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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/06/2019

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	95.20000	95.20000		95.38000	95.38000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	657.10000	657.10000		654.76900	654.76900			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	670.10700	670.10700		667.73000	667.73000			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	682.75000	682.75000		680.32900	680.32900			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	766.73800	766.73800		760.63900	760.63900			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	781.91600	781.91600		775.69600	775.69600			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	796.66800	796.66800		790.33100	790.33100			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	685.09300	685.09300		681.08400	681.08400			0.00	20,552,790.00	3	973.00
ALBI	On 07/11/2019	Index Future	698.65400	698.65400		694.56700	694.56700			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	711.83600	711.83600		707.67100	707.67100			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	10.72352	79.74329		10.78569	79.37455				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.83689	77.52789		10.90145	77.15192				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	10.94241	78.99082		11.00932	78.60778				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	11.11437	80.85628		11.17147	80.47371				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.22971	78.19138		11.28901	77.80131				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.33316	79.66695		11.39454	79.26958				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	678.31900	678.31900		674.29000	674.29000				0.00	0.00	0	437.00
GOVI	On 07/11/2019	GOVI	691.74700	691.74700		687.63800	687.63800				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	704.79800	704.79800		700.61200	700.61200				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	135.79789	135.79789		135.31402	135.31402				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	138.52186	138.52186		138.02835	138.02835				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	139.69379	139.69379		139.19094	139.19094				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	102.65944	102.65944		102.28546	102.28546				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	103.62431	103.62431		103.24295	103.24295				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	105.60383	105.60383		105.21518	105.21518				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	103.11089	103.11089		103.09388	103.09388				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	104.00985	104.00985		103.99266	103.99266				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	105.99673	105.99673		105.97922	105.97922				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	120.94832	120.94832		120.48376	120.48376				0.00	0.00	0	11,362.00
I2038	On 07/11/2019	Bond Future	123.37456	123.37456		122.90058	122.90058				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	124.07292	124.07292		123.59002	123.59002				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			112.60875		112.60875		113.00449	113.00449			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future			113.14800		113.14800		113.55179	113.55179			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			115.30961		115.30961		115.72112	115.72112			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			116.21279		116.21279		115.95639	115.95639			0.00	0.00	0	11,030.00
I2050	On 07/11/2019	Bond Future			118.54403		118.54403		118.28231	118.28231			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			118.97215		118.97215		118.70569	118.70569			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			259.55700		259.55700		259.27300	259.27300			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			264.76300		264.76300		264.47400	264.47400			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			269.82100		269.82100		269.52600	269.52600			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			8.05545		114.69624		8.18871	113.90773		5.84	0.00	1,040,180,200.56	9,069	127,650.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,804.45000		1.80445		1,278.19000	1.27819	1,804.450	5.88	0.74	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.55	Put	123.33000		0.12333		242.79000	0.24279	123.330	6.11	0.11	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	8.70	Put	61.79000		0.06179		130.72000	0.13072	61.790	6.29	0.06	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	5,728.48000		5.72848		4,955.74000	4.95574	5,728.480	6.69	0.99	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	0.00000		0.00000		0.01000	0.00001	0.000	6.90	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.08683		116.96660		8.22712	116.16260		6.11	0.00	0.00	0	2,660.00
R186	On 07/11/2019	Bond Future	8.23	Call	2,196.06000		2.19606		1,763.85000	1.76385	2,196.060	6.10	0.58	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	588.96000		0.58896		786.78000	0.78678	588.960	6.57	0.21	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.10802		113.86704		8.25532	113.04797		6.16	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			302.01590		302.01590		301.97063	301.97063			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			308.07401		308.07401		308.02802	308.02802			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			306.29646		306.29646		306.24977	306.24977			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			231.51815		231.51815		231.48011	231.48011			0.00	23,151,815.00	100	9,579.00
R202	On 07/11/2019	Bond Future			236.16206		236.16206		236.12342	236.12342			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			236.60345		236.60345		236.56417	236.56417			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			7.15276		105.19231		7.24602	104.90029		2.40	0.00	36,817,308.50	350	55,549.00

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R2023	On 07/11/2019	Bond Future			7.12936		103.34251		7.23124	103.04475		2.87	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.08757		105.29241		7.19894	104.98911		2.72	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			8.79548		94.75186		8.93861	93.82535		8.57	0.00	1,472,064,896.96	15,536	73,595.00
R2030	On 01/08/2019	Bond Future	8.35	Call	156.63000		0.15663		74.02000	0.07402	156.630	7.84	0.13	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	691.95000		0.69195		406.95000	0.40695	691.950	8.17	0.38	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	2,597.00000		2.59700		1,916.79000	1.91679	2,597.000	8.76	0.80	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,960.89000		2.96089		2,237.05000	2.23705	2,960.890	8.84	0.84	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.24	Put	228.91000		0.22891		420.12000	0.42012	228.910	8.87	0.15	0.00	0	3,100.00
R2030	On 01/08/2019	Bond Future	9.68	Put	38.40000		0.03840		83.76000	0.08376	38.400	9.63	0.03	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	36.79000		0.03679		80.53000	0.08053	36.790	9.65	0.03	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			8.84565		96.62754		8.99447	95.68278		8.89	0.00	0.00	0	200.00
R2030	On 07/11/2019	Bond Future	8.60	Call	1,343.81000		1.34381		1,016.63000	1.01663	1,343.810	8.48	0.39	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	3,029.36000		3.02936		2,474.69000	2.47469	3,029.360	9.00	0.63	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	509.71000		0.50971		684.40000	0.68440	509.710	9.96	0.16	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			8.88842		94.44159		9.04291	93.47906		9.23	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			9.13693		96.29375		9.25445	95.46774		9.57	0.00	101,108,437.50	1,050	43,705.00
R2032	On 07/11/2019	Bond Future			9.19680		94.03907		9.31871	93.19680		10.20	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.24802		95.81358		9.37417	94.95553		10.36	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			9.47921		98.95585		9.54084	98.47897		10.38	0.00	21,275,507.75	215	65,238.00
R2035	On 07/11/2019	Bond Future			9.54754		96.41181		9.61136	95.92554		11.12	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	705.36000		0.70536		612.24000	0.61224	705.360	9.93	0.22	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,485.65000		2.48565		2,258.72000	2.25872	2,485.650	10.86	0.50	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	954.56000		0.95456		1,077.89000	1.07789	954.560	11.75	0.23	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.60939		98.23101		9.67536	97.73563		11.32	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			9.60120		90.89180		9.65273	90.49106		11.47	0.00	157,788,164.80	1,736	50,297.00
R2037	On 07/11/2019	Bond Future			9.66577		92.69107		9.71902	92.28247		11.75	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.72351		90.18033		9.77846	89.76403		12.54	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			9.74696		93.57083		9.80357	93.10070		11.95	0.00	0.00	0	34,951.00
R2040	On 07/11/2019	Bond Future			9.81340		95.42314		9.87188	94.94375		12.25	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,050.87000		1.05087		934.72000	0.93472	1,050.870	11.17	0.27	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,775.80000		2.77580		2,548.46000	2.54846	2,775.800	12.00	0.51	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.87309		92.71336		9.93340	92.22500		13.12	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

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
R2044	On 01/08/2019	Bond Future			9.80107		90.44557		9.85257	90.01089		12.58	0.00	213,813,327.48	2,364	40,695.00
R2044	On 01/08/2019	Bond Future	9.36	Call	247.38000		0.24738		199.63000	0.19963	247.380	11.32	0.14	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	288.44000		0.28844		234.00000	0.23400	288.440	11.35	0.16	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,238.89000		1.23889		1,069.18000	1.06918	1,238.890	12.09	0.45	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	1,765.54000		1.76554		1,549.49000	1.54949	1,765.540	12.32	0.56	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	344.91000		0.34491		433.07000	0.43307	344.910	13.11	0.16	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	141.07000		0.14107		184.34000	0.18434	141.070	13.78	0.07	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.86569		92.23606		9.91885	91.79278		12.91	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	713.39000		0.71339		634.91000	0.63491	713.390	11.55	0.20	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,380.78000		2.38078		2,193.68000	2.19368	2,380.780	12.57	0.46	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,123.50000		1.12350		1,240.13000	1.24013	1,123.500	13.76	0.23	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.92374		89.59137		9.97851	89.13986		13.83	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,126.17000		1.12617		1,032.08000	1.03208	1,126.170	12.52	0.23	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,154.38000		3.15438		2,959.86000	2.95986	3,154.380	13.53	0.46	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,625.77000		1.62577		1,745.11000	1.74511	1,625.770	15.08	0.24	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			9.75785		94.11886		9.81938	93.58194		12.37	0.00	0.00	0	102,804.00
R2048	On 07/11/2019	Bond Future			9.82273		91.54246		9.88624	90.99505		13.33	0.00	0.00	0	2,048.00
R2048	On 06/02/2020	Bond Future			9.88152		93.26977		9.94697	92.71208		13.63	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			5.94493		100.96107		6.02691	100.92530		0.14	0.00	201,922.14	2	4,891.00
R207	On 07/11/2019	Bond Future			3.68563		102.95962		3.88874	102.92320		0.07	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			6.30578		103.03564		6.41708	102.86297		0.70	0.00	0.00	0	10,796.00
R208	On 07/11/2019	Bond Future			6.07146		101.67095		6.20530	101.49494		0.90	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.70908		103.58936		5.87322	103.41009		0.76	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			9.44125		75.64470		9.50272	75.23690		11.66	0.00	7,261,891.20	96	89,261.00
R209	On 01/08/2019	Bond Future	9.30	Call	754.15000		0.75415		622.24000	0.62224	754.150	11.34	0.38	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,733.91000		2.73391		2,435.24000	2.43524	2,733.910	12.21	0.78	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	37.65000		0.03765		53.85000	0.05385	37.650	13.66	0.03	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.49989		73.98997		9.56333	73.57410		12.63	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.55056		75.38609		9.61586	74.96252		12.77	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	189.67425		189.67425		189.35230	189.35230			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future	190.87227		190.87227		190.54385	190.54385			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	194.51839		194.51839		194.18394	194.18394			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	159.88046		159.88046		159.75728	159.75728			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.08749		163.08749		162.96193	162.96193			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	163.95674		163.95674		163.82887	163.82887			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	8.98943		88.88724		9.11197	88.10569		9.13	0.00	0.00	0	17,378.00
R213	On 07/11/2019	Bond Future	9.04662		87.09521		9.17376	86.29823		9.93	0.00	0.00	0	3,080.00
R213	On 06/02/2020	Bond Future	9.09735		88.73857		9.22903	87.92664		9.89	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	9.75294		73.72321		9.80937	73.33902		12.69	0.00	0.00	0	10,625.00
R214	On 07/11/2019	Bond Future	9.81809		71.88471		9.87630	71.49293		13.72	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.87713		73.24107		9.93706	72.84200		13.95	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 :												3,094,216,261.89	30,521	928 500.00
Grand Total:												3,094,216,261.89	30,521	928 500.00