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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/09/2019

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	94.91000	94.91000		94.86000	94.86000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	668.61300	668.61300		669.71000	669.71000			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	680.61300	680.61300		681.72900	681.72900			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	693.12300	693.12300		694.26000	694.26000			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	780.18300	780.18300		782.24100	782.24100			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	794.18500	794.18500		796.28000	796.28000			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	808.78200	808.78200		810.91600	810.91600			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	699.95300	699.95300		702.05200	702.05200			0.00	0.00	0	220.00
ALBI	On 06/02/2020	Index Future	712.51500	712.51500		714.65100	714.65100			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	725.61100	725.61100		727.78700	727.78700			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	10.73651	78.11781		10.69687	78.35257				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.85080	79.51980		10.80973	79.75867				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	10.96114	77.18754		10.91857	77.43087				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	11.09127	79.11505		11.04653	79.41751				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.20094	80.53481		11.15464	80.84260				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.31138	77.75051		11.26340	78.06402				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	693.10400	693.10400		695.25400	695.25400				0.00	0.00	0	1,198.00
GOVI	On 06/02/2020	GOVI	705.54300	705.54300		707.73200	707.73200				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	718.51100	718.51100		720.74000	720.74000				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.47868	137.47868		137.41128	137.41128				0.00	0.00	0	1,461.00
I2025	On 06/02/2020	Bond Future	138.50559	138.50559		138.43683	138.43683				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.08395	141.08395		141.01395	141.01395				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	101.83597	101.83597		101.83648	101.83648				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	103.68844	103.68844		103.68887	103.68887				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.50604	104.50604		104.50646	104.50646				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	102.61645	102.61645		102.55748	102.55748				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.48320	104.48320		104.42295	104.42295				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.23253	105.23253		105.17125	105.17125				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	120.36041	120.36041		120.36075	120.36075				0.00	2,888,649.84	24	21,883.00
I2038	On 06/02/2020	Bond Future	120.89162	120.89162		120.89179	120.89179				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.14224	123.14224		123.14241	123.14241				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		110.81155	110.81155			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future			113.03396		113.03396		112.82733	112.82733			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			113.38989		113.38989		113.17930	113.17930			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		118.01331	118.01331			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			262.08700		262.08700		262.02500	262.02500			0.00	406,234,850.00	155	908.00
IGOV	On 06/02/2020	Index Future			266.85500		266.85500		266.79100	266.79100			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			271.82200		271.82200		271.75800	271.75800			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			8.16170		116.53660		8.11069	116.82934		5.64	0.00	2,447,268.60	21	127,628.00
R186	On 07/11/2019	Bond Future	8.20	Put	906.03000		0.90603		786.65000	0.78665	906.030	5.61	0.46	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,221.30000		1.22130		1,402.23000	1.40223	1,221.300	5.63	0.57	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	783.29000		0.78329		676.42000	0.67642	783.290	5.64	0.42	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	1,287.72000		1.28772		1,473.59000	1.47359	1,287.720	5.64	0.58	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	157.11000		0.15711		130.32000	0.13032	157.110	6.06	0.12	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future			8.20551		113.32409		8.15194	113.62202		6.30	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,523.24000		1.52324		1,670.41000	1.67041	1,523.240	6.20	0.46	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,149.88000		1.14988		1,053.26000	1.05326	1,149.880	6.51	0.36	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	544.99000		0.54499		495.34000	0.49534	544.990	7.14	0.19	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future			8.24371		115.40714		8.18736	115.71057		6.04	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	724.14000		0.72414		806.22000	0.80622	724.140	5.35	0.25	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	2,348.60000		2.34860		2,515.42000	2.51542	2,348.600	6.07	0.52	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,107.91000		1.10791		1,031.58000	1.03158	1,107.910	6.88	0.27	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			308.85612		308.85612		308.86300	308.86300			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future			306.81649		306.81649		306.82313	306.82313			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future			312.52802		312.52802		312.53492	312.53492			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			233.15802		233.15802		233.15853	233.15853			0.00	0.00	0	9,089.00
R202	On 06/02/2020	Bond Future			233.33177		233.33177		233.33228	233.33228			0.00	0.00	0	0.00

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R202	On 07/05/2020	Bond Future			237.67546		237.67546		237.67596	237.67596			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			7.24480		103.00520		7.19229	103.15846		2.52	0.00	0.00	0	53,397.00
R2023	On 06/02/2020	Bond Future			7.24874		104.85385		7.19134	105.00977		2.69	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.22296		102.84828		7.15992	103.00712		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			8.85883		96.54336		8.81854	96.80100		8.30	0.00	0.00	0	73,011.00
R2030	On 07/11/2019	Bond Future	8.60	Call	569.85000		0.56985		660.79000	0.66079	569.850	8.15	0.30	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,000.54000		1.00054		907.17000	0.90717	1,000.540	8.52	0.42	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,196.84000		2.19684		2,387.37000	2.38737	2,196.840	8.73	0.69	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	511.88000		0.51188		459.20000	0.45920	511.880	8.90	0.25	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	444.53000		0.44453		398.13000	0.39813	444.530	8.98	0.22	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	385.45000		0.38545		344.73000	0.34473	385.450	9.07	0.20	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	333.42000		0.33342		297.81000	0.29781	333.420	9.15	0.18	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	94.93000		0.09493		84.29000	0.08429	94.930	9.84	0.06	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	65.93000		0.06593		58.35000	0.05835	65.930	9.84	0.04	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			8.91623		94.26736		8.87441	94.52952		9.18	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	811.12000		0.81112		889.90000	0.88990	811.120	8.49	0.27	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	2,448.18000		2.44818		2,602.13000	2.60213	2,448.180	9.18	0.55	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			8.97242		96.00016		8.92898	96.26716		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			9.21850		93.88838		9.18350	94.13160		9.71	0.00	0.00	0	48,207.00
R2032	On 06/02/2020	Bond Future			9.28317		95.57339		9.24695	95.82090		10.18	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.34498		93.17013		9.30746	93.42226		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			9.47182		96.99354		9.42669	97.34274		10.58	0.00	0.00	0	94,724.00
R2035	On 07/11/2019	Bond Future	8.92	Call	207.40000		0.20740		259.85000	0.25985	207.400	9.55	0.12	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,782.77000		1.78277		1,993.37000	1.99337	1,782.770	10.61	0.55	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	222.06000		0.22206		195.44000	0.19544	222.060	11.95	0.10	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.54289		98.73425		9.49623	99.08970		11.10	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.60506		96.04535		9.55687	96.40732		11.47	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,807.96000		1.80796		1,941.19000	1.94119	1,807.960	10.74	0.34	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	4,084.76000		4.08476		4,300.14000	4.30014	4,084.760	11.47	0.57	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,069.69000		1.06969		1,009.52000	1.00952	1,069.690	12.91	0.19	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.66620		97.83425		9.61640	98.20297		11.69	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,583.68000		2.58368		2,723.04000	2.72304	2,583.680	12.40	0.35	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			9.59942		93.20410		9.55938	93.51583		11.22	0.00	0.00	0	60,745.00
R2037	On 06/02/2020	Bond Future			9.66620		90.61763		9.62489	90.93482		12.35	0.00	0.00	0	0.00

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R2037	On 07/05/2020	Bond Future			9.73187		92.28328		9.68923	92.60638		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			9.74531		95.98629		9.70530	96.31973		11.70	0.00	0.00	0	40,851.00
R2040	On 07/11/2019	Bond Future	9.30	Call	392.85000		0.39285		467.81000	0.46781	392.850	10.84	0.18	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,982.77000		1.98277		2,186.81000	2.18681	1,982.770	11.78	0.55	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.81360		93.19912		9.77233	93.53848		12.90	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			9.88073		94.91234		9.83816	95.25796		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			9.78895		92.88246		9.74894	93.22255		12.32	0.00	174,154,612.50	1,875	36,836.00
R2044	On 07/11/2019	Bond Future	9.19	Call	193.85000		0.19385		238.86000	0.23886	193.850	11.16	0.10	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,573.04000		1.57304		1,754.90000	1.75490	1,573.040	12.30	0.47	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	279.52000		0.27952		251.89000	0.25189	279.520	14.07	0.11	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.85483		90.16492		9.81359	90.51110		13.61	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	634.74000		0.63474		705.10000	0.70510	634.740	11.96	0.18	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,567.75000		2.56775		2,742.49000	2.74249	2,567.750	13.24	0.47	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	868.25000		0.86825		815.76000	0.81576	868.250	15.09	0.18	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			9.91949		91.82230		9.87699	92.17486		13.45	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,582.73000		1.58273		1,693.82000	1.69382	1,582.730	12.43	0.29	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,782.16000		1.78216		1,902.30000	1.90230	1,782.160	12.54	0.31	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,898.94000		3.89894		4,092.47000	4.09247	3,898.940	13.34	0.52	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	4,204.40000		4.20440		4,406.10000	4.40610	4,204.400	13.43	0.54	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,317.61000		1.31761		1,255.46000	1.25546	1,317.610	15.14	0.20	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,206.67000		1.20667		1,148.81000	1.14881	1,206.670	15.14	0.19	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			9.98449		89.14766		9.94000	9.94000		14.43	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1,566.15000		1.56615		0.00000	0.00000	1,566.150	13.18	0.25	6,284,204.47	280	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	3,567.67000		3.56767		0.00000	0.00000	3,567.670	14.05	0.44	5,482,366.08	140	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,303.02000		2.30302		0.00000	0.00000	2,303.020	15.84	0.26	6,587,874.09	280	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			9.77466		91.96069		9.72956	92.35615		12.72	0.00	87,270,694.81	949	85,385.00
R2048	On 06/02/2020	Bond Future			9.84181		93.61112		9.79532	94.01363		13.40	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			9.90100		90.89146		9.85314	91.30134		13.91	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			9.95919		92.58437		9.90990	93.00186		14.25	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,834.71000		2.83471		2,989.30000	2.98930	2,834.710	15.01	0.35	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			6.64084		102.43226		6.63622	102.43308		0.06	0.00	25,095,903.70	245	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			6.58458		100.99847		6.57228	101.01452		0.73	0.00	0.00	0	10,069.00
R208	On 06/02/2020	Bond Future			6.42479		102.81107		6.40978	102.82730		0.70	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.12394		101.29719		6.10454	101.31377		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			9.46597		74.21374		9.42594	74.47908		12.00	0.00	14,694,320.52	198	92,554.00
R209	On 07/11/2019	Bond Future	8.92	Call	199.86000		0.19986		243.08000	0.24308	199.860	10.98	0.13	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	952.74000		0.95274		1,076.02000	1.07602	952.740	11.75	0.40	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	1,492.10000		1.49210		1,650.49000	1.65049	1,492.100	12.00	0.54	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	640.33000		0.64033		579.62000	0.57962	640.330	12.46	0.28	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.52611		75.54561		9.48489	75.81566		12.76	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.58360		73.78270		9.54113	74.05779		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			189.43880		189.43880		189.44034	189.44034			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			192.88490		192.88490		192.88628	192.88628			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			193.82540		193.82540		193.82677	193.82677			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			162.54867		162.54867		162.55274	162.55274			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future			163.25973		163.25973		163.26371	163.26371			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.29892		166.29892		166.30299	166.30299			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			9.06286		86.99286		9.02271	87.24620		9.28	0.00	0.00	0	21,564.00
R213	On 06/02/2020	Bond Future			9.12711		88.55417		9.08552	88.81201		9.90	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.18202		86.62957		9.13896	86.89219		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			9.73426		72.45505		9.68918	72.76476		13.12	0.00	0.00	0	15,477.00
R214	On 06/02/2020	Bond Future			9.80068		73.75540		9.75426	74.07060		13.86	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future			9.85919		71.81256		9.81143	72.13359		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 :												731,140,744.60	4,167	1 059 560.00
Grand Total:												731,140,744.60	4,167	1 059 560.00