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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/09/2019

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	95.22000	95.22000		95.18000	95.18000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	665.45500	665.45500		665.40800	665.40800			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	677.37700	677.37700		677.32800	677.32800			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	689.82200	689.82200		689.77300	689.77300			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	773.50400	773.50400		773.11800	773.11800			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	787.36200	787.36200		786.96800	786.96800			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	801.82700	801.82700		801.42700	801.42700			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	692.78300	692.78300		692.34400	692.34400			0.00	0.00	0	220.00
ALBI	On 06/02/2020	Index Future	705.19400	705.19400		704.74700	704.74700			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	718.15000	718.15000		717.69500	717.69500			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	10.87723	77.29265		10.88360	77.25560			0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.99714	78.67730		11.00375	78.63956			0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.11290	76.32905		11.11975	76.29063			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	11.22159	78.24505		11.23305	78.16932			0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.33627	79.64673		11.34815	79.56959			0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.45173	76.84553		11.46404	76.76701			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	685.64400	685.64400		685.19600	685.19600			0.00	0.00	0	1,201.00
GOVI	On 06/02/2020	GOVI	697.92700	697.92700		697.47100	697.47100			0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	710.74900	710.74900		710.28500	710.28500			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.61428	137.61428		137.66051	137.66051			0.00	0.00	0	1,461.00
I2025	On 06/02/2020	Bond Future	138.63940	138.63940		138.68639	138.68639			0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.21938	141.21938		141.26729	141.26729			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	102.19130	102.19130		102.17428	102.17428			0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	104.04712	104.04712		104.02969	104.02969			0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.87076	104.87076		104.85301	104.85301			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	102.51069	102.51069		102.37522	102.37522			0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.37227	104.37227		104.23432	104.23432			0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.11894	105.11894		104.97851	104.97851			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	120.54752	120.54752		120.44026	120.44026			0.00	0.00	0	21,883.00
I2038	On 06/02/2020	Bond Future	121.07854	121.07854		120.96913	120.96913			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.33174	123.33174		123.22031	123.22031			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	111.74289	111.74289		111.72360	111.72360			0.00	0.00	0	17,994.00	
I2046	On 06/02/2020	Bond Future	113.77211	113.77211		113.75253	113.75253			0.00	0.00	0	0.00	
I2046	On 07/05/2020	Bond Future	114.14107	114.14107		114.12115	114.12115			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	116.06823	116.06823		116.04819	116.04819			0.00	0.00	0	12,916.00	
I2050	On 06/02/2020	Bond Future	116.34037	116.34037		116.31998	116.31998			0.00	0.00	0	0.00	
I2050	On 07/05/2020	Bond Future	118.50532	118.50532		118.48475	118.48475			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	262.29900	262.29900		262.36900	262.36900			0.00	0.00	0	1,070.00	
IGOV	On 06/02/2020	Index Future	267.06300	267.06300		267.13400	267.13400			0.00	0.00	0	0.00	
IGOV	On 07/05/2020	Index Future	272.03200	272.03200		272.10500	272.10500			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	8.31366	115.67030		8.31937	115.63792		5.79	0.00	11,567,030.00	100	127,067.00	
R186	On 07/11/2019	Bond Future	8.20	Put	1,253.64000	1.25364	1,283.83000	1.28383	1,253.640	5.76	0.61	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	677.41000	0.67741	674.49000	0.67449	677.410	5.78	0.42	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,089.39000	1.08939	1,118.33000	1.11833	1,089.390	5.79	0.56	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	727.52000	0.72752	724.08000	0.72408	727.520	5.79	0.44	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	209.79000	0.20979	222.45000	0.22245	209.790	6.24	0.16	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future	8.36579	112.43871		8.37180	112.40569		6.02	0.00	0.00	0	5,040.00	
R186	On 06/02/2020	Bond Future	8.11	Call	1,003.61000	1.00361	997.18000	0.99718	1,003.610	5.95	0.37	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,322.71000	1.32271	1,342.92000	1.34292	1,322.710	6.19	0.42	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	575.18000	0.57518	587.47000	0.58747	575.180	6.73	0.22	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future	8.41248	114.50463		8.41879	114.47107		6.07	0.00	0.00	0	0.00	
R186	On 07/05/2020	Bond Future	7.60	Call	486.11000	0.48611	482.71000	0.48271	486.110	5.36	0.19	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,782.22000	1.78222	1,771.65000	1.77165	1,782.220	5.91	0.46	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,181.74000	1.18174	1,196.74000	1.19674	1,181.740	6.48	0.31	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	308.46150	308.46150		308.41466	308.41466			0.00	0.00	0	2,507.00	
R197	On 06/02/2020	Bond Future	306.40535	306.40535		306.35758	306.35758			0.00	0.00	0	40.00	
R197	On 07/05/2020	Bond Future	312.10740	312.10740		312.05872	312.05872			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	233.18212	233.18212		233.65605	233.65605			0.00	0.00	0	9,010.00	
R202	On 06/02/2020	Bond Future	233.34920	233.34920		233.83169	233.83169			0.00	0.00	0	0.00	
R202	On 07/05/2020	Bond Future	237.69183	237.69183		238.18298	238.18298			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	7.40510	102.53910		7.40538	102.53829		2.40	0.00	0.00	0	54,077.00	
R2023	On 06/02/2020	Bond Future	7.42531	104.37607		7.42563	104.37521		2.49	0.00	0.00	0	0.00	
R2023	On 07/05/2020	Bond Future	7.41712	102.36100		7.41746	102.36015		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	9.00296	95.62926		9.01382	95.56086		8.39	0.00	5,737,755.60	60	73,182.00	
R2030	On 07/11/2019	Bond Future	8.60	Call	211.49000	0.21149	208.08000	0.20808	211.490	7.91	0.16	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,243.29000	1.24329	1,293.65000	1.29365	1,243.290	8.34	0.54	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,416.13000	1.41613	1,388.71000	1.38871	1,416.130	8.51	0.59	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	589.06000	0.58906	623.54000	0.62354	589.060	8.63	0.32	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	499.14000	0.49914	530.44000	0.53044	499.140	8.69	0.28	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	423.37000	0.42337	451.67000	0.45167	423.370	8.78	0.25	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	357.72000	0.35772	383.15000	0.38315	357.720	8.86	0.22	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	79.09000	0.07909	87.84000	0.08784	79.090	9.55	0.06	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	54.72000	0.05472	61.32000	0.06132	54.720	9.68	0.04	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			9.06640	93.33384	9.07770	93.26409		8.73	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	449.68000	0.44968	441.37000	0.44137	449.680	8.05	0.19	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,760.12000	1.76012	1,734.41000	1.73441	1,760.120	8.73	0.48	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	9.12853		95.04878		94.97781		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	9.34569	93.01182		9.35661	92.93710		9.69	0.00	0.00	0	48,218.00	
R2032	On 06/02/2020	Bond Future	9.41530	94.67812		9.42662	94.60198		9.64	0.00	0.00	0	0.00	
R2032	On 07/05/2020	Bond Future	9.48194	92.25769		9.49365	92.18025		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	9.61867	95.87008		9.62457	95.82535		10.52	0.00	10,545,708.80	110	97,124.00	
R2035	On 07/11/2019	Bond Future	8.92	Call	49.54000	0.04954	50.95000	0.05095	49.540	9.50	0.04	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,014.68000	1.01468	1,012.05000	1.01205	1,014.680	10.55	0.42	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	230.52000	0.23052	245.44000	0.24544	230.520	11.95	0.12	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.69517	97.58762	9.70129	97.54196		10.47	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.76247	94.87693	9.76878	94.83053		11.39	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,293.71000	1.29371	1,286.61000	1.28661	1,293.710	10.49	0.28	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,324.60000	3.32460	3,308.37000	3.30837	3,324.600	11.39	0.51	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,249.74000	1.24974	1,266.13000	1.26613	1,249.740	13.05	0.22	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.82881	96.64476	9.83534	96.59745		11.75	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,543.14000	1.54314	1,536.84000	1.53684	1,543.140	12.19	0.25	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,117.30000	2.11730	2,108.83000	2.10883	2,117.300	12.46	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	9.75690	91.99351		9.76784	91.91032		11.16	0.00	0.00	0	67,556.00	
R2037	On 06/02/2020	Bond Future	9.82918	89.38235		9.84048	89.29765		11.64	0.00	0.00	0	0.00	

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R2037	On 07/05/2020	Bond Future	9.90018	91.02473		9.91184	90.93852		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	9.88732	94.81783		9.89826	94.72878		11.58	0.00	0.00	0	43,592.00
R2040	On 07/11/2019	Bond Future	9.30	Call	117.54000	0.11754	116.59000	0.11659	117.540	10.65	0.08	0.00	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,154.49000	1.15449	1,134.07000	1.13407	1,154.490	11.67	0.43	0.00	1,260.00
R2040	On 06/02/2020	Bond Future	9.96052	92.00672		9.97182	91.91602		12.11	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future	10.03239	93.69740		10.04405	93.60504		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	9.94645	91.56408		9.95737	91.47386		12.20	0.00	0.00	0	37,997.00
R2044	On 07/11/2019	Bond Future	9.19	Call	35.59000	0.03559	35.65000	0.03565	35.590	10.85	0.03	0.00	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	742.55000	0.74255	729.26000	0.72926	742.550	11.71	0.32	0.00	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	256.72000	0.25672	278.59000	0.27859	256.720	13.38	0.12	0.00	328.00
R2044	On 06/02/2020	Bond Future	10.01759	88.82001		10.02886	88.72812		12.76	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	253.96000	0.25396	248.96000	0.24896	253.960	10.89	0.10	0.00	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,661.48000	1.66148	1,636.37000	1.63637	1,661.480	12.33	0.38	0.00	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	925.00000	0.92500	952.27000	0.95227	925.000	14.51	0.20	0.00	328.00
R2044	On 07/05/2020	Bond Future	10.08735	90.45206		10.09897	90.35850		13.29	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,054.19000	1.05419	1,039.00000	1.03900	1,054.190	12.04	0.22	0.00	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,218.26000	1.21826	1,201.21000	1.20121	1,218.260	12.18	0.25	0.00	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,063.12000	3.06312	3,028.61000	3.02861	3,063.120	13.17	0.46	0.00	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,337.49000	3.33749	3,300.78000	3.30078	3,337.490	13.26	0.48	0.00	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,534.93000	1.53493	1,564.01000	1.56401	1,534.930	15.24	0.23	0.00	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,407.90000	1.40790	1,435.33000	1.43533	1,407.900	15.24	0.22	0.00	100.00
R2044	On 06/08/2020	Bond Future	10.15758	87.75251		10.16956	87.65730		14.45	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1,182.93000	1.18293	1,168.22000	1.16822	1,182.930	13.21	0.21	0.00	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	2,898.08000	2.89808	2,868.29000	2.86829	2,898.080	14.06	0.39	0.00	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,600.90000	2.60090	2,636.23000	2.63623	2,600.900	15.86	0.30	0.00	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	9.93703	90.56145		9.94797	90.46853		12.59	0.00	0.00	0	86,346.00
R2048	On 06/02/2020	Bond Future	10.00963	92.18381		10.02092	92.08921		12.55	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future	10.07393	89.43725		10.08555	89.34101		13.74	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	10.13729	91.10374		10.14927	91.00569		14.26	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1,616.77000	1.61677	1,599.70000	1.59970	1,616.770	14.68	0.24	0.00	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,260.40000	2.26040	2,238.03000	2.23803	2,260.400	15.03	0.30	0.00	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	6.72112	102.41800		6.71678	102.41877		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	6.60272	100.97481		6.60163	100.97623		0.65	0.00	0.00	0	11,031.00
R208	On 06/02/2020	Bond Future	6.45004	102.78377		6.44877	102.78514		0.60	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future	6.15742	101.26861		6.15572	101.27006		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	9.61377	73.24588		9.61955	73.20840		12.01	0.00	0.00	0	97,252.00
R209	On 07/11/2019	Bond Future	8.92	52.26000	0.05226	53.72000	0.05372	52.260	11.00	0.05	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	458.51000	0.45851	459.99000	0.45999	458.510	11.73	0.27	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	847.40000	0.84740	846.02000	0.84602	847.400	12.01	0.41	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	779.41000	0.77941	807.13000	0.80713	779.410	12.50	0.36	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future	9.67872	74.55810		9.68469	74.51986		12.04	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future	9.74092	72.77649		9.74706	72.73762		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	188.73386	188.73386		188.70242	188.70242			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future	192.16130	192.16130		192.12925	192.12925			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future	193.08708	193.08708		193.05442	193.05442			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	162.46061	162.46061		162.43650	162.43650			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future	163.16505	163.16505		163.14040	163.14040			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future	166.20145	166.20145		166.17639	166.17639			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	9.20579	86.09901		9.21671	86.03123		9.40	0.00	0.00	0	23,319.00
R213	On 06/02/2020	Bond Future	9.27567	87.64151		9.28700	87.57244		9.41	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future	9.33593	85.69953		9.34765	85.62926		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	9.87133	71.52624		9.88225	71.45308		13.04	0.00	0.00	0	16,090.00
R214	On 06/02/2020	Bond Future	9.94225	72.80761		9.95350	72.73315		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	10.00494	70.84687		10.01652	70.77104		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 :											27,850,494.40	270	1 092 573.00
Grand Total:											27,850,494.40	270	1 092 573.00