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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/07/2019

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	95.27000	95.27000		95.32000	95.32000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	655.21000	655.21000		653.69100	653.69100			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	668.09000	668.09000		666.54100	666.54100			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	680.73600	680.73600		679.16100	679.16100			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	765.72600	765.72600		763.13000	763.13000			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	780.77800	780.77800		778.13100	778.13100			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	795.55800	795.55800		792.86400	792.86400			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	688.81000	688.81000		686.22000	686.22000			0.00	0.00	0	970.00
ALBI	On 07/11/2019	Index Future	702.35000	702.35000		699.71000	699.71000			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	715.64500	715.64500		712.95800	712.95800			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	10.63437	80.27654		10.69108	79.93671				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.74613	78.06099		10.80503	77.71442				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	10.84745	79.53925		10.90845	79.18630				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	10.93906	82.05084		10.99070	81.69580				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.04934	79.39845		11.10294	79.03647				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.14569	80.90233		11.20111	80.53368				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	682.22900	682.22900		679.57200	679.57200				0.00	0.00	0	437.00
GOVI	On 07/11/2019	GOVI	695.64000	695.64000		692.93100	692.93100				0.00	0.00	0	44.00
GOVI	On 06/02/2020	GOVI	708.80800	708.80800		706.05100	706.05100				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.54355	136.54355		136.53157	136.53157				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.26397	139.26397		139.25170	139.25170				0.00	0.00	0	200.00
I2025	On 06/02/2020	Bond Future	140.45949	140.45949		140.44721	140.44721				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	103.38851	103.38851		103.42404	103.42404				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	104.35408	104.35408		104.39036	104.39036				0.00	0.00	0	150.00
I2029	On 06/02/2020	Bond Future	106.35462	106.35462		106.39175	106.39175				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	104.15457	104.15457		104.14470	104.14470				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	105.05961	105.05961		105.04954	105.04954				0.00	0.00	0	50.00
I2033	On 06/02/2020	Bond Future	107.07369	107.07369		107.06352	107.06352				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	121.54494	121.54494		121.80118	121.80118				0.00	0.00	0	11,392.00
I2038	On 07/11/2019	Bond Future	123.96658	123.96658		124.22793	124.22793				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	124.68467	124.68467		124.95105	124.95105				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			114.50317		114.50317		115.12624	115.12624			0.00	0.00	0	12,638.00
I2046	On 07/11/2019	Bond Future			115.06502		115.06502		115.70053	115.70053			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			117.27091		117.27091		117.91870	117.91870			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			119.09169		119.09169		118.95822	118.95822			0.00	0.00	0	11,104.00
I2050	On 07/11/2019	Bond Future			121.46441		121.46441		121.32818	121.32818			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			121.95659		121.95659		121.81786	121.81786			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			262.05700		262.05700		262.13500	262.13500			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			267.27900		267.27900		267.35800	267.35800			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			272.40100		272.40100		272.48300	272.48300			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			8.11044		114.37000		8.17168	114.00810		5.87	0.00	1,178,011,000.00	10,300	115,018.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,385.02000		1.38502		1,166.76000	1.16676	1,385.020	5.91	0.74	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	21.38000		0.02138		46.45000	0.04645	21.380	6.31	0.03	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	5,393.04000		5.39304		5,034.20000	5.03420	5,393.040	6.72	1.00	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	0.00000		0.00000		0.00000	0.00000	0.000	6.94	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.14745		116.61828		8.21194	116.24924		5.81	0.00	1,201,168,284.00	10,300	16,260.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,407.88000		1.40788		1,604.51000	1.60451	1,407.880	5.78	0.46	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,804.25000		1.80425		1,625.42000	1.62542	1,804.250	5.80	0.55	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	501.29000		0.50129		598.68000	0.59868	501.290	6.21	0.21	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.17028		113.51991		8.23796	113.14411		6.13	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			303.00671		303.00671		302.98217	302.98217			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			309.04362		309.04362		309.01865	309.01865			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			307.30569		307.30569		307.28056	307.28056			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			233.54082		233.54082		233.51886	233.51886			0.00	0.00	0	9,518.00
R202	On 07/11/2019	Bond Future			238.19404		238.19404		238.17114	238.17114			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			238.69011		238.69011		238.66728	238.66728			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			7.26305		104.84707		7.33465	104.62371		2.35	0.00	524,235.35	5	56,008.00

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R2023	On 07/11/2019	Bond Future			7.25468		102.97640		7.33293	102.74862		2.56	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.22205		104.92631		7.30755	104.69441		2.60	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			8.79575		94.75010		8.84694	94.41736		8.61	0.00	17,718,268.70	187	77,975.00
R2030	On 01/08/2019	Bond Future	8.35	Call	53.07000		0.05307		46.93000	0.04693	53.070	7.85	0.06	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	453.79000		0.45379		390.55000	0.39055	453.790	8.21	0.34	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	221.28000		0.22128		331.16000	0.33116	221.280	8.71	0.19	0.00	0	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	2,423.20000		2.42320		2,176.84000	2.17684	2,423.200	8.80	0.86	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,813.61000		2.81361		2,547.11000	2.54711	2,813.610	8.88	0.90	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	5.69000		0.00569		13.36000	0.01336	5.690	9.67	0.01	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	5.31000		0.00531		12.59000	0.01259	5.310	9.69	0.01	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			8.84798		96.61265		8.90120	96.27342		8.57	0.00	0.00	0	200.00
R2030	On 07/11/2019	Bond Future	8.60	Call	1,137.78000		1.13778		1,036.68000	1.03668	1,137.780	8.14	0.37	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,817.11000		2.81711		2,627.34000	2.62734	2,817.110	8.67	0.64	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	380.58000		0.38058		444.56000	0.44456	380.580	9.65	0.14	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			8.88981		94.43287		8.94504	94.08731		8.99	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			9.13682		96.29452		9.18798	95.93369		9.65	0.00	0.00	0	44,151.00
R2032	On 07/11/2019	Bond Future			9.19855		94.02691		9.25163	93.65895		9.98	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.24889		95.80762		9.30380	95.43282		9.97	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			9.36215		99.87140		9.41834	99.43032		10.46	0.00	458,010,240.40	4,586	74,013.00
R2035	On 07/11/2019	Bond Future			9.42805		97.33219		9.48623	96.88243		10.87	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	784.40000		0.78440		699.77000	0.69977	784.400	9.85	0.25	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,808.29000		2.80829		2,593.25000	2.59325	2,808.290	10.90	0.56	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	697.65000		0.69765		806.67000	0.80667	697.650	12.15	0.18	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.48503		99.17531		9.54514	98.71716		10.88	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			9.48825		91.77967		9.54450	91.33587		11.57	0.00	137,669,505.00	1,500	55,692.00
R2037	On 07/11/2019	Bond Future			9.55067		93.58385		9.60880	93.13131		11.50	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.60397		91.09609		9.66391	90.63516		12.07	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			9.58329		94.95154		9.63448	94.51624		11.98	0.00	142,427,310.00	1,500	40,758.00
R2040	On 07/11/2019	Bond Future			9.64592		96.81808		9.69878	96.37425		11.92	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,301.57000		1.30157		1,187.48000	1.18748	1,301.570	11.11	0.33	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	3,351.90000		3.35190		3,128.00000	3.12800	3,351.900	12.00	0.59	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.69963		94.14106		9.75410	93.68900		12.55	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			9.63777		91.84737		9.68893	91.40432		12.63	0.00	0.00	0	40,532.00
R2044	On 01/08/2019	Bond Future	9.36	Call	295.80000		0.29580	259.88000	0.25988	295.800		11.81	0.19	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	355.49000		0.35549	311.84000	0.31184	355.490		11.89	0.22	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,672.22000		1.67222	1,479.37000	1.47937	1,672.220		12.61	0.62	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,375.68000		2.37568	2,122.08000	2.12208	2,375.680		12.84	0.74	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	64.11000		0.06411	113.80000	0.11380	64.110		13.81	0.05	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	15.22000		0.01522	32.05000	0.03205	15.220		14.45	0.01	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.69867		93.65288		9.75145	93.20115		12.57	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	879.28000		0.87928	795.53000	0.79553	879.280		11.44	0.25	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,886.72000		2.88672	2,683.90000	2.68390	2,886.720		12.55	0.54	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	752.07000		0.75207	860.07000	0.86007	752.070		14.20	0.17	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.75095		91.04117		9.80529	90.58104		13.25	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,180.93000		1.18093	1,085.77000	1.08577	1,180.930		11.66	0.25	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,533.98000		3.53398	3,326.48000	3.32648	3,533.980		12.90	0.52	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,108.76000		1.10876	1,217.96000	1.21796	1,108.760		14.68	0.19	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			9.61113		95.42195		9.65211	95.05472		12.46	0.00	0.00	0	102,489.00
R2048	On 07/11/2019	Bond Future			9.67274		92.85868		9.71503	92.48420		13.02	0.00	0.00	0	2,048.00
R2048	On 06/02/2020	Bond Future			9.72629		94.61710		9.76982	94.23574		13.10	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			6.13084		100.87997		6.12554	100.88228		0.13	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			4.22445		102.86307		4.21133	102.86541		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			6.28013		103.07549		6.27844	103.07811		0.65	0.00	0.00	0	10,796.00
R208	On 07/11/2019	Bond Future			6.05119		101.69764		6.04915	101.70033		0.66	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.67791		103.62346		5.67527	103.62635		0.61	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			9.36070		76.18407		9.41679	75.80788		11.81	0.00	54,395,425.98	714	90,036.00
R209	On 01/08/2019	Bond Future	9.30	Call	707.60000		0.70760	608.08000	0.60808	707.600		11.49	0.43	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	3,002.96000		3.00296	2,707.61000	2.70761	3,002.960		12.36	0.89	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	3.00000		0.00300	7.71000	0.00771	3.000		13.84	0.00	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.41833		74.52968		9.47620	74.14615		12.33	0.00	0.00	0	30.00
R209	On 06/02/2020	Bond Future			9.46581		75.94115		9.52537	75.55044		12.45	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	191.63533		191.63533		191.69162	191.69162			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future	192.84674		192.84674		192.90416	192.90416			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	196.54378		196.54378		196.60265	196.60265			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	160.25606		160.25606		160.24405	160.24405			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.44894		163.44894		163.43669	163.43669			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	164.33613		164.33613		164.32388	164.32388			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	8.98018		88.94662		9.03128	88.61925		9.19	0.00	0.00	0	17,638.00
R213	On 07/11/2019	Bond Future	9.03891		87.14386		9.09192	86.81011		9.57	0.00	0.00	0	3,080.00
R213	On 06/02/2020	Bond Future	9.08841		88.79406		9.14330	88.45408		9.68	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	9.59614		74.80834		9.64719	74.45218		12.87	0.00	0.00	0	10,625.00
R214	On 07/11/2019	Bond Future	9.65784		72.98134		9.71048	72.61816		13.44	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.71144		74.36332		9.76560	73.99340		13.50	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 :												3,189,924,269.43	29,092	963 651.00
Grand Total:												3,189,924,269.43	29,092	963 651.00