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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/05/2019

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	95.95000	95.95000		95.91000	95.91000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	647.25200	647.25200		647.08200	647.08200			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	660.24800	660.24800		660.07500	660.07500			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	673.05500	673.05500		672.88000	672.88000			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	748.76800	748.76800		748.92300	748.92300			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	763.80200	763.80200		763.96200	763.96200			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	778.61800	778.61800		778.78200	778.78200			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	673.20100	673.20100		673.32600	673.32600			0.00	0.00	0	973.00
ALBI	On 07/11/2019	Index Future	686.71800	686.71800		686.84700	686.84700			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	700.03800	700.03800		700.17100	700.17100			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	10.97848	78.24724		10.97462	78.26957				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	11.09792	76.02403		11.09387	76.04703				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.20569	77.49950		11.20147	77.52307				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	11.26213	79.87274		11.25825	79.89830				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.37974	77.21087		11.37568	77.23712				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.48192	78.70982		11.47769	78.73676				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	666.23400	666.23400		666.37700	666.37700				0.00	0.00	0	442.00
GOVI	On 07/11/2019	GOVI	679.61100	679.61100		679.75800	679.75800				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	692.79400	692.79400		692.94500	692.94500				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.01039	136.01039		136.22592	136.22592				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	138.77700	138.77700		138.99714	138.99714				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	140.03171	140.03171		140.25650	140.25650				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	102.99031	102.99031		102.98889	102.98889				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	103.99419	103.99419		103.99296	103.99296				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.03583	106.03583		106.03479	106.03479				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	104.90287	104.90287		104.90129	104.90129				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	105.87088	105.87088		105.86943	105.86943				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	107.94934	107.94934		107.94813	107.94813				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	121.36778	121.36778		121.36530	121.36530				0.00	0.00	0	11,598.00
I2038	On 07/11/2019	Bond Future	123.83660	123.83660		123.83429	123.83429				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	124.61427	124.61427		124.61214	124.61214				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			115.10375		115.10375		115.31537	115.31537			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future			115.73066		115.73066		115.94679	115.94679			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			118.00298		118.00298		118.22353	118.22353			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			118.63856		118.63856		118.63589	118.63589			0.00	0.00	0	10,989.00
I2050	On 07/11/2019	Bond Future			121.05174		121.05174		121.04930	121.04930			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			121.59179		121.59179		121.58958	121.58958			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			261.96100		261.96100		262.00400	262.00400			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			267.28900		267.28900		267.33400	267.33400			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			272.53600		272.53600		272.58200	272.58200			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			8.51339		112.01596		8.51407	112.01204		6.24	0.00	179,785,615.80	1,605	130,346.00
R186	On 01/08/2019	Bond Future	8.30	Call	628.37000		0.62837		635.27000	0.63527	628.370	6.12	0.34	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.55	Put	1,062.10000		1.06210		1,073.11000	1.07311	1,062.100	6.28	0.47	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	8.70	Put	722.79000		0.72279		732.93000	0.73293	722.790	6.39	0.35	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,307.98000		3.30798		3,310.80000	3.31080	3,307.980	6.77	0.84	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	4.59000		0.00459		4.95000	0.00495	4.590	7.33	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.56338		114.26524		8.56405	114.26150		6.22	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,049.21000		1.04921		1,053.15000	1.05315	1,049.210	6.02	0.35	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,503.55000		1.50355		1,510.99000	1.51099	1,503.550	6.40	0.42	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.59749		111.17462		8.59814	111.17110		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			302.93914		302.93914		302.99981	302.99981			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			309.10088		309.10088		309.16331	309.16331			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			307.52409		307.52409		307.58840	307.58840			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			235.25345		235.25345		235.24949	235.24949			0.00	0.00	0	9,390.00
R202	On 07/11/2019	Bond Future			240.03842		240.03842		240.03500	240.03500			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			240.69005		240.69005		240.68690	240.68690			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			7.58743		103.83995		7.59295	103.82292		2.60	0.00	4,049,758.05	39	56,982.00
R2023	On 07/11/2019	Bond Future			7.59432		101.99230		7.60028	101.97513		2.95	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.57568		103.97138		7.58212	103.95409		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			9.17807		92.30202		9.16859	92.36170		8.97	0.00	0.00	0	49,421.00
R2030	On 01/08/2019	Bond Future	8.35	Call	58.21000		0.05821		63.50000	0.06350	58.210	8.07	0.05	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	263.09000		0.26309		279.02000	0.27902	263.090	8.28	0.16	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,271.60000		1.27160		1,311.58000	1.31158	1,271.600	8.87	0.49	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,501.36000		1.50136		1,544.42000	1.54442	1,501.360	8.94	0.54	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	391.07000		0.39107		387.63000	0.38763	391.070	9.56	0.19	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	380.76000		0.38076		377.47000	0.37747	380.760	9.57	0.19	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.23926		94.15576		9.22937	94.21681		9.05	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.60	Call	680.74000		0.68074		699.91000	0.69991	680.740	8.32	0.23	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,825.95000		1.82595		1,860.42000	1.86042	1,825.950	8.91	0.45	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	1,128.29000		1.12829		1,117.19000	1.11719	1,128.290	9.69	0.29	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.28883		91.97343		9.27853	92.03584		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			9.44231		94.16820		9.44308	94.16293		9.92	0.00	0.00	0	41,446.00
R2032	On 07/11/2019	Bond Future			9.50977		91.89780		9.51054	91.89262		10.45	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.56451		93.68139		9.56527	93.67635		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			9.70872		97.19765		9.70951	97.19168		10.72	0.00	0.00	0	64,892.00
R2035	On 07/11/2019	Bond Future			9.78166		94.64574		9.78245	94.63986		11.35	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	531.56000		0.53156		535.48000	0.53548	531.560	10.18	0.16	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,931.32000		1.93132		1,937.32000	1.93732	1,931.320	11.09	0.40	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,653.20000		1.65320		1,663.48000	1.66348	1,653.200	11.97	0.32	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.84455		96.48243		9.84534	96.47664		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			9.81657		89.23454		9.81230	89.26695		11.84	0.00	0.00	0	41,608.00
R2037	On 07/11/2019	Bond Future			9.88499		91.02673		9.88055	91.05998		11.98	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.94322		88.53307		9.93860	88.56724		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			9.91665		92.17280		9.91238	92.20757		12.28	0.00	106,920,448.00	1,160	29,902.00
R2040	On 07/11/2019	Bond Future			9.98544		94.02398		9.98100	94.05967		12.45	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	898.24000		0.89824		913.02000	0.91302	898.240	11.39	0.23	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,367.53000		2.36753		2,392.52000	2.39252	2,367.530	12.20	0.44	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.04425		91.33799		10.03965	91.37453		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			9.93446		89.32688		9.93016	89.36258		12.91	0.00	1,786,537.60	20	42,342.00
R2044	On 01/08/2019	Bond Future	9.36	Call	333.41000		0.33341	346.98000	0.34698	333.410		12.16	0.15	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	378.57000		0.37857	393.28000	0.39328	378.570		12.23	0.16	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,216.75000		1.21675	1,244.68000	1.24468	1,216.750		12.89	0.38	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	1,650.23000		1.65023	1,681.98000	1.68198	1,650.230		13.10	0.46	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	962.23000		0.96223	965.95000	0.96595	962.230		13.98	0.29	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	538.27000		0.53827	543.11000	0.54311	538.270		14.64	0.18	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			10.00027		91.12091	9.99580	91.15757			13.10	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	667.36000		0.66736	679.77000	0.67977	667.360		11.77	0.18	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,148.73000		2.14873	2,172.98000	2.17298	2,148.730		12.76	0.41	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,634.33000		1.63433	1,632.57000	1.63257	1,634.330		13.92	0.29	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.05645		88.50386	10.05183	88.54135			13.57	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	959.01000		0.95901	971.54000	0.97154	959.010		12.29	0.20	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,770.92000		2.77092	2,794.12000	2.79412	2,770.920		13.27	0.42	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,992.28000		1.99228	1,989.10000	1.98910	1,992.280		14.79	0.28	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			9.88418		93.02246	9.87979	93.06017			12.74	0.00	10,418,515.52	112	105,307.00
R2048	On 07/11/2019	Bond Future			9.95013		90.45020	9.94558	90.48881			13.57	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future			10.00705		92.20545	10.00233	92.24507			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			5.93560		100.96515	5.93031	100.96746			0.13	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			3.50154		102.99266	3.48723	102.99522			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			6.48818		102.75288	6.50920	102.72036			0.73	0.00	0.00	0	10,880.00
R208	On 07/11/2019	Bond Future			6.26891		101.41144	6.29403	101.37849			0.87	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.90138		103.37938	5.93201	103.34600			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			9.66880		74.15143	9.66440	74.17988			12.09	0.00	0.00	0	87,736.00
R209	On 01/08/2019	Bond Future	9.30	Call	563.56000		0.56356	580.49000	0.58049	563.560		11.80	0.26	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	1,995.28000		1.99528	2,024.15000	2.02415	1,995.280		12.59	0.60	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	258.38000		0.25838	261.82000	0.26182	258.380		14.13	0.12	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.73153		72.48788	9.72696	72.51709			12.80	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.78293		73.89478	9.77821	73.92463			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	190.27789		190.27789		190.27543	190.27543			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future	191.54939		191.54939		191.54725	191.54725			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	195.31029		195.31029		195.30832	195.30832			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	159.65774		159.65774		159.61744	159.61744			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	162.90539		162.90539		162.86458	162.86458			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	163.86419		163.86419		163.82289	163.82289			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	9.30894		86.86922		9.30453	86.89664		9.55	0.00	0.00	0	17,140.00
R213	On 07/11/2019	Bond Future	9.37424		85.06142		9.36963	85.08959		10.06	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.42917		86.71204		9.42437	86.74089		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	9.88944		72.79953		9.88506	72.82887		13.10	0.00	0.00	0	10,672.00
R214	On 07/11/2019	Bond Future	9.95587		70.96293		9.95132	70.99307		13.90	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	10.01322		72.34000		10.00851	72.37088		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 :												302,960,874.97	2,936	883 601.00
Grand Total:												302,960,874.97	2,936	883 601.00