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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 27/08/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded
<b>Derivatives</b>												
5Y STND	On 21/12/2021	Interest Rate Swap	95.08000	95.08000		95.15000	95.15000			0.00	0.00	0
AL37	On 07/11/2019	Index Future	667.84300	667.84300		666.90000	666.90000			0.00	0.00	0
AL37	On 06/02/2020	Index Future	679.86500	679.86500		678.90000	678.90000			0.00	0.00	0
AL37	On 07/05/2020	Index Future	692.43500	692.43500		691.45500	691.45500			0.00	0.00	0
AL7T	On 07/11/2019	Index Future	775.56300	775.56300		773.38900	773.38900			0.00	0.00	0
AL7T	On 06/02/2020	Index Future	789.52300	789.52300		787.30400	787.30400			0.00	0.00	0
AL7T	On 07/05/2020	Index Future	804.12100	804.12100		801.86400	801.86400			0.00	0.00	0
ALBI	On 07/11/2019	Index Future	693.42900	693.42900		691.12200	691.12200			0.00	0.00	0
ALBI	On 06/02/2020	Index Future	705.91100	705.91100		703.55700	703.55700			0.00	0.00	0

**Open  
Interest**

51.00

0.00

0.00

0.00

120.00

0.00

0.00

222.00

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
ALBI	On 07/05/2020	Index Future		718.96300	718.96300		716.56800	716.56800			0.00	0.00	0
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
ES33	On 07/11/2019	Bond Future		10.92481	77.01653		10.97357	76.73506			0.00	0.00	0
ES33	On 06/02/2020	Bond Future		11.04534	78.40272		11.09598	78.11578			0.00	0.00	0
ES33	On 07/05/2020	Bond Future		11.16124	76.05851		11.21368	75.76660			0.00	0.00	0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
ES42	On 07/11/2019	Bond Future		11.26421	77.96404		11.31288	77.64523			0.00	0.00	0
ES42	On 06/02/2020	Bond Future		11.37940	79.36728		11.42988	79.04236			0.00	0.00	0
ES42	On 07/05/2020	Bond Future		11.49497	76.57031		11.54725	76.23978			0.00	0.00	0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
GOVI	On 07/11/2019	GOVI		686.36700	686.36700		684.01400	684.01400			0.00	0.00	0
GOVI	On 06/02/2020	GOVI		698.72200	698.72200		696.32100	696.32100			0.00	0.00	0
GOVI	On 07/05/2020	GOVI		711.64100	711.64100		709.19900	709.19900			0.00	0.00	0
I2025	On 07/11/2019	Bond Future		137.57809	137.57809		137.70911	137.70911			0.00	0.00	0
I2025	On 06/02/2020	Bond Future		138.61372	138.61372		138.74622	138.74622			0.00	0.00	0
I2025	On 07/05/2020	Bond Future		141.20925	141.20925		141.34475	141.34475			0.00	0.00	0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
I2029	On 07/11/2019	Bond Future		102.28655	102.28655		102.36802	102.36802			0.00	0.00	0
I2029	On 06/02/2020	Bond Future		104.15243	104.15243		104.23468	104.23468			0.00	0.00	0
I2029	On 07/05/2020	Bond Future		104.98995	104.98995		105.07422	105.07422			0.00	0.00	0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
I2033	On 07/11/2019	Bond Future		103.09815	103.09815		102.97165	102.97165			0.00	0.00	0
I2033	On 06/02/2020	Bond Future		104.97891	104.97891		104.84938	104.84938			0.00	0.00	0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded
I2033	On 07/05/2020	Bond Future		105.74876	105.74876		105.61739	105.61739			0.00	0.00	0
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
I2038	On 07/11/2019	Bond Future		121.41682	121.41682		121.23260	121.23260			0.00	0.00	0
I2038	On 06/02/2020	Bond Future		121.97350	121.97350		121.78512	121.78512			0.00	0.00	0
I2038	On 07/05/2020	Bond Future		124.25731	124.25731		124.06594	124.06594			0.00	0.00	0
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
I2046	On 07/11/2019	Bond Future		112.66168	112.66168		112.65368	112.65368			0.00	0.00	0
I2046	On 06/02/2020	Bond Future		114.71677	114.71677		114.70791	114.70791			0.00	0.00	0
I2046	On 07/05/2020	Bond Future		115.11638	115.11638		115.10786	115.10786			0.00	0.00	0
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
I2050	On 07/11/2019	Bond Future		117.22909	117.22909		117.22092	117.22092			0.00	0.00	0
I2050	On 06/02/2020	Bond Future		117.53184	117.53184		117.52268	117.52268			0.00	0.00	0
I2050	On 07/05/2020	Bond Future		119.73263	119.73263		119.72386	119.72386			0.00	0.00	0
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
IGOV	On 07/11/2019	Index Future		263.30200	263.30200		263.27900	263.27900			0.00	0.00	0
IGOV	On 06/02/2020	Index Future		268.10500	268.10500		268.07900	268.07900			0.00	0.00	0
IGOV	On 07/05/2020	Index Future		273.12500	273.12500		273.10000	273.10000			0.00	0.00	0
JIBAR FUTURE	On 18/09/2019	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			0.00	0.00	0
JIBAR FUTURE	On 18/12/2019	Jibar Tradeable Future		7.13000	92.87000		7.13000	92.87000			0.00	0.00	0
R186	On 07/11/2019	Bond Future		8.24950	116.03502		8.29337	115.78548		5.93	0.00	11,603,502.00	100
R186	On 07/11/2019	Bond Future	8.20	Put	1,333.86000	1.33386	1,479.02000	1.47902	1,333.860	5.77	0.53	0.00	0
R186	On 07/11/2019	Bond Future	8.23	Call	1,135.59000	1.13559	1,025.57000	1.02557	1,135.590	5.79	0.49	0.00	0
R186	On 07/11/2019	Bond Future	8.25	Put	1,191.00000	1.19100	1,326.76000	1.32676	1,191.000	5.80	0.49	0.00	0
R186	On 07/11/2019	Bond Future	8.25	Call	1,193.85000	1.19385	1,080.07000	1.08007	1,193.850	5.80	0.51	0.00	0
R186	On 07/11/2019	Bond Future	8.73	Put	330.62000	0.33062	386.84000	0.38684	330.620	6.10	0.19	0.00	0
R186	On 06/02/2020	Bond Future		8.29666	112.81948		8.34285	112.56488		6.32	0.00	0.00	0
R186	On 06/02/2020	Bond Future	8.11	Call	1,343.57000	1.34357	1,245.34000	1.24534	1,343.570	6.01	0.42	0.00	0
R186	On 06/02/2020	Bond Future	8.50	Put	1,385.81000	1.38581	1,495.69000	1.49569	1,385.810	6.32	0.40	0.00	0
R186	On 06/02/2020	Bond Future	9.00	Put	665.96000	0.66596	728.72000	0.72872	665.960	6.84	0.22	0.00	0
R186	On 07/05/2020	Bond Future		8.33722	114.90593		8.38571	114.64716		6.07	0.00	0.00	0
R186	On 07/05/2020	Bond Future	7.60	Call	577.90000	0.57790	527.30000	0.52730	577.900	5.07	0.21	0.00	0
R186	On 07/05/2020	Bond Future	8.28	Call	2,089.98000	2.08998	1,970.47000	1.97047	2,089.980	5.85	0.49	0.00	0
R186	On 07/05/2020	Bond Future	8.93	Put	1,227.53000	1.22753	1,311.06000	1.31106	1,227.530	6.57	0.30	0.00	0
R186	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R197	On 07/11/2019	Bond Future			308.63851		308.63851		308.27178	308.27178			0.00	11,728,263.38	38
R197	On 06/02/2020	Bond Future			306.61021		306.61021		306.23505	306.23505			0.00	0.00	0
R197	On 07/05/2020	Bond Future			312.35148		312.35148		311.97064	311.97064			0.00	0.00	0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R202	On 07/11/2019	Bond Future			234.20969		234.20969		234.19388	234.19388			0.00	0.00	0
R202	On 06/02/2020	Bond Future			234.41440		234.41440		234.39688	234.39688			0.00	0.00	0
R202	On 07/05/2020	Bond Future			238.80376		238.80376		238.78679	238.78679			0.00	0.00	0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R2023	On 07/11/2019	Bond Future			7.25267		102.98226		7.29843	102.84897		2.69	0.00	205,964.52	2
R2023	On 06/02/2020	Bond Future			7.25536		104.83589		7.30567	104.69950		2.76	0.00	0.00	0
R2023	On 07/05/2020	Bond Future			7.22571		102.84136		7.28074	102.70297		2.76	0.00	0.00	0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R2030	On 07/11/2019	Bond Future			8.96366		95.87734		9.01196	95.57257		8.64	0.00	287,632.02	3
R2030	On 07/11/2019	Bond Future	8.60	Call	498.76000		0.49876		433.23000	0.43323	498.760	7.91	0.25	0.00	0
R2030	On 07/11/2019	Bond Future	8.95	Put	1,462.37000		1.46237		1,630.41000	1.63041	1,462.370	8.35	0.50	0.00	0
R2030	On 07/11/2019	Bond Future	9.10	Call	1,906.71000		1.90671		1,738.27000	1.73827	1,906.710	8.50	0.60	0.00	0
R2030	On 07/11/2019	Bond Future	9.35	Put	568.69000		0.56869		657.76000	0.65776	568.690	8.75	0.25	0.00	0
R2030	On 07/11/2019	Bond Future	9.76	Put	192.38000		0.19238		230.49000	0.23049	192.380	9.32	0.10	0.00	0
R2030	On 07/11/2019	Bond Future	9.85	Put	151.59000		0.15159		182.82000	0.18282	151.590	9.47	0.08	0.00	0
R2030	On 06/02/2020	Bond Future			9.02429		93.59438		9.07455	93.28353		9.14	0.00	0.00	0
R2030	On 06/02/2020	Bond Future	8.40	Call	661.07000		0.66107		596.97000	0.59697	661.070	8.12	0.23	0.00	0
R2030	On 06/02/2020	Bond Future	9.00	Call	2,145.16000		2.14516		1,999.64000	1.99964	2,145.160	8.89	0.50	0.00	0
R2030	On 07/05/2020	Bond Future			9.08294		95.32531		9.13507	95.00920		9.09	0.00	0.00	0
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R2032	On 07/11/2019	Bond Future			9.34577		93.01127		9.39914	92.64686		10.05	0.00	93,011.27	1
R2032	On 06/02/2020	Bond Future			9.41422		94.68539		9.46957	94.31386		10.11	0.00	0.00	0
R2032	On 07/05/2020	Bond Future			9.47914		92.27622		9.53641	91.89824		10.72	0.00	0.00	0
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R2035	On 07/11/2019	Bond Future			9.65602		95.58743		9.69895	95.26409		10.98	0.00	20,168,947.73	211
R2035	On 07/11/2019	Bond Future	8.92	Call	149.75000		0.14975		128.59000	0.12859	149.750	9.45	0.08	0.00	0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded
R2035	On 07/11/2019	Bond Future	9.52	Call	1,343.67000	1.34367		1,224.61000	1.22461	1,343.670	10.66	0.42	0.00	0	
R2035	On 07/11/2019	Bond Future	10.21	Put	558.89000	0.55889		635.45000	0.63545	558.890	11.77	0.20	0.00	0	
R2035	On 06/02/2020	Bond Future			9.73273	97.30792		9.77722	96.97819		11.02	0.00	0.00	0	
R2035	On 07/05/2020	Bond Future			9.79975	94.60329		9.84566	94.26792		11.79	0.00	0.00	0	
R2035	On 07/05/2020	Bond Future	9.11	Call	1,447.70000	1.44770		1,359.14000	1.35914	1,447.700	10.70	0.29	0.00	0	
R2035	On 07/05/2020	Bond Future	9.75	Call	3,455.90000	3.45590		3,296.71000	3.29671	3,455.900	11.53	0.50	0.00	0	
R2035	On 07/05/2020	Bond Future	10.75	Put	1,453.84000	1.45384		1,539.95000	1.53995	1,453.840	12.83	0.23	0.00	0	
R2035	On 06/08/2020	Bond Future			9.86775	96.36317		9.92000	9.92000			0.00	0.00	0	
R2035	On 06/08/2020	Bond Future	9.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0.00	14,957	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	
R2037	On 07/11/2019	Bond Future			9.77236	91.87598		9.81520	91.55151		11.60	0.00	92,059,731.96	1,002	
R2037	On 06/02/2020	Bond Future			9.84412	89.27039		9.88843	88.93957		12.22	0.00	0.00	0	
R2037	On 07/05/2020	Bond Future			9.91416	90.92138		9.95984	90.58496		12.48	0.00	0.00	0	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	
R2040	On 07/11/2019	Bond Future			9.89287	94.77264		9.94079	94.38388		12.04	0.00	189,545.28	2	
R2040	On 07/11/2019	Bond Future	9.30	Call	311.84000	0.31184		267.18000	0.26718	311.840	10.57	0.14	0.00	0	
R2040	On 07/11/2019	Bond Future	9.80	Call	1,619.89000	1.61989		1,464.56000	1.46456	1,619.890	11.73	0.45	0.00	0	
R2040	On 06/02/2020	Bond Future			9.96525	91.96874		10.01480	91.57232		12.71	0.00	0.00	0	
R2040	On 07/05/2020	Bond Future			10.03589	93.66966		10.08695	93.26649		13.00	0.00	0.00	0	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	
R2044	On 07/11/2019	Bond Future			9.94106	91.60866		9.98889	91.21431		12.67	0.00	7,328,692.80	80	
R2044	On 07/11/2019	Bond Future	9.19	Call	155.99000	0.15599		131.24000	0.13124	155.990	10.91	0.08	0.00	0	
R2044	On 07/11/2019	Bond Future	9.74	Call	1,271.43000	1.27143		1,140.73000	1.14073	1,271.430	12.24	0.38	0.00	0	
R2044	On 07/11/2019	Bond Future	10.52	Put	605.54000	0.60554		695.97000	0.69597	605.540	13.71	0.19	0.00	0	
R2044	On 06/02/2020	Bond Future			10.01110	88.87299		10.06049	88.47110		13.38	0.00	0.00	0	
R2044	On 06/02/2020	Bond Future	9.09	Call	465.47000	0.46547		416.86000	0.41686	465.470	11.56	0.14	0.00	0	
R2044	On 06/02/2020	Bond Future	9.74	Call	2,020.68000	2.02068		1,873.29000	1.87329	2,020.680	12.58	0.40	0.00	0	
R2044	On 06/02/2020	Bond Future	10.78	Put	1,127.91000	1.12791		1,227.41000	1.22741	1,127.910	14.30	0.22	0.00	0	
R2044	On 07/05/2020	Bond Future			10.07934	90.51665		10.13021	90.10779		13.68	0.00	0.00	0	
R2044	On 07/05/2020	Bond Future	9.26	Call	1,291.59000	1.29159		1,198.89000	1.19889	1,291.590	12.24	0.25	0.00	0	
R2044	On 07/05/2020	Bond Future	9.33	Call	1,464.91000	1.46491		1,363.26000	1.36326	1,464.910	12.36	0.27	0.00	0	
R2044	On 07/05/2020	Bond Future	9.91	Call	3,367.96000	3.36796		3,187.96000	3.18796	3,367.960	13.26	0.47	0.00	0	
R2044	On 07/05/2020	Bond Future	9.98	Call	3,647.28000	3.64728		3,457.94000	3.45794	3,647.280	13.35	0.49	0.00	0	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,668.16000	1.66816		1,774.34000	1.77434	1,668.160	14.92	0.24	0.00	0	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,569.75000	1.56975		1,670.62000	1.67062	1,569.750	15.07	0.22	0.00	0	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded
R2048	On 07/11/2019	Bond Future			9.92696		90.64712		9.98497	90.15553		13.05	0.00	0.00	0
R2048	On 06/02/2020	Bond Future			9.99832		92.27875		10.05825	91.77767		13.13	0.00	0.00	0
R2048	On 07/05/2020	Bond Future			10.06100		89.54455		10.12268	89.03474		14.11	0.00	0.00	0
R2048	On 06/08/2020	Bond Future			10.12430		91.21028		10.19000	10.19000			0.00	0.00	0
R2048	On 06/08/2020	Bond Future	9.25	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0.00	14,297
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R207	On 07/11/2019	Bond Future			6.39391		102.47611		6.43538	102.46875		0.06	0.00	0.00	0
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R208	On 07/11/2019	Bond Future			6.48862		101.12376		6.49385	101.11692		0.80	0.00	0.00	0
R208	On 06/02/2020	Bond Future			6.30209		102.94387		6.30906	102.93632		0.70	0.00	0.00	0
R208	On 07/05/2020	Bond Future			5.95255		101.44374		5.96097	101.43654		0.60	0.00	0.00	0
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R209	On 07/11/2019	Bond Future			9.64303		73.05646		9.69085	72.74843		12.40	0.00	65,020,249.40	890
R209	On 07/11/2019	Bond Future	8.92	Call	160.68000		0.16068		136.75000	0.13675	160.680	11.05	0.10	35,380.80	5
R209	On 07/11/2019	Bond Future	9.33	Call	723.40000		0.72340		642.40000	0.64240	723.400	11.74	0.31	111,207.84	5
R209	On 07/11/2019	Bond Future	9.50	Call	1,146.96000		1.14696		1,033.63000	1.03363	1,146.960	12.05	0.42	0.00	0
R209	On 07/11/2019	Bond Future	9.77	Put	1,225.92000		1.22592		1,367.42000	1.36742	1,225.920	12.43	0.41	148,696.49	5
R209	On 06/02/2020	Bond Future			9.70791		74.37141		9.75725	74.05742		12.63	0.00	0.00	0
R209	On 07/05/2020	Bond Future			9.76962		72.59507		9.82041	72.27563		13.28	0.00	0.00	0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R210	On 07/11/2019	Bond Future			189.75858		189.75858		190.18042	190.18042			0.00	0.00	0
R210	On 06/02/2020	Bond Future			193.21997		193.21997		193.64839	193.64839			0.00	0.00	0
R210	On 07/05/2020	Bond Future			194.18765		194.18765		194.62478	194.62478			0.00	0.00	0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded
R210		On 31/03/2028	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
R212		On 07/11/2019	Bond Future	162.74102	162.74102		162.73346	162.73346			0.00	0.00	0
R212		On 06/02/2020	Bond Future	163.46376	163.46376		163.45498	163.45498			0.00	0.00	0
R212		On 07/05/2020	Bond Future	166.52458	166.52458		166.51636	166.51636			0.00	0.00	0
R212		On 31/01/2022	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
R213		On 07/11/2019	Bond Future	9.19454	86.16891		9.25297	85.80668		9.70	0.00	0.00	0
R213		On 06/02/2020	Bond Future	9.26282	87.71994		9.32347	87.35061		9.88	0.00	0.00	0
R213		On 07/05/2020	Bond Future	9.32094	85.78952		9.38366	85.41383		10.24	0.00	0.00	0
R213		On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
R213/R186		On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
R214		On 07/11/2019	Bond Future	9.88632	71.42584		9.93402	71.10783		13.44	0.00	71,425.84	1
R214		On 06/02/2020	Bond Future	9.95678	72.71147		10.00602	72.38722		13.63	0.00	0.00	0
R214		On 07/05/2020	Bond Future	10.01862	70.75731		10.06924	70.42746		14.47	0.00	0.00	0
R214		On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
<b>Total for Derivatives :</b>												<b>209,052,251.33</b>	<b>31,599</b>
<b>Grand Total:</b>												<b>209,052,251.33</b>	<b>31,599</b>