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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/06/2019

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
Derivatives													
5Y STND	On 21/12/2021	Interest Rate Swap	95.47000	95.47000		95.58000	95.58000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	650.50100	650.50100		649.19100	649.19100			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	663.53300	663.53300		662.20100	662.20100			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	676.35700	676.35700		675.00200	675.00200			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	749.28000	749.28000		746.76500	746.76500			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	764.29100	764.29100		761.73100	761.73100			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	779.06200	779.06200		776.45600	776.45600			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	671.53000	671.53000		668.99000	668.99000			0.00	0.00	0	973.00
ALBI	On 07/11/2019	Index Future	684.98300	684.98300		682.39700	682.39700			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	698.22100	698.22100		695.58800	695.58800			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	11.04369	77.87138		11.10629	77.51312				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	11.16623	75.63753		11.23126	75.27228				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.27747	77.10023		11.34488	76.72807				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	11.32752	79.44412		11.37476	79.13697				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.44818	76.77051		11.49726	76.45735				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.55364	78.25552		11.60445	77.93644				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	664.45800	664.45800		661.82600	661.82600				0.00	26,578,320.00	4	439.00
GOVI	On 07/11/2019	GOVI	677.77000	677.77000		675.08900	675.08900				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	690.86800	690.86800		688.13900	688.13900				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	135.97158	135.97158		135.95010	135.95010				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	138.73206	138.73206		138.71046	138.71046				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	139.97209	139.97209		139.95024	139.95024				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	103.18384	103.18384		103.16750	103.16750				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	104.18424	104.18424		104.16772	104.16772				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.22260	106.22260		106.20598	106.20598				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	104.36470	104.36470		104.34781	104.34781				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	105.31407	105.31407		105.29699	105.29699				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	107.37449	107.37449		107.35732	107.35732				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	121.87063	121.87063		121.85032	121.85032				0.00	0.00	0	11,677.00
I2038	On 07/11/2019	Bond Future	124.34494	124.34494		124.32441	124.32441				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	125.11929	125.11929		125.09854	125.09854				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			115.11298		115.11298		115.30729	115.30729			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future			115.73025		115.73025		115.92875	115.92875			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			117.99474		117.99474		118.19730	118.19730			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			118.37690		118.37690		118.35687	118.35687			0.00	0.00	0	10,989.00
I2050	On 07/11/2019	Bond Future			120.78014		120.78014		120.75998	120.75998			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			121.30662		121.30662		121.28630	121.28630			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			262.02500		262.02500		261.99800	261.99800			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			267.34300		267.34300		267.31700	267.31700			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			272.57200		272.57200		272.54700	272.54700			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			8.43511		112.46829		8.49742	112.10805		6.27	0.00	800,099,415.06	7,114	122,577.00
R186	On 01/08/2019	Bond Future	8.30	Call	697.40000		0.69740		594.62000	0.59462	697.400	6.14	0.39	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.55	Put	766.26000		0.76626		948.90000	0.94890	766.260	6.31	0.40	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	8.70	Put	485.76000		0.48576		624.01000	0.62401	485.760	6.42	0.28	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,640.61000		3.64061		3,341.29000	3.34129	3,640.610	6.80	0.89	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	1.12000		0.00112		2.26000	0.00226	1.120	7.37	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.48176		114.72196		8.54735	114.35474		6.27	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,167.10000		1.16710		1,048.67000	1.04867	1,167.100	6.06	0.38	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,271.37000		1.27137		1,433.50000	1.43350	1,271.370	6.45	0.38	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.51320		111.63233		8.58206	111.25822		6.29	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			302.80682		302.80682		303.12622	303.12622			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			308.95407		308.95407		309.28057	309.28057			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			307.33441		307.33441		307.66784	307.66784			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			235.70021		235.70021		235.66214	235.66214			0.00	2,357,002.10	10	9,469.00
R202	On 07/11/2019	Bond Future			240.48513		240.48513		240.44668	240.44668			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			241.11907		241.11907		241.08046	241.08046			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			7.41239		104.38188		7.47013	104.20272		2.62	0.00	111,062,320.32	1,064	55,899.00
R2023	On 07/11/2019	Bond Future			7.40445		102.54099		7.46748	102.35843		2.90	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.37067		104.52362		7.43952	104.33774		2.75	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			9.22719		91.99361		9.27916	91.66881		8.98	0.00	52,712,338.53	573	53,242.00
R2030	On 01/08/2019	Bond Future	8.35	Call	26.43000		0.02643		23.23000	0.02323	26.430	8.10	0.03	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	158.40000		0.15840		138.66000	0.13866	158.400	8.30	0.11	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,005.80000		1.00580		902.10000	0.90210	1,005.800	8.88	0.44	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,217.63000		1.21763		1,096.65000	1.09665	1,217.630	8.95	0.50	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	360.49000		0.36049		455.80000	0.45580	360.490	9.57	0.19	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	350.04000		0.35004		443.44000	0.44344	350.040	9.59	0.19	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.29097		93.83742		9.34501	93.50629		9.08	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.60	Call	560.16000		0.56016		508.97000	0.50897	560.160	8.33	0.20	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,616.21000		1.61621		1,500.20000	1.50020	1,616.210	8.93	0.42	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	1,159.97000		1.15997		1,283.89000	1.28389	1,159.970	9.74	0.30	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.34361		91.64241		9.39971	91.30506		9.24	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			9.49663		93.79716		9.54847	93.44501		9.82	0.00	0.00	0	41,446.00
R2032	On 07/11/2019	Bond Future			9.56669		91.51570		9.62048	91.15665		10.37	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.62441		93.28545		9.68007	92.91967		10.19	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			9.78828		96.59933		9.85032	96.13669		10.64	0.00	0.00	0	65,619.00
R2035	On 07/11/2019	Bond Future			9.86461		94.03161		9.92887	93.55996		11.28	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	378.98000		0.37898		333.78000	0.33378	378.980	10.08	0.13	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,587.28000		1.58728		1,446.17000	1.44617	1,587.280	11.02	0.36	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,753.12000		1.75312		1,950.08000	1.95008	1,753.120	11.92	0.35	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.93123		95.84988		9.99768	95.36925		11.12	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			9.88034		88.75264		9.94751	88.24932		11.75	0.00	0.00	0	46,825.00
R2037	On 07/11/2019	Bond Future			9.95142		90.53154		10.02087	90.01831		11.91	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			10.01264		88.02206		10.08432	87.49910		12.31	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			9.97530		91.69734		10.02205	91.32116		12.16	0.00	188,896,520.40	2,060	36,616.00
R2040	On 07/11/2019	Bond Future			10.04653		93.53521		10.09483	93.15170		12.34	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	702.16000		0.70216		648.21000	0.64821	702.160	11.26	0.19	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,031.51000		2.03151		1,906.68000	1.90668	2,031.510	12.09	0.41	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.10809		90.83330		10.15792	90.44246		12.78	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			10.00359		88.75621		10.05029	88.37417		12.78	0.00	1,952,636.62	22	43,862.00
R2044	On 01/08/2019	Bond Future	9.36	Call	141.03000		0.14103		127.04000	0.12704	141.030	11.41	0.08	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	166.97000		0.16697		150.42000	0.15042	166.970	11.48	0.09	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	791.65000		0.79165		719.80000	0.71980	791.650	12.34	0.31	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	1,158.15000		1.15815		1,057.45000	1.05745	1,158.150	12.55	0.40	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	883.68000		0.88368		1,051.51000	1.05151	883.680	13.26	0.30	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	445.71000		0.44571		553.03000	0.55303	445.710	13.90	0.17	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			10.07210		90.53516		10.12032	90.14557		12.98	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	491.19000		0.49119		451.28000	0.45128	491.190	11.63	0.15	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,791.44000		1.79144		1,677.94000	1.67794	1,791.440	12.64	0.37	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,691.33000		1.69133		1,845.05000	1.84505	1,691.330	13.83	0.31	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.13127		87.90045		10.18095	87.50359		13.46	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	765.52000		0.76552		712.58000	0.71258	765.520	12.14	0.17	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,411.86000		2.41186		2,283.07000	2.28307	2,411.860	13.15	0.39	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	2,063.70000		2.06370		2,205.31000	2.20531	2,063.700	14.71	0.29	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			9.96427		92.33934		10.01084	91.94631		12.58	0.00	21,053,369.52	228	102,651.00
R2048	On 07/11/2019	Bond Future			10.03328		89.74974		10.08138	89.34894		13.42	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future			10.09351		91.48517		10.14308	91.07682		13.27	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			5.98277		100.94456		5.97739	100.94690		0.14	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			3.64142		102.96756		3.62693	102.97015		0.06	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			6.44433		102.82076		6.44300	102.82282		0.75	0.00	0.00	0	10,880.00
R208	On 07/11/2019	Bond Future			6.21925		101.47662		6.21750	101.47892		0.88	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.84691		103.43880		5.84458	103.44134		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			9.73873		73.70139		9.80056	73.30689		12.07	0.00	0.00	0	89,136.00
R209	On 01/08/2019	Bond Future	9.30	Call	321.71000		0.32171		275.17000	0.27517	321.710	11.32	0.19	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	1,548.99000		1.54899		1,377.23000	1.37723	1,548.990	12.15	0.56	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	201.89000		0.20189		271.74000	0.27174	201.890	13.54	0.11	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.80419		72.02591		9.86802	71.62364		12.80	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.85858		73.41875		9.92430	73.00892		12.61	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	190.48720		190.48720		190.45687	190.45687			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future	191.74740		191.74740		191.71696	191.71696			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	195.49918		195.49918		195.46832	195.46832			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	159.88870		159.88870		159.86571	159.86571			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.13481		163.13481		163.11168	163.11168			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	164.08027		164.08027		164.05697	164.05697			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	9.35352		86.59271		9.40530	86.27308		9.56	0.00	0.00	0	17,378.00
R213	On 07/11/2019	Bond Future	9.42108		84.77592		9.47480	84.45008		10.09	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.47868		86.41514		9.53433	86.08310		9.86	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	9.95927		72.33438		10.00582	72.02703		12.99	0.00	8,535,456.84	118	10,625.00
R214	On 07/11/2019	Bond Future	10.02836		70.48560		10.07639	70.17220		13.80	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	10.08864		71.84849		10.13809	71.52922		13.62	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 :												1,213,247,379.39	11,193	891 838.00
Grand Total:												1,213,247,379.39	11,193	891 838.00