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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/10/2019

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	95.08000	95.08000		95.10000	95.10000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	667.36200	667.36200		666.55500	666.55500			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	679.34600	679.34600		678.52300	678.52300			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	691.81800	691.81800		690.98100	690.98100			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	776.97300	776.97300		774.98200	774.98200			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	790.92400	790.92400		788.89700	788.89700			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	805.44500	805.44500		803.38100	803.38100			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	696.53400	696.53400		694.15500	694.15500			0.00	0.00	0	214.00
ALBI	On 06/02/2020	Index Future	709.04100	709.04100		706.61900	706.61900			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	722.05900	722.05900		719.59300	719.59300			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 07/11/2019	Bond Future	10.78083	77.85654		10.83518	77.53789				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.89662	79.25457		10.95300	78.93001				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.00891	76.91581		11.06733	76.58538				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 07/11/2019	Bond Future	11.13444	78.82504		11.18863	78.46355				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.24551	80.24043		11.30165	79.87229				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.35782	77.44908		11.41600	77.07422				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 07/11/2019	GOVI	689.43200	689.43200		686.97900	686.97900				0.00	6,894,320.00	1	1,230.00
GOVI	On 06/02/2020	GOVI	701.81200	701.81200		699.31400	699.31400				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	714.69700	714.69700		712.15300	712.15300				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.79684	137.79684		137.76058	137.76058				0.00	0.00	0	1,461.00
I2025	On 06/02/2020	Bond Future	138.83110	138.83110		138.79384	138.79384				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.41300	141.41300		141.37511	141.37511				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 07/11/2019	Bond Future	102.25762	102.25762		102.51547	102.51547				0.00	0.00	0	4,410.00
I2029	On 06/02/2020	Bond Future	104.11898	104.11898		104.38124	104.38124				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.94262	104.94262		105.20996	105.20996				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 07/11/2019	Bond Future	102.58277	102.58277		102.57798	102.57798				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.45005	104.45005		104.44493	104.44493				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.19690	105.19690		105.19168	105.19168				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 07/11/2019	Bond Future	120.80451	120.80451		120.62577	120.62577				0.00	0.00	0	21,883.00
I2038	On 06/02/2020	Bond Future	121.34516	121.34516		121.16309	121.16309				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.60185	123.60185		123.41635	123.41635				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 07/11/2019	Bond Future		111.21147	111.21147		111.51066	111.51066			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future		113.23580	113.23580		113.54015	113.54015			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future		113.59343	113.59343		113.90350	113.90350			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 07/11/2019	Bond Future		115.91906	115.91906		115.91330	115.91330			0.00	0.00	0	12,916.00
I2050	On 06/02/2020	Bond Future		116.19358	116.19358		116.18756	116.18756			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future		118.35440	118.35440		118.34833	118.34833			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 07/11/2019	Index Future		262.17000	262.17000		262.27700	262.27700			0.00	0.00	0	1,070.00
IGOV	On 06/02/2020	Index Future		266.94200	266.94200		267.05100	267.05100			0.00	0.00	0	39.00
IGOV	On 07/05/2020	Index Future		271.90700	271.90700		272.01700	272.01700			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 07/11/2019	Bond Future		8.24039	116.08693		8.28272	115.84599		5.94	0.00	5,804,346.50	50	127,284.00
R186	On 07/11/2019	Bond Future	8.20	Put	892.98000	0.89298	1,024.50000	1.02450	892.980	5.91	0.54	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	744.78000	0.74478	626.97000	0.62697	744.780	5.93	0.49	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Call	802.91000	0.80291	679.58000	0.67958	802.910	5.94	0.51	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Put	748.15000	0.74815	865.76000	0.86576	748.150	5.94	0.49	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	88.23000	0.08823	110.34000	0.11034	88.230	6.39	0.09	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.28797	112.86746		8.33248	112.62197		6.13	0.00	0.00	0	5,040.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,125.55000	1.12555	975.10000	0.97510	1,125.550	6.06	0.41	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,100.07000	1.10007	1,137.54000	1.13754	1,100.070	6.29	0.38	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	448.28000	0.44828	432.72000	0.43272	448.280	6.83	0.18	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.33089	114.93977		8.37770	114.68985		6.12	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	548.03000	0.54803	491.14000	0.49114	548.030	5.41	0.21	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,947.45000	1.94745	1,818.82000	1.81882	1,947.450	5.96	0.49	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,014.05000	1.01405	1,078.40000	1.07840	1,014.050	6.53	0.28	0.00	0	6,000.00
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 07/11/2019	Bond Future		308.60474	308.60474		308.60874	308.60874			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future		306.56745	306.56745		306.57082	306.57082			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future		312.26880	312.26880		312.27239	312.27239			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 07/11/2019	Bond Future		233.34227	233.34227		233.33236	233.33236			0.00	4,433,503.13	19	9,029.00
R202	On 06/02/2020	Bond Future		233.52405	233.52405		233.51344	233.51344			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future		237.86701	237.86701		237.85617	237.85617			0.00	0.00	0	0.00

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R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future			7.31940		102.78796		7.35598	102.68165		2.49	0.00	0.00	0	55,418.00
R2023	On 06/02/2020	Bond Future			7.33000		104.63362		7.37009	104.52519		2.54	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.31302		102.62190		7.35701	102.51155		2.64	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 07/11/2019	Bond Future			8.92370		96.13049		8.97125	95.82936		8.63	0.00	0.00	0	72,953.00
R2030	On 07/11/2019	Bond Future	8.60	Call	211.36000		0.21136		156.71000	0.15671	211.360	8.16	0.18	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	845.48000		0.84548		984.15000	0.98415	845.480	8.58	0.47	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,597.82000		1.59782		1,389.79000	1.38979	1,597.820	8.75	0.69	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	324.87000		0.32487		392.62000	0.39262	324.870	8.87	0.23	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	262.04000		0.26204		318.99000	0.31899	262.040	8.93	0.19	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	211.35000		0.21135		259.12000	0.25912	211.350	9.01	0.16	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	169.46000		0.16946		209.24000	0.20924	169.460	9.10	0.13	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	23.10000		0.02310		30.04000	0.03004	23.100	9.79	0.02	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	14.13000		0.01413		18.61000	0.01861	14.130	9.92	0.01	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			8.98346		93.84792		9.03288	93.54115		8.94	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	526.13000		0.52613		439.58000	0.43958	526.130	8.27	0.21	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,969.78000		1.96978		1,779.53000	1.77953	1,969.780	8.94	0.52	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			9.04258		95.57101		9.09390	95.25873		9.13	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 07/11/2019	Bond Future			9.26573		93.56154		9.31344	93.23300		10.00	0.00	0.00	0	48,565.00
R2032	On 06/02/2020	Bond Future			9.33194		95.24155		9.38137	94.90688		9.94	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.39578		92.83024		9.44696	92.48955		10.71	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 07/11/2019	Bond Future			9.54292		96.44716		9.59590	96.04300		10.91	0.00	0.00	0	98,096.00
R2035	On 07/11/2019	Bond Future	8.92	Call	39.81000		0.03981		22.38000	0.02238	39.810	9.89	0.04	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,102.01000		1.10201		859.87000	0.85987	1,102.010	10.94	0.48	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	94.83000		0.09483		98.65000	0.09865	94.830	12.33	0.06	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.61630		98.17895		9.67112	97.76736		10.84	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.68116		95.47783		9.73779	95.05872		11.76	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,490.36000		1.49036		1,295.11000	1.29511	1,490.360	10.87	0.31	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,656.18000		3.65618		3,348.95000	3.34895	3,656.180	11.76	0.54	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,128.49000		1.12849		1,156.22000	1.15622	1,128.490	13.43	0.20	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.74254		97.27308		9.80105	96.84627		11.75	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,636.72000		1.63672		1,551.87000	1.55187	1,636.720	12.19	0.26	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,414.69000		2.41469		2,047.91000	2.04791	2,414.690	13.00	0.34	0.00	0	24,761.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.66657		92.68491		9.71938	92.27972		11.55	0.00	6,209,888.97	67	68,518.00
R2037	On 06/02/2020	Bond Future			9.73540		90.09001		9.78995	89.67735		12.04	0.00	0.00	0	0.00

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R2037	On 07/05/2020	Bond Future			9.80354		91.74411		9.85984	91.32396		12.48	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 07/11/2019	Bond Future			9.82212		95.35141		9.87498	94.91844		12.02	0.00	0.00	0	45,596.00
R2040	On 07/11/2019	Bond Future	9.30	Call	85.99000		0.08599		54.69000	0.05469	85.990	10.77	0.07	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,163.26000		1.16326		947.06000	0.94706	1,163.260	11.67	0.48	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.89275		92.55371		9.94733	92.11278		12.55	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			9.96263		94.25309		10.01894	93.80412		13.03	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
R2044	On 07/11/2019	Bond Future			9.88153		92.10359		9.93431	91.66455		12.67	0.00	8,289,323.10	90	38,208.00
R2044	On 07/11/2019	Bond Future	9.19	Call	25.34000		0.02534		14.35000	0.01435	25.340	11.34	0.02	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	760.88000		0.76088		595.04000	0.59504	760.880	12.18	0.36	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	113.94000		0.11394		141.34000	0.14134	113.940	13.85	0.07	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.95018		89.37293		10.00464	88.92578		13.24	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	306.44000		0.30644		226.15000	0.22615	306.440	11.37	0.11	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,855.29000		1.85529		1,606.53000	1.60653	1,855.290	12.81	0.41	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	786.91000		0.78691		822.36000	0.82236	786.910	14.99	0.18	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.01800		91.01390		10.07414	90.55862		13.75	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,212.62000		1.21262		925.45000	0.92545	1,212.620	12.50	0.25	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,391.06000		1.39106		1,081.33000	1.08133	1,391.060	12.64	0.27	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,352.75000		3.35275		2,934.30000	2.93430	3,352.750	13.63	0.48	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,640.30000		3.64030		3,216.81000	3.21681	3,640.300	13.72	0.51	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,418.37000		1.41837		1,334.69000	1.33469	1,418.370	15.71	0.22	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,299.10000		1.29910		1,247.10000	1.24710	1,299.100	15.71	0.20	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.08411		88.34022		10.14201	87.87652		14.47	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1,248.63000		1.24863		1,169.34000	1.16934	1,248.630	13.22	0.22	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	2,956.12000		2.95612		2,795.99000	2.79599	2,956.120	13.78	0.40	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,232.16000		2.23216		2,381.97000	2.38197	2,232.160	15.43	0.27	0.00	0	140.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 07/11/2019	Bond Future			9.86185		91.20459		9.91972	90.70881		13.08	0.00	0.00	0	86,811.00
R2048	On 06/02/2020	Bond Future			9.93163		92.84225		9.99135	92.33736		13.03	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			9.99372		90.10659		10.05523	89.59251		14.21	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.05279		91.80083		10.11615	91.27723		14.25	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1,711.20000		1.71120		1,602.99000	1.60299	1,711.200	14.68	0.25	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,385.81000		2.38581		2,148.04000	2.14804	2,385.810	15.02	0.32	0.00	0	20,640.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 07/11/2019	Bond Future			6.76794		102.40970		6.75436	102.41211		0.06	0.00	0.00	0	3,123.00
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

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
R208	On 07/11/2019	Bond Future			6.59947		100.97905		6.59593	100.98366		0.68	0.00	0.00	0	11,063.00
R208	On 06/02/2020	Bond Future			6.44220		102.79224		6.43804	102.79674		0.61	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.14888		101.27590		6.14343	101.28055		0.57	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 07/11/2019	Bond Future			9.52442		73.82876		9.57697	73.48513		12.39	0.00	4,872,698.16	66	96,982.00
R209	On 07/11/2019	Bond Future	8.92	Call	45.19000		0.04519		27.42000	0.02742	45.190	11.39	0.05	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	496.96000		0.49696		354.37000	0.35437	496.960	12.12	0.31	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	951.45000		0.95145		749.18000	0.74918	951.450	12.39	0.48	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	448.45000		0.44845		503.95000	0.50395	448.450	12.88	0.27	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.58621		75.15441		9.64036	74.80451		12.38	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.64575		73.38279		9.70154	73.02648		13.33	0.00	0.00	0	0.00
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 07/11/2019	Bond Future			188.85495		188.85495		189.27411	189.27411			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			192.29272		192.29272		192.71892	192.71892			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			193.21862		193.21862		193.65286	193.65286			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 07/11/2019	Bond Future			162.26194		162.26194		162.33626	162.33626			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future			162.96965		162.96965		163.04495	163.04495			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.00047		166.00047		166.07722	166.07722			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 07/11/2019	Bond Future			9.12578		86.59784		9.17351	86.29979		9.67	0.00	0.00	0	23,319.00
R213	On 06/02/2020	Bond Future			9.19218		88.15282		9.24166	87.84930		9.63	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.24967		86.21912		9.30090	85.91003		10.26	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 07/11/2019	Bond Future			9.79134		72.06592		9.84408	71.70936		13.48	0.00	0.00	0	16,236.00
R214	On 06/02/2020	Bond Future			9.85938		73.35996		9.91374	72.99686		13.46	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
R214	On 07/05/2020	Bond Future	9.91980	71.40843		9.97574	71.03867		14.59	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 :											36,504,079.86	293	1 099 002.00
Grand Total:											36,504,079.86	293	1 099 002.00