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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/10/2019

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	95.23000	95.23000		95.29000	95.29000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	665.59400	665.59400		664.26800	664.26800			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	677.54300	677.54300		676.19300	676.19300			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	689.98300	689.98300		688.60800	688.60800			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	774.27100	774.27100		771.42100	771.42100			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	788.17000	788.17000		785.26900	785.26900			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	802.64200	802.64200		799.68700	799.68700			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	693.88500	693.88500		690.75200	690.75200			0.00	0.00	0	220.00
ALBI	On 06/02/2020	Index Future	706.34100	706.34100		703.15100	703.15100			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	719.31100	719.31100		716.06200	716.06200			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	10.85038	77.44911		10.91511	77.07271				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.96880	78.83941		11.03595	78.45610				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.08369	76.49321		11.15329	76.10291				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	11.18336	78.49858		11.25946	77.99527				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.29622	79.90777		11.37508	79.39519				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.41036	77.11043		11.49210	76.58853				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	686.73300	686.73300		683.52000	683.52000				0.00	0.00	0	1,242.00
GOVI	On 06/02/2020	GOVI	699.06100	699.06100		695.79000	695.79000				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	711.89700	711.89700		708.56600	708.56600				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.82580	137.82580		137.82352	137.82352				0.00	13,782,580.00	100	1,461.00
I2025	On 06/02/2020	Bond Future	138.85988	138.85988		138.85722	138.85722				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.44244	141.44244		141.43981	141.43981				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	102.38029	102.38029		102.33332	102.33332				0.00	15,357,043.50	150	4,410.00
I2029	On 06/02/2020	Bond Future	104.24337	104.24337		104.19525	104.19525				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	105.06950	105.06950		105.02053	105.02053				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	102.57144	102.57144		102.56653	102.56653				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.43795	104.43795		104.43272	104.43272				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.18471	105.18471		105.17949	105.17949				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	120.61854	120.61854		120.61303	120.61303				0.00	0.00	0	21,883.00
I2038	On 06/02/2020	Bond Future	121.15533	121.15533		121.14948	121.14948				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.40858	123.40858		123.40270	123.40270				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		111.91159	111.91159		111.80396	111.80396			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future		113.94827	113.94827		113.83820	113.83820			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future		114.31915	114.31915		114.20725	114.20725			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		116.36962	116.36962		116.36383	116.36383			0.00	0.00	0	12,916.00
I2050	On 06/02/2020	Bond Future		116.65167	116.65167		116.64563	116.64563			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future		118.82108	118.82108		118.81498	118.81498			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		262.41900	262.41900		262.39900	262.39900			0.00	0.00	0	1,070.00
IGOV	On 06/02/2020	Index Future		267.19400	267.19400		267.17400	267.17400			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future		272.16400	272.16400		272.14300	272.14300			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		8.30538	115.71729		8.36840	115.36034		5.80	0.00	0.00	0	127,262.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,172.45000	1.17245	1,410.37000	1.41037	1,172.450	5.77	0.61	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	643.46000	0.64346	513.66000	0.51366	643.460	5.79	0.42	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,008.82000	1.00882	1,228.64000	1.22864	1,008.820	5.80	0.56	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	693.94000	0.69394	556.81000	0.55681	693.940	5.80	0.44	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	167.53000	0.16753	232.52000	0.23252	167.530	6.25	0.14	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.35634	112.49066		8.42259	112.12710		6.03	0.00	0.00	0	5,040.00
R186	On 06/02/2020	Bond Future	8.11	Call	960.98000	0.96098	870.47000	0.87047	960.980	5.82	0.37	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,228.20000	1.22820	1,433.79000	1.43379	1,228.200	6.03	0.41	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	486.08000	0.48608	624.63000	0.62463	486.080	6.45	0.20	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.40278	114.55625		8.47247	114.18608		6.08	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	483.60000	0.48360	418.08000	0.41808	483.600	5.37	0.19	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,785.69000	1.78569	1,622.03000	1.62203	1,785.690	5.92	0.46	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,146.05000	1.14605	1,264.51000	1.26451	1,146.050	6.49	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		308.61384	308.61384		308.61749	308.61749			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future		306.57504	306.57504		306.57809	306.57809			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future		312.27689	312.27689		312.28008	312.28008			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		233.31890	233.31890		233.30874	233.30874			0.00	0.00	0	9,010.00
R202	On 06/02/2020	Bond Future		233.49878	233.49878		233.48791	233.48791			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future		237.84154	237.84154		237.83045	237.83045			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			7.40335		102.54418		7.46633	102.36176		2.40	0.00	0.00	0	54,077.00
R2023	On 06/02/2020	Bond Future			7.42200		104.38500		7.49098	104.19909		2.48	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.41398		102.36886		7.48969	102.17962		2.61	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			8.97903		95.78022		9.04711	95.35159		8.40	0.00	5,555,252.76	58	73,136.00
R2030	On 07/11/2019	Bond Future	8.60	Call	197.95000		0.19795		143.96000	0.14396	197.950	7.93	0.16	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,096.93000		1.09693		1,348.21000	1.34821	1,096.930	8.35	0.52	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,443.03000		1.44303		1,202.92000	1.20292	1,443.030	8.52	0.62	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	482.59000		0.48259		632.12000	0.63212	482.590	8.64	0.29	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	401.76000		0.40176		533.38000	0.53338	401.760	8.70	0.25	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	334.73000		0.33473		449.99000	0.44999	334.730	8.79	0.22	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	277.59000		0.27759		377.90000	0.37790	277.590	8.87	0.19	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	51.74000		0.05174		77.53000	0.07753	51.740	9.58	0.04	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	34.31000		0.03431		52.49000	0.05249	34.310	9.70	0.03	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			9.04099		93.49094		9.11173	93.05445		8.74	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	458.91000		0.45891		382.72000	0.38272	458.910	8.07	0.19	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,800.85000		1.80085		1,600.44000	1.60044	1,800.850	8.74	0.49	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			9.10231		95.20769		9.17580	94.76321		8.97	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			9.31641		93.21260		9.37952	92.78060		9.72	0.00	0.00	0	48,176.00
R2032	On 06/02/2020	Bond Future			9.38448		94.88588		9.44986	94.44592		9.67	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.45017		92.46824		9.51789	92.02024		10.44	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			9.60931		95.94110		9.66249	95.53860		10.58	0.00	3,837,644.00	40	99,415.00
R2035	On 07/11/2019	Bond Future	8.92	Call	35.29000		0.03529		27.59000	0.02759	35.290	9.44	0.03	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	921.94000		0.92194		817.67000	0.81767	921.940	10.22	0.42	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	152.23000		0.15223		232.28000	0.23228	152.230	11.47	0.09	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.68502		97.66341		9.74006	97.25348		10.53	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.75213		94.95303		9.80900	94.53558		11.44	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,301.57000		1.30157		1,177.83000	1.17783	1,301.570	10.56	0.28	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,340.45000		3.34045		3,121.84000	3.12184	3,340.450	11.44	0.52	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,216.65000		1.21665		1,299.00000	1.29900	1,216.650	13.12	0.21	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.81586		96.73869		9.87464	96.31347		11.81	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,558.73000		1.55873		1,440.23000	1.44023	1,558.730	12.26	0.25	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,052.08000		2.05208		1,990.72000	1.99072	2,052.080	12.26	0.31	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			9.73258		92.17887		9.79573	91.69876		11.21	0.00	0.00	0	67,339.00
R2037	On 06/02/2020	Bond Future			9.80362		89.57439		9.86885	89.08552		11.70	0.00	0.00	0	0.00

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R2037	On 07/05/2020	Bond Future			9.87394		91.21919		9.94128	90.72142		12.15	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			9.86296		95.01661		9.93625	94.42060		11.64	0.00	0.00	0	43,506.00
R2040	On 07/11/2019	Bond Future	9.30	Call	91.31000		0.09131		70.33000	0.07033	91.310	10.38	0.07	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,105.60000		1.10560		920.72000	0.92072	1,105.600	11.30	0.45	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.93494		92.21258		10.01063	91.60557		12.17	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.00615		93.90579		10.08424	93.28782		12.66	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			9.91715		91.80690		9.99035	91.20231		12.26	0.00	0.00	0	38,007.00
R2044	On 07/11/2019	Bond Future	9.19	Call	30.21000		0.03021		18.79000	0.01879	30.210	10.91	0.03	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	746.96000		0.74696		571.44000	0.57144	746.960	11.77	0.34	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	184.03000		0.18403		260.03000	0.26003	184.030	13.44	0.10	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.98696		89.07053		10.06250	88.45481		12.83	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	262.91000		0.26291		207.35000	0.20735	262.910	10.93	0.10	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,721.67000		1.72167		1,489.85000	1.48985	1,721.670	12.39	0.39	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	844.54000		0.84454		967.43000	0.96743	844.540	14.58	0.19	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.05590		90.70611		10.13379	90.07914		13.35	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	990.48000		0.99048		950.86000	0.95086	990.480	11.60	0.22	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,152.60000		1.15260		1,104.32000	1.10432	1,152.600	11.74	0.25	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,052.25000		3.05225		2,861.91000	2.86191	3,052.250	12.86	0.47	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,339.22000		3.33922		3,126.59000	3.12659	3,339.220	12.98	0.49	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,344.85000		1.34485		1,592.83000	1.59283	1,344.850	14.78	0.22	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,258.09000		1.25809		1,461.31000	1.46131	1,258.090	14.93	0.20	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.12317		88.02695		10.20352	87.38834		14.52	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1,231.13000		1.23113		1,090.45000	1.09045	1,231.130	13.28	0.21	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	2,896.44000		2.89644		2,731.57000	2.73157	2,896.440	13.83	0.39	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,380.62000		2.38062		2,681.40000	2.68140	2,380.620	15.48	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			9.90766		90.81174		9.98092	90.18969		12.65	0.00	45,405,870.00	500	86,811.00
R2048	On 06/02/2020	Bond Future			9.97893		92.44195		10.05454	91.80855		12.62	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.04243		89.69906		10.12032	89.05415		13.79	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.10295		91.38587		10.18320	90.72902		14.29	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1,666.68000		1.66668		1,505.84000	1.50584	1,666.680	14.73	0.24	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,222.56000		2.22256		2,121.90000	2.12190	2,222.560	14.73	0.30	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			6.73633		102.41530		6.72275	102.41772		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			6.59125		100.98977		6.58778	100.99429		0.61	0.00	0.00	0	11,057.00
R208	On 06/02/2020	Bond Future			6.43256		102.80266		6.42847	102.80709		0.57	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.13623		101.28670		6.13088	101.29127		0.52	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			9.58986		73.40119		9.65272	72.99389		12.03	0.00	5,138,083.30	70	97,262.00
R209	On 07/11/2019	Bond Future	8.92	Call	41.80000		0.04180		31.00000	0.03100	41.800	10.94	0.04	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	405.91000		0.40591		351.01000	0.35101	405.910	11.28	0.26	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	805.17000		0.80517		692.94000	0.69294	805.170	11.63	0.42	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	617.10000		0.61710		816.05000	0.81605	617.100	12.07	0.33	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.65368		74.71881		9.71846	74.30410		12.07	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.71525		72.93931		9.78200	72.51702		13.04	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			188.84111		188.84111		188.83481	188.83481			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			192.27744		192.27744		192.27070	192.27070			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			193.20329		193.20329		193.19651	193.19651			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			162.41210		162.41210		162.45128	162.45128			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future			163.12165		163.12165		163.16120	163.16120			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.15546		166.15546		166.19581	166.19581			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			9.18155		86.24972		9.24470	85.85782		9.40	0.00	0.00	0	23,319.00
R213	On 06/02/2020	Bond Future			9.25004		87.79804		9.31551	87.39896		9.41	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.30956		85.85792		9.37734	85.45159		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			9.83701		71.75699		9.91017	71.26655		13.06	0.00	10,476,520.54	146	16,236.00
R214	On 06/02/2020	Bond Future			9.90648		73.04518		9.98190	72.54575		13.07	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	9.96826	71.08793		10.04587	70.57943		14.20	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 :											99,552,994.10	1,064	1 095 516.00
Grand Total:											99,552,994.10	1,064	1 095 516.00