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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/10/2019

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	95.29000	95.29000		95.25000	95.25000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	664.26800	664.26800		664.78000	664.78000			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	676.19300	676.19300		676.69100	676.69100			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	688.60800	688.60800		689.12200	689.12200			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	771.42100	771.42100		772.34600	772.34600			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	785.26900	785.26900		786.18400	786.18400			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	799.68700	799.68700		800.62700	800.62700			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	690.75200	690.75200		691.68600	691.68600			0.00	0.00	0	220.00
ALBI	On 06/02/2020	Index Future	703.15100	703.15100		704.07900	704.07900			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	716.06200	716.06200		717.01400	717.01400			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	10.91511	77.07271		10.89626	77.18204				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	11.03595	78.45610		11.01686	78.56479				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.15329	76.10291		11.13335	76.21443				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	11.25946	77.99527		11.24060	78.11950				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.37508	79.39519		11.35595	79.51901				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.49210	76.58853		11.47214	76.71542				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	683.52000	683.52000		684.49500	684.49500				0.00	293,913,600.00	43	1,242.00
GOVI	On 06/02/2020	GOVI	695.79000	695.79000		696.76000	696.76000				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	708.56600	708.56600		709.56000	709.56000				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.82352	137.82352		137.70496	137.70496				0.00	0.00	0	1,461.00
I2025	On 06/02/2020	Bond Future	138.85722	138.85722		138.73184	138.73184				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.43981	141.43981		141.31346	141.31346				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	102.33332	102.33332		102.29550	102.29550				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	104.19525	104.19525		104.15336	104.15336				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	105.02053	105.02053		104.97892	104.97892				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	102.56653	102.56653		102.52819	102.52819				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.43272	104.43272		104.39029	104.39029				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.17949	105.17949		105.13715	105.13715				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	120.61303	120.61303		120.56816	120.56816				0.00	0.00	0	21,883.00
I2038	On 06/02/2020	Bond Future	121.14948	121.14948		121.09954	121.09954				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.40270	123.40270		123.35315	123.35315				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		111.80396	111.80396		111.65989	111.65989			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future		113.83820	113.83820		113.68773	113.68773			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future		114.20725	114.20725		114.05504	114.05504			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		116.36383	116.36383		116.32043	116.32043			0.00	0.00	0	12,916.00
I2050	On 06/02/2020	Bond Future		116.64563	116.64563		116.59727	116.59727			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future		118.81498	118.81498		118.76712	118.76712			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		262.39900	262.39900		262.36000	262.36000			0.00	0.00	0	1,070.00
IGOV	On 06/02/2020	Index Future		267.17400	267.17400		267.12500	267.12500			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future		272.14300	272.14300		272.09600	272.09600			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		8.36840	115.36034		8.34372	115.49995		5.79	0.00	67,485,798.90	585	127,262.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,410.37000	1.41037	1,329.01000	1.32901	1,410.370	5.76	0.67	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	513.66000	0.51366	576.47000	0.57647	513.660	5.78	0.36	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,228.64000	1.22864	1,154.90000	1.15490	1,228.640	5.79	0.62	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	556.81000	0.55681	622.68000	0.62268	556.810	5.79	0.38	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	232.52000	0.23252	215.71000	0.21571	232.520	6.24	0.18	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.42259	112.12710		8.39736	112.26538		6.02	0.00	0.00	0	5,040.00
R186	On 06/02/2020	Bond Future	8.11	Call	870.47000	0.87047	923.87000	0.92387	870.470	5.95	0.34	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,433.79000	1.43379	1,378.57000	1.37857	1,433.790	6.19	0.45	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	624.63000	0.62463	598.11000	0.59811	624.630	6.73	0.23	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.47247	114.18608		8.44570	114.32808		6.07	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	418.08000	0.41808	445.34000	0.44534	418.080	5.36	0.17	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,622.03000	1.62203	1,688.78000	1.68878	1,622.030	5.91	0.43	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,264.51000	1.26451	1,223.31000	1.22331	1,264.510	6.48	0.33	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		308.61749	308.61749		308.50823	308.50823			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future		306.57809	306.57809		306.45323	306.45323			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future		312.28008	312.28008		312.15600	312.15600			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		233.30874	233.30874		233.22169	233.22169			0.00	0.00	0	9,010.00
R202	On 06/02/2020	Bond Future		233.48791	233.48791		233.38987	233.38987			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future		237.83045	237.83045		237.73290	237.73290			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		7.46633	102.36176		7.44115	102.43464		2.40	0.00	0.00	0	54,077.00
R2023	On 06/02/2020	Bond Future		7.49098	104.19909		7.46472	104.26981		2.49	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future		7.48969	102.17962		7.46042	102.25273		2.62	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		9.04711	95.35159		9.02767	95.47372		8.39	0.00	0.00	0	73,194.00
R2030	On 07/11/2019	Bond Future	8.60	Call	143.96000	0.14396	166.57000	0.16657	143.960	7.91	0.12	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,348.21000	1.34821	1,290.64000	1.29064	1,348.210	8.34	0.59	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,202.92000	1.20292	1,285.63000	1.28563	1,202.920	8.51	0.56	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	632.12000	0.63212	603.00000	0.60300	632.120	8.63	0.35	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	533.38000	0.53338	508.73000	0.50873	533.380	8.69	0.31	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	449.99000	0.44999	429.31000	0.42931	449.990	8.78	0.27	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	377.90000	0.37790	360.70000	0.36070	377.900	8.86	0.24	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	77.53000	0.07753	74.85000	0.07485	77.530	9.55	0.06	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	52.49000	0.05249	50.88000	0.05088	52.490	9.68	0.04	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future		9.11173	93.05445		9.09206	93.17555		8.73	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	382.72000	0.38272	407.67000	0.40767	382.720	8.05	0.17	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,600.44000	1.60044	1,663.41000	1.66341	1,600.440	8.73	0.45	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future		9.17580	94.76321		9.15520	94.88752		8.96	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		9.37952	92.78060		9.37031	92.84347		9.69	0.00	3,896,785.20	42	48,176.00
R2032	On 06/02/2020	Bond Future		9.44986	94.44592		9.44078	94.50685		9.64	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future		9.51789	92.02024		9.50834	92.08323		10.42	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		9.66249	95.53860		9.64320	95.68431		10.52	0.00	61,049,165.40	639	99,455.00
R2035	On 07/11/2019	Bond Future	8.92	Call	27.59000	0.02759	34.13000	0.03413	27.590	9.50	0.03	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	817.67000	0.81767	890.14000	0.89014	817.670	10.55	0.37	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	232.28000	0.23228	224.22000	0.22422	232.280	11.95	0.13	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future		9.74006	97.25348		9.72054	97.39856		10.47	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future		9.80900	94.53558		9.78869	94.68435		11.39	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,177.83000	1.17783	1,223.25000	1.22325	1,177.830	10.49	0.26	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,121.84000	3.12184	3,203.91000	3.20391	3,121.840	11.39	0.50	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,299.00000	1.29900	1,272.46000	1.27246	1,299.000	13.05	0.22	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future		9.87464	96.31347		9.85592	96.44858		11.75	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,440.23000	1.44023	1,478.24000	1.47824	1,440.230	12.19	0.24	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	1,990.72000	1.99072	2,037.88000	2.03788	1,990.720	12.46	0.30	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		9.79573	91.69876		9.77639	91.84538		11.16	0.00	3,576,251.64	39	67,339.00
R2037	On 06/02/2020	Bond Future		9.86885	89.08552		9.84930	89.23162		11.64	0.00	0.00	0	0.00

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R2037	On 07/05/2020	Bond Future			9.94128		90.72142		9.92096	90.87118		12.10	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			9.93625		94.42060		9.91187	94.61818		11.58	0.00	8,120,171.60	86	43,506.00
R2040	On 07/11/2019	Bond Future	9.30	Call	70.33000		0.07033		86.63000	0.08663	70.330	10.65	0.05	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	920.72000		0.92072		1,016.88000	1.01688	920.720	11.67	0.38	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.01063		91.60567		9.98585	91.80360		12.11	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.08424		93.28782		10.05854	93.49047		12.60	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			9.99035		91.20231		9.97101	91.36138		12.20	0.00	0.00	0	38,007.00
R2044	On 07/11/2019	Bond Future	9.19	Call	18.79000		0.01879		23.66000	0.02366	18.790	10.85	0.02	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	571.44000		0.57144		632.58000	0.63258	571.440	11.71	0.28	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	260.03000		0.26003		250.57000	0.25057	260.030	13.38	0.13	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.06250		88.45481		10.04292	88.61372		12.76	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	207.35000		0.20735		224.22000	0.22422	207.350	10.89	0.08	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,489.85000		1.48985		1,556.43000	1.55643	1,489.850	12.33	0.35	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	967.43000		0.96743		942.36000	0.94236	967.430	14.51	0.21	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.13379		90.07914		10.11347	90.24199		13.29	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	950.86000		0.95086		991.00000	0.99100	950.860	12.04	0.21	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,104.32000		1.10432		1,148.76000	1.14876	1,104.320	12.18	0.23	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	2,861.91000		2.86191		2,942.81000	2.94281	2,861.910	13.17	0.44	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,126.59000		3.12659		3,211.66000	3.21166	3,126.590	13.26	0.47	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,592.83000		1.59283		1,561.65000	1.56165	1,592.830	15.24	0.24	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,461.31000		1.46131		1,432.32000	1.43232	1,461.310	15.24	0.22	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.20352		87.38834		10.18453	87.53857		14.45	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1,090.45000		1.09045		1,124.91000	1.12491	1,090.450	13.21	0.20	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	2,731.57000		2.73157		2,795.13000	2.79513	2,731.570	14.06	0.37	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,681.40000		2.68140		2,643.19000	2.64319	2,681.400	15.86	0.30	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			9.98092		90.18969		9.96158	90.35317		12.59	0.00	3,156,639.15	35	86,311.00
R2048	On 06/02/2020	Bond Future			10.05454		91.80855		10.03495	91.97189		12.55	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.12032		89.05415		10.10002	89.22143		13.74	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.18320		90.72902		10.16418	90.88392		14.26	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1,505.84000		1.50584		1,547.20000	1.54720	1,505.840	14.68	0.23	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,121.90000		2.12190		2,174.01000	2.17401	2,121.900	15.03	0.29	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			6.72275		102.41772		6.72545	102.41724		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			6.58778		100.99429		6.58759	100.99454		0.65	0.00	0.00	0	11,057.00
R208	On 06/02/2020	Bond Future			6.42847		102.80709		6.43140	102.80392		0.60	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.13088		101.29127		6.13343	101.28909		0.53	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			9.65272		72.99389		9.63332	73.11924		12.01	0.00	0.00	0	97,252.00
R209	On 07/11/2019	Bond Future	8.92	Call	31.00000		0.03100		37.90000	0.03790	31.000	11.00	0.03	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	351.01000		0.35101		391.74000	0.39174	351.010	11.73	0.23	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	692.94000		0.69294		754.60000	0.75460	692.940	12.01	0.37	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	816.05000		0.81605		783.02000	0.78302	816.050	12.50	0.39	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.71846		74.30410		9.69886	74.42922		12.04	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.78200		72.51702		9.76168	72.64519		13.01	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			188.83481		188.83481		188.76529	188.76529			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			192.27070		192.27070		192.19336	192.19336			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			193.19651		193.19651		193.11962	193.11962			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			162.45128		162.45128		162.39419	162.39419			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future			163.16120		163.16120		163.09757	163.09757			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.19581		166.19581		166.13262	166.13262			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			9.24470		85.85782		9.23041	85.94629		9.40	0.00	19,403,867.32	226	23,319.00
R213	On 06/02/2020	Bond Future			9.31551		87.39896		9.30118	87.48609		9.41	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.37734		85.45159		9.36235	85.54123		10.08	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			9.91017		71.26655		9.89082	71.39574		13.04	0.00	10,404,916.30	146	16,236.00
R214	On 06/02/2020	Bond Future			9.98190		72.54575		9.96233	72.67480		13.04	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	10.04587	70.57943		10.02561	70.71161		14.18	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 :											471,007,195.51	1,841	1 094 954.00
Grand Total:											471,007,195.51	1,841	1 094 954.00