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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/05/2019

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	95.93000	95.93000		95.95000	95.95000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	647.11000	647.11000		647.25200	647.25200			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	660.10100	660.10100		660.24800	660.24800			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	672.90400	672.90400		673.05500	673.05500			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	748.92000	748.92000		748.76800	748.76800			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	763.95500	763.95500		763.80200	763.80200			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	778.77200	778.77200		778.61800	778.61800			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	674.60300	674.60300		673.20100	673.20100			0.00	60,714,270.00	9	973.00
ALBI	On 07/11/2019	Index Future	688.14700	688.14700		688.71800	688.71800			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	701.49300	701.49300		700.03800	700.03800			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	10.94136	78.46241		10.97848	78.24724				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	11.05938	76.24336		11.09792	76.02403				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.16577	77.72290		11.20569	77.49950				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	11.21481	80.18544		11.26213	79.87274				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.33060	77.52970		11.37974	77.21087				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.43108	79.03466		11.48192	78.70982				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	667.74200	667.74200		666.23400	666.23400				0.00	0.00	0	442.00
GOVI	On 07/11/2019	GOVI	681.14800	681.14800		679.61100	679.61100				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	694.35900	694.35900		692.79400	692.79400				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	135.86752	135.86752		136.01039	136.01039				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	138.63093	138.63093		138.77700	138.77700				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	139.88251	139.88251		140.03171	140.03171				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	102.99173	102.99173		102.99031	102.99031				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	103.99541	103.99541		103.99419	103.99419				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.03696	106.03696		106.03583	106.03583				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	104.90457	104.90457		104.90287	104.90287				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	105.87234	105.87234		105.87088	105.87088				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	107.95067	107.95067		107.94934	107.94934				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	121.54996	121.54996		121.36778	121.36778				0.00	9,602,446.84	79	11,677.00
I2038	On 07/11/2019	Bond Future	124.02228	124.02228		123.83660	123.83660				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	124.80331	124.80331		124.61427	124.61427				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		115.53407	115.53407		115.10375	115.10375			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future		116.16963	116.16963		115.73066	115.73066			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future		118.45020	118.45020		118.00298	118.00298			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		119.37803	119.37803		118.63856	118.63856			0.00	0.00	0	10,989.00
I2050	On 07/11/2019	Bond Future		121.80612	121.80612		121.05174	121.05174			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future		122.36085	122.36085		121.59179	121.59179			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		262.29900	262.29900		261.96100	261.96100			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future		267.63400	267.63400		267.28900	267.28900			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future		272.88700	272.88700		272.53600	272.53600			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		8.51272	112.01982		8.51339	112.01596		6.23	0.00	86,479,301.04	772	129,996.00
R186	On 01/08/2019	Bond Future	8.30	Call	618.35000	0.61835	628.37000	0.62837	618.350	6.10	0.34	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.55	Put	1,049.21000	1.04921	1,062.10000	1.06210	1,049.210	6.27	0.47	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	8.70	Put	710.90000	0.71090	722.79000	0.72279	710.900	6.38	0.35	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,304.00000	3.30400	3,307.98000	3.30798	3,304.000	6.76	0.84	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	4.24000	0.00424	4.59000	0.00459	4.240	7.33	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future		8.56272	114.26892		8.56338	114.26524		6.22	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,044.95000	1.04495	1,049.21000	1.04921	1,044.950	6.02	0.35	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,498.78000	1.49878	1,503.55000	1.50355	1,498.780	6.41	0.42	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future		8.59683	111.17819		8.59749	111.17462		6.25	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		302.93960	302.93960		302.93914	302.93914			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future		309.10076	309.10076		309.10088	309.10088			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future		307.52346	307.52346		307.52409	307.52409			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		235.25714	235.25714		235.25345	235.25345			0.00	16,232,742.66	69	9,459.00
R202	On 07/11/2019	Bond Future		240.04183	240.04183		240.03842	240.03842			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future		240.69294	240.69294		240.69005	240.69005			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			7.59774		103.80814		7.58743	103.83995		2.60	0.00	0.00	0	56,982.00
R2023	On 07/11/2019	Bond Future			7.60567		101.95961		7.59432	101.99230		2.96	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.58817		103.93786		7.57568	103.97138		2.82	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			9.17215		92.33928		9.17807	92.30202		8.86	0.00	0.00	0	49,421.00
R2030	On 01/08/2019	Bond Future	8.35	Call	54.01000		0.05401		58.21000	0.05821	54.010	7.97	0.04	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	252.75000		0.25275		263.09000	0.26309	252.750	8.17	0.16	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,262.30000		1.26230		1,271.60000	1.27160	1,262.300	8.76	0.49	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,494.04000		1.49404		1,501.36000	1.50136	1,494.040	8.83	0.54	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	365.04000		0.36504		391.07000	0.39107	365.040	9.45	0.18	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	355.14000		0.35514		380.76000	0.38076	355.140	9.46	0.18	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.23313		94.19359		9.23926	94.15576		8.94	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.60	Call	663.70000		0.66370		680.74000	0.68074	663.700	8.21	0.23	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,809.00000		1.80900		1,825.95000	1.82595	1,809.000	8.80	0.45	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	1,089.88000		1.08988		1,128.29000	1.12829	1,089.880	9.59	0.28	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.28250		92.01178		9.28883	91.97343		9.10	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			9.43131		94.24359		9.44231	94.16820		9.69	0.00	0.00	0	41,446.00
R2032	On 07/11/2019	Bond Future			9.49838		91.97453		9.50977	91.89780		10.22	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.55275		93.75940		9.56451	93.68139		10.05	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			9.67725		97.43589		9.70872	97.19765		10.50	0.00	0.00	0	64,892.00
R2035	On 07/11/2019	Bond Future			9.74909		94.88852		9.78166	94.64574		11.13	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	530.11000		0.53011		531.56000	0.53156	530.110	9.94	0.16	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,968.58000		1.96858		1,931.32000	1.93132	1,968.580	10.87	0.41	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,521.43000		1.52143		1,653.20000	1.65320	1,521.430	11.76	0.31	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.81089		96.72979		9.84455	96.48243		10.97	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			9.77994		89.51315		9.81657	89.23454		11.60	0.00	468,601,340.25	5,235	46,843.00
R2037	On 07/11/2019	Bond Future			9.84715		91.31068		9.88499	91.02673		11.76	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.90418		88.82243		9.94322	88.53307		12.16	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			9.86470		92.59724		9.91665	92.17280		12.04	0.00	90,745,295.20	980	30,318.00
R2040	On 07/11/2019	Bond Future			9.93178		94.45677		9.98544	94.02398		12.22	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	946.39000		0.94639		898.24000	0.89824	946.390	11.15	0.24	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,495.40000		2.49540		2,367.53000	2.36753	2,495.400	11.97	0.46	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.98893		91.77895		10.04425	91.33799		12.66	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			9.87747		89.80198		9.93446	89.32688		12.65	0.00	19,756,435.60	220	42,542.00
R2044	On 01/08/2019	Bond Future	9.36	Call	321.45000		0.32145		333.41000	0.33341	321.450	11.29	0.15	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	368.11000		0.36811		378.57000	0.37857	368.110	11.36	0.17	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,291.00000		1.29100		1,216.75000	1.21675	1,291.000	12.21	0.41	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	1,762.11000		1.76211		1,650.23000	1.65023	1,762.110	12.42	0.50	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	719.16000		0.71916		962.23000	0.96223	719.160	13.13	0.24	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	373.03000		0.37303		538.27000	0.53827	373.030	13.76	0.14	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.94146		91.60535		10.00027	91.12091		12.84	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	707.42000		0.70742		667.36000	0.66736	707.420	11.50	0.19	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,280.20000		2.28020		2,148.73000	2.14873	2,280.200	12.50	0.43	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,439.88000		1.43988		1,634.33000	1.63433	1,439.880	13.68	0.27	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.99587		88.99754		10.05645	88.50386		13.32	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	998.37000		0.99837		959.01000	0.95901	998.370	12.02	0.21	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,898.25000		2.89825		2,770.92000	2.77092	2,898.250	13.01	0.43	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,794.37000		1.79437		1,992.28000	1.99228	1,794.370	14.55	0.26	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			9.83244		93.46869		9.88418	93.02246		12.44	0.00	300,969,181.80	3,220	102,097.00
R2048	On 07/11/2019	Bond Future			9.89673		90.90520		9.95013	90.45020		13.27	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future			9.95204		92.66913		10.00705	92.20545		13.13	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			5.94087		100.96285		5.93560	100.96515		0.14	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			3.51592		102.99007		3.50154	102.99266		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			6.48939		102.75101		6.48818	102.75288		0.73	0.00	0.00	0	10,880.00
R208	On 07/11/2019	Bond Future			6.27054		101.40930		6.26891	101.41144		0.88	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.90357		103.37700		5.90138	103.37938		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			9.63237		74.38751		9.66880	74.15143		11.92	0.00	0.00	0	87,736.00
R209	On 01/08/2019	Bond Future	9.30	Call	553.37000		0.55337		563.56000	0.56356	553.370	11.17	0.27	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,058.12000		2.05812		1,995.28000	1.99528	2,058.120	12.00	0.63	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	185.36000		0.18536		258.38000	0.25838	185.360	13.38	0.09	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.69395		72.72852		9.73153	72.48788		12.63	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.74426		74.13989		9.78293	73.89478		12.44	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	190.28034		190.28034		190.27789	190.27789			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future	191.55166		191.55166		191.54939	191.54939			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	195.31211		195.31211		195.31029	195.31029			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	159.86151		159.86151		159.65774	159.65774			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.11300		163.11300		162.90539	162.90539			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	164.07555		164.07555		163.86419	163.86419			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	9.30310		86.90554		9.30894	86.86922		9.44	0.00	0.00	0	17,140.00
R213	On 07/11/2019	Bond Future	9.36821		85.09827		9.37424	85.06142		9.95	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.42296		86.74937		9.42917	86.71204		9.73	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	9.84282		73.11284		9.88944	72.79953		12.84	0.00	0.00	0	10,672.00
R214	On 07/11/2019	Bond Future	9.90780		71.28235		9.95587	70.96293		13.64	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.96374		72.66549		10.01322	72.34000		13.47	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 :												1,053,101,013.39	10,584	886 040.00
Grand Total:												1,053,101,013.39	10,584	886 040.00