.61009	136.61009				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.43638	139.43638		139.41640	139.41640				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	140.71988	140.71988		140.69973	140.69973				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	103.41741	103.41741		103.40199	103.40199				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	104.45044	104.45044		104.43493	104.43493				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.51297	106.51297		106.49734	106.49734				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	105.12175	105.12175		105.35371	105.35371				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	106.11493	106.11493		106.35183	106.35183				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	108.21031	108.21031		108.45208	108.45208				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	121.96273	121.96273		121.94328	121.94328				0.00	0.00	0	11,598.00
I2038	On 07/11/2019	Bond Future	124.46791	124.46791		124.44842	124.44842				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	125.27201	125.27201		125.25247	125.25247				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			116.03670		116.03670		116.12665	116.12665			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future			116.70538		116.70538		116.79755	116.79755			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			119.00999		119.00999		119.10431	119.10431			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			119.09335		119.09335		118.95123	118.95123			0.00	0.00	0	10,989.00
I2050	On 07/11/2019	Bond Future			121.53942		121.53942		121.39485	121.39485			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			122.10289		122.10289		121.95541	121.95541			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			263.15500		263.15500		263.01800	263.01800			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			268.55800		268.55800		268.42100	268.42100			0.00	2,685,580.00	1	218.00
IGOV	On 06/02/2020	Index Future			273.86000		273.86000		273.72100	273.72100			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			8.43227		112.48474		8.38625	112.75183		6.24	0.00	115,409,343.24	1,026	129,074.00
R186	On 01/08/2019	Bond Future	8.30	Call	826.87000		0.82687		964.88000	0.96488	826.870	6.12	0.40	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.55	Put	885.20000		0.88520		807.18000	0.80718	885.200	6.28	0.41	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	8.70	Put	594.64000		0.59464		541.04000	0.54104	594.640	6.39	0.30	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,725.21000		3.72521		3,973.62000	3.97362	3,725.210	6.77	0.87	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	3.71000		0.00371		3.61000	0.00361	3.710	7.33	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.47393		114.76590		8.42541	115.03870		6.22	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,250.54000		1.25054		1,376.87000	1.37687	1,250.540	6.02	0.39	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,322.47000		1.32247		1,239.17000	1.23917	1,322.470	6.40	0.38	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.50119		111.69775		8.45018	111.97615		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			303.67540		303.67540		303.14260	303.14260			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			309.91243		309.91243		309.36940	309.36940			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			308.38610		308.38610		307.83288	307.83288			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			237.48360		237.48360		237.44756	237.44756			0.00	0.00	0	9,390.00
R202	On 07/11/2019	Bond Future			242.36103		242.36103		242.32512	242.32512			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			243.08546		243.08546		243.04910	243.04910			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			7.50637		104.09047		7.45877	104.23793		2.60	0.00	0.00	0	57,021.00
R2023	On 07/11/2019	Bond Future			7.49872		102.26810		7.44662	102.41881		2.95	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.46680		104.26421		7.40976	104.41804		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			9.08306		92.90246		9.03235	93.22507		8.97	0.00	15,886,320.66	171	49,421.00
R2030	On 01/08/2019	Bond Future	8.35	Call	102.09000		0.10209		139.69000	0.13969	102.090	8.07	0.07	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	395.57000		0.39557		493.23000	0.49323	395.570	8.28	0.22	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,616.68000		1.61668		1,832.48000	1.83248	1,616.680	8.87	0.56	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,876.34000		1.87634		2,106.81000	2.10681	1,876.340	8.94	0.60	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	309.92000		0.30992		281.98000	0.28198	309.920	9.56	0.15	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	301.64000		0.30164		274.52000	0.27452	301.640	9.57	0.15	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.13744		94.78688		9.08466	95.11629		9.05	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.60	Call	854.48000		0.85448		963.90000	0.96390	854.480	8.32	0.27	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,145.05000		2.14505		2,332.69000	2.33269	2,145.050	8.91	0.50	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	975.67000		0.97567		911.81000	0.91181	975.670	9.69	0.26	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.18135		92.62749		9.12652	92.96353		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			9.34757		94.82039		9.29698	95.17130		9.92	0.00	0.00	0	41,446.00
R2032	On 07/11/2019	Bond Future			9.40872		92.58166		9.35619	92.93997		10.45	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.45834		94.38907		9.40396	94.75449		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			9.62452		97.83708		9.55864	98.34189		10.72	0.00	0.00	0	64,892.00
R2035	On 07/11/2019	Bond Future			9.69191		95.31701		9.62365	95.83232		11.35	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	665.60000		0.66560		787.40000	0.78740	665.600	10.18	0.19	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,240.58000		2.24058		2,501.58000	2.50158	2,240.580	11.09	0.44	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,471.22000		1.47122		1,349.29000	1.34929	1,471.220	11.97	0.29	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.75029		97.17757		9.67971	97.70310		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			9.72245		89.95310		9.65665	90.46068		11.84	0.00	18,530,338.60	206	41,608.00
R2037	On 07/11/2019	Bond Future			9.78531		91.77771		9.71727	92.29586		11.98	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.83895		89.30911		9.76873	89.83754		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			9.82773		92.90120		9.75683	93.48859		12.28	0.00	0.00	0	28,737.00
R2040	On 07/11/2019	Bond Future			9.89127		94.78566		9.81800	95.38529		12.45	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,104.81000		1.10481		1,292.74000	1.29274	1,104.810	11.39	0.26	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,744.56000		2.74456		3,068.75000	3.06875	2,744.560	12.20	0.48	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.94579		92.12518		9.87023	92.73662		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			9.84547		90.07061		9.76946	90.71412		12.91	0.00	450,353.05	5	42,208.00
R2044	On 01/08/2019	Bond Future	9.36	Call	486.45000		0.48645	656.09000	0.65609	486.450		12.16	0.19	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	545.38000		0.54538	728.18000	0.72818	545.380		12.23	0.21	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,564.32000		1.56432	1,908.14000	1.90814	1,564.320		12.89	0.44	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,060.95000		2.06095	2,457.01000	2.45701	2,060.950		13.10	0.52	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	804.45000		0.80445	693.26000	0.69326	804.450		13.98	0.25	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	448.27000		0.44827	386.47000	0.38647	448.270		14.64	0.15	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.90623		91.89768	9.82778	92.55442			13.10	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	837.19000		0.83719	1,005.44000	1.00544	837.190		11.77	0.21	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,508.35000		2.50835	2,841.28000	2.84128	2,508.350		12.76	0.45	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,444.27000		1.44427	1,303.32000	1.30332	1,444.270		13.92	0.26	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.95829		89.30610	9.87746	89.97589			13.57	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,145.54000		1.14554	1,322.09000	1.32209	1,145.540		12.29	0.23	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,141.14000		3.14114	3,474.38000	3.47438	3,141.140		13.27	0.45	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,799.97000		1.79997	1,655.82000	1.65582	1,799.970		14.79	0.25	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			9.79485		93.79532	9.71883	94.46226			12.74	0.00	0.00	0	105,195.00
R2048	On 07/11/2019	Bond Future			9.85580		91.25670	9.77733	91.93737			13.57	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future			9.90863		93.03803	9.82779	93.73217			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			5.86861		100.99440	5.72797	101.05588			0.13	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			3.22278		103.04271	2.87239	103.10570			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			6.50462		102.72745	6.48097	102.76404			0.73	0.00	0.00	0	10,880.00
R208	On 07/11/2019	Bond Future			6.27328		101.40570	6.24463	101.44330			0.87	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.89616		103.38508	5.86084	103.42360			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			9.57429		74.76623	9.50850	75.19873			12.09	0.00	0.00	0	87,881.00
R209	On 01/08/2019	Bond Future	9.30	Call	773.16000		0.77316	954.40000	0.95440	773.160		11.80	0.32	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,414.45000		2.41445	2,737.36000	2.73736	2,414.450		12.59	0.65	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	211.33000		0.21133	188.30000	0.18830	211.330		14.13	0.10	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.63170		73.12972	9.56378	73.57116			12.80	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.67884		74.55733	9.60890	75.00750			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	191.11796		191.11796		191.38711	191.38711			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future	192.44429		192.44429		192.71960	192.71960			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	196.24450		196.24450		196.52554	196.52554			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	159.83519		159.83519		159.81383	159.81383			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.11827		163.11827		163.09686	163.09686			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	164.09975		164.09975		164.07818	164.07818			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	9.21903		87.43063		9.16839	87.74904		9.55	0.00	0.00	0	17,140.00
R213	On 07/11/2019	Bond Future	9.27818		85.65103		9.22559	85.97616		10.06	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.32804		87.32286		9.27354	87.65450		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	9.80018		73.40136		9.72932	73.88501		13.10	0.00	0.00	0	10,672.00
R214	On 07/11/2019	Bond Future	9.86167		71.59107		9.78857	72.08472		13.90	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.91500		72.98848		9.83973	73.49195		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
Total for Derivatives :												159,667,635.55	1,410	881 101.00
Grand Total:												159,667,635.55	1,410	881 101.00