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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/09/2019

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	95.07000	95.07000		94.91000	94.91000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	667.09300	667.09300		668.61300	668.61300			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	679.06700	679.06700		680.61300	680.61300			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	691.54800	691.54800		693.12300	693.12300			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	776.43700	776.43700		780.18300	780.18300			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	790.37400	790.37400		794.18500	794.18500			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	804.90100	804.90100		808.78200	808.78200			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	695.95100	695.95100		699.95300	699.95300			0.00	0.00	0	220.00
ALBI	On 06/02/2020	Index Future	708.44300	708.44300		712.51500	712.51500			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	721.46400	721.46400		725.61100	725.61100			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	10.82207		77.61458		10.73651	78.11781			0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.93949		79.00760		10.85080	79.51980			0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.05305		76.66595		10.96114	77.18754			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	11.17172		78.57605		11.09127	79.11505			0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.28423		79.98621		11.20094	80.53481			0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.39770		77.19180		11.31138	77.75051			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	688.95700		688.95700		693.10400	693.10400			0.00	206,687,100.00	30	1,197.00
GOVI	On 06/02/2020	GOVI	701.32400		701.32400		705.54300	705.54300			0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	714.21400		714.21400		718.51100	718.51100			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.51163		137.51163		137.47868	137.47868			0.00	0.00	0	1,461.00
I2025	On 06/02/2020	Bond Future	138.53921		138.53921		138.50559	138.50559			0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.11818		141.11818		141.08395	141.08395			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	101.92262		101.92262		101.83597	101.83597			0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	103.77682		103.77682		103.68844	103.68844			0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.59608		104.59608		104.50604	104.50604			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	102.61622		102.61622		102.61645	102.61645			0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.48309		104.48309		104.48320	104.48320			0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.23242		105.23242		105.23253	105.23253			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	120.53394		120.53394		120.36041	120.36041			0.00	0.00	0	21,883.00
I2038	On 06/02/2020	Bond Future	121.06839		121.06839		120.89162	120.89162			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.32208		123.32208		123.14224	123.14224			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			111.01446		111.01446		111.01446	111.01446			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future			113.03416		113.03416		113.03396	113.03396			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			113.38989		113.38989		113.38989	113.38989			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			115.58963		115.58963		115.58963	115.58963			0.00	0.00	0	12,916.00
I2050	On 06/02/2020	Bond Future			115.85669		115.85669		115.85669	115.85669			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			118.01355		118.01355		118.01355	118.01355			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			262.11900		262.11900		262.08700	262.08700			0.00	86,499,270.00	33	941.00
IGOV	On 06/02/2020	Index Future			266.88800		266.88800		266.85500	266.85500			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			271.85600		271.85600		271.82200	271.82200			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 07/11/2019	Bond Future			8.24869		116.03963		8.16170	116.53660		5.64	0.00	74,613,482.09	643	127,352.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,126.91000		1.12691		906.03000	0.90603	1,126.910	5.61	0.54	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	931.65000		0.93165		1,221.30000	1.22130	931.650	5.63	0.49	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	981.72000		0.98172		783.29000	0.78329	981.720	5.64	0.49	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	989.18000		0.98918		1,287.72000	1.28772	989.180	5.64	0.51	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	206.54000		0.20654		157.11000	0.15711	206.540	6.06	0.15	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future			8.29687		112.81832		8.20551	113.32409		6.30	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,284.05000		1.28405		1,523.24000	1.52324	1,284.050	6.20	0.41	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,321.59000		1.32159		1,149.88000	1.14988	1,321.590	6.51	0.40	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	632.40000		0.63240		544.99000	0.54499	632.400	7.14	0.22	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future			8.33981		114.89209		8.24371	115.40714		6.04	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	594.77000		0.59477		724.14000	0.72414	594.770	5.35	0.22	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	2,074.11000		2.07411		2,348.60000	2.34860	2,074.110	6.07	0.49	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,241.87000		1.24187		1,107.91000	1.10791	1,241.870	6.88	0.30	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			308.84925		308.84925		308.85612	308.85612			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future			306.80975		306.80975		306.81649	306.81649			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future			312.52122		312.52122		312.52802	312.52802			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			233.15726		233.15726		233.15802	233.15802			0.00	0.00	0	9,089.00
R202	On 06/02/2020	Bond Future			233.33127		233.33127		233.33177	233.33177			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
R202	On 07/05/2020	Bond Future			237.67495		237.67495		237.67546	237.67546			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 07/11/2019	Bond Future			7.31299		102.80661		7.24480	103.00520		2.52	0.00	105,376,775.25	1,025	53,397.00
R2023	On 06/02/2020	Bond Future			7.32330		104.65176		7.24874	104.85385		2.69	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.30482		102.64248		7.22296	102.84828		2.68	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			8.93996		96.02737		8.85883	96.54336		8.30	0.00	15,940,543.42	166	73,029.00
R2030	On 07/11/2019	Bond Future	8.60	Call	404.04000		0.40404		569.85000	0.56985	404.040	8.15	0.24	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,199.40000		1.19940		1,000.54000	1.00054	1,199.400	8.52	0.49	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,823.41000		1.82341		2,196.84000	2.19684	1,823.410	8.73	0.63	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	623.20000		0.62320		511.88000	0.51188	623.200	8.90	0.30	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	542.21000		0.54221		444.53000	0.44453	542.210	8.98	0.27	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	470.82000		0.47082		385.45000	0.38545	470.820	9.07	0.24	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	407.71000		0.40771		333.42000	0.33342	407.710	9.15	0.21	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	115.67000		0.11567		94.93000	0.09493	115.670	9.84	0.07	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	80.47000		0.08047		65.93000	0.06593	80.470	9.84	0.05	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			9.00047		93.74218		8.91623	94.26736		9.18	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	662.51000		0.66251		811.12000	0.81112	662.510	8.49	0.23	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	2,147.15000		2.14715		2,448.18000	2.44818	2,147.150	9.18	0.51	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			9.05993		95.46529		8.97242	96.00016		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			9.30450		93.29444		9.21850	93.88838		9.71	0.00	30,134,104.12	323	48,207.00
R2032	On 06/02/2020	Bond Future			9.37219		94.96891		9.28317	95.57339		10.18	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.43718		92.55452		9.34498	93.17013		10.46	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			9.56281		96.29513		9.47182	96.99354		10.58	0.00	44,295,759.80	460	94,724.00
R2035	On 07/11/2019	Bond Future	8.92	Call	121.71000		0.12171		207.40000	0.20740	121.710	9.55	0.08	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,382.68000		1.38268		1,782.77000	1.78277	1,382.680	10.61	0.47	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	277.48000		0.27748		222.06000	0.22206	277.480	11.95	0.13	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.63697		98.02345		9.54289	98.73425		11.10	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.70225		95.32142		9.60506	96.04535		11.47	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,553.43000		1.55343		1,807.96000	1.80796	1,553.430	10.74	0.31	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,663.92000		3.66392		4,084.76000	4.08476	3,663.920	11.47	0.53	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,193.74000		1.19374		1,069.69000	1.06969	1,193.740	12.91	0.21	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.76665		97.09686		9.66620	97.83425		11.69	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,312.41000		2.31241		2,583.68000	2.58368	2,312.410	12.40	0.33	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			9.68528		92.54104		9.59942	93.20410		11.22	0.00	32,019,199.84	346	60,745.00
R2037	On 06/02/2020	Bond Future			9.75483		89.94270		9.66620	90.61763		12.35	0.00	0.00	0	0.00

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R2037	On 07/05/2020	Bond Future			9.82334		91.59601		9.73187	92.28328		12.19	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			9.82604		95.31919		9.74531	95.98629		11.70	0.00	14,202,559.31	149	40,851.00
R2040	On 07/11/2019	Bond Future	9.30	Call	260.65000		0.26065		392.85000	0.39285	260.650	10.84	0.13	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,587.83000		1.58783		1,982.77000	1.98277	1,587.830	11.78	0.49	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.89688		92.52023		9.81360	93.19912		12.90	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			9.96666		94.22084		9.88073	94.91234		12.75	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			9.87476		92.16017		9.78895	92.88246		12.32	0.00	185,334,101.87	2,011	37,708.00
R2044	On 07/11/2019	Bond Future	9.19	Call	115.21000		0.11521		193.85000	0.19385	115.210	11.16	0.07	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,208.10000		1.20810		1,573.04000	1.57304	1,208.100	12.30	0.40	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	339.60000		0.33960		279.52000	0.27952	339.600	14.07	0.13	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.94329		89.42977		9.85483	90.16492		13.61	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	497.55000		0.49755		634.74000	0.63474	497.550	11.96	0.15	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,209.19000		2.20919		2,567.75000	2.56775	2,209.190	13.24	0.43	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	983.03000		0.98303		868.25000	0.86825	983.030	15.09	0.20	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.01067		91.07363		9.91949	91.82230		13.45	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,357.65000		1.35765		1,582.73000	1.58273	1,357.650	12.43	0.26	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,537.92000		1.53792		1,782.16000	1.78216	1,537.920	12.54	0.28	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,497.48000		3.49748		3,898.94000	3.89894	3,497.480	13.34	0.49	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,785.26000		3.78526		4,204.40000	4.20440	3,785.260	13.43	0.51	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,452.91000		1.45291		1,317.61000	1.31761	1,452.910	15.14	0.22	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,332.64000		1.33264		1,206.67000	1.20667	1,332.640	15.14	0.20	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.07853		88.38513		9.98449	89.14766		14.43	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1,368.12000		1.36812		1,566.15000	1.56615	1,368.120	13.18	0.23	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	3,223.18000		3.22318		3,567.67000	3.56767	3,223.180	14.05	0.41	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,489.85000		2.48985		2,303.02000	2.30302	2,489.850	15.84	0.28	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			9.86045		91.21664		9.77466	91.96069		12.72	0.00	0.00	0	85,385.00
R2048	On 06/02/2020	Bond Future			9.93027		92.85380		9.84181	93.61112		13.40	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			9.99210		90.12020		9.90100	90.89146		13.91	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.05304		91.79875		9.95919	92.58437		14.25	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,549.65000		2.54965		2,834.71000	2.83471	2,549.650	15.01	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			6.64552		102.43142		6.64084	102.43226		0.06	0.00	0.00	0	3,639.00
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			6.58572		100.99698		6.58458	100.99847		0.73	0.00	15,856,525.86	157	10,069.00
R208	On 06/02/2020	Bond Future			6.42611		102.80964		6.42479	102.81107		0.70	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.12568		101.29571		6.12394	101.29719		0.59	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			9.55177		73.64962		9.46597	74.21374		12.00	0.00	62,749,476.24	852	92,570.00
R209	On 07/11/2019	Bond Future	8.92	Call	122.82000		0.12282		199.86000	0.19986	122.820	10.98	0.09	1,138,488.78	173	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	708.95000		0.70895		952.74000	0.95274	708.950	11.75	0.34	4,316,920.55	173	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	1,170.83000		1.17083		1,492.10000	1.49210	1,170.830	12.00	0.47	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	778.24000		0.77824		640.33000	0.64033	778.240	12.46	0.33	4,258,571.46	173	8,000.00
R209	On 06/02/2020	Bond Future			9.61448		74.97143		9.52611	75.54561		12.76	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.67464		73.19797		9.58360	73.78270		13.11	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			189.29421		189.29421		189.43880	189.43880			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			192.73783		192.73783		192.88490	192.88490			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			193.67558		193.67558		193.82540	193.82540			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			162.50780		162.50780		162.54867	162.54867			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future			163.21822		163.21822		163.25973	163.25973			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.25663		166.25663		166.29892	166.29892			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			9.14381		86.48509		9.06286	86.99286		9.28	0.00	16,691,622.37	193	21,564.00
R213	On 06/02/2020	Bond Future			9.21098		88.03733		9.12711	88.55417		9.90	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.26885		86.10322		9.18202	86.62957		10.09	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			9.81492		71.90615		9.73426	72.45505		13.12	0.00	13,086,919.30	182	15,477.00
R214	On 06/02/2020	Bond Future			9.88377		73.19668		9.80068	73.75540		13.86	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future			9.94468		71.24359		9.85919	71.81256		14.33	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 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 :											913,201,420.26	7,089	1 060 222.00
Grand Total:											913,201,420.26	7,089	1 060 222.00