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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/09/2019

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	95.09000	95.09000		95.03000	95.03000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	666.78400	666.78400		667.21100	667.21100			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	678.72500	678.72500		679.16000	679.16000			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	691.19700	691.19700		691.64000	691.64000			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	776.80700	776.80700		776.82900	776.82900			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	790.71900	790.71900		790.74100	790.74100			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	805.24900	805.24900		805.27200	805.27200			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	696.88100	696.88100		696.21100	696.21100			0.00	0.00	0	220.00
ALBI	On 06/02/2020	Index Future	709.36100	709.36100		708.67900	708.67900			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	722.39600	722.39600		721.70200	721.70200			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	10.79456	77.77586		10.81746	77.64157				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.91148	79.16883		10.93524	79.03204				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.02408	76.82980		11.04869	76.69058				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	11.13390	78.82866		11.16192	78.64137				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.24552	80.24037		11.27455	80.04964				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.35762	77.45037		11.38770	77.25617				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	689.89500	689.89500		689.20400	689.20400				0.00	6,898,950.00	1	1,198.00
GOVI	On 06/02/2020	GOVI	702.25000	702.25000		701.54600	701.54600				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	715.15500	715.15500		714.43800	714.43800				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.73877	137.73877		137.60431	137.60431				0.00	0.00	0	1,461.00
I2025	On 06/02/2020	Bond Future	138.76539	138.76539		138.62827	138.62827				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.34801	141.34801		141.20850	141.20850				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	101.95975	101.95975		101.91721	101.91721				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	103.81081	103.81081		103.76732	103.76732				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.63031	104.63031		104.58601	104.58601				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	102.49389	102.49389		102.49412	102.49412				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.35461	104.35461		104.35473	104.35473				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.10120	105.10120		105.10132	105.10132				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	120.44181	120.44181		120.44215	120.44215				0.00	0.00	0	21,883.00
I2038	On 06/02/2020	Bond Future	120.97016	120.97016		120.97033	120.97033				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.22152	123.22152		123.22186	123.22186				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		111.62197	111.62197		111.41785	111.41785			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future		113.64842	113.64842		113.44055	113.44055			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future		114.01544	114.01544		113.80357	113.80357			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		115.93263	115.93263		115.93286	115.93286			0.00	0.00	0	12,916.00
I2050	On 06/02/2020	Bond Future		116.20190	116.20190		116.20190	116.20190			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future		118.36467	118.36467		118.36467	118.36467			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		262.33700	262.33700		262.26400	262.26400			0.00	86,571,210.00	33	1,037.00
IGOV	On 06/02/2020	Index Future		267.09900	267.09900		267.02500	267.02500			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future		272.07000	272.07000		271.99500	271.99500			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		8.24600	116.05496		8.24198	116.07787		5.71	0.00	159,111,350.16	1,371	127,133.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,101.88000	1.10188	1,099.32000	1.09932	1,101.880	5.68	0.54	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	922.22000	0.92222	943.28000	0.94328	922.220	5.70	0.49	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	957.18000	0.95718	955.78000	0.95578	957.180	5.71	0.49	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	979.97000	0.97997	1,001.48000	1.00148	979.970	5.71	0.51	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	194.28000	0.19428	196.99000	0.19699	194.280	6.14	0.14	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.29481	112.82969		8.29062	112.85282		6.21	0.00	0.00	0	5,040.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,244.91000	1.24491	1,260.41000	1.26041	1,244.910	6.10	0.41	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,274.25000	1.27425	1,271.33000	1.27133	1,274.250	6.42	0.39	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	598.32000	0.59832	598.54000	0.59854	598.320	7.06	0.21	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.33774	114.90315		8.33331	114.92683		6.13	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	533.56000	0.53356	541.36000	0.54136	533.560	5.15	0.21	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	2,010.15000	2.01015	2,026.36000	2.02636	2,010.150	5.92	0.49	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,145.19000	1.14519	1,142.78000	1.14278	1,145.190	6.63	0.29	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		308.45397	308.45397		308.46693	308.46693			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future		306.39609	306.39609		306.40872	306.40872			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future		312.09862	312.09862		312.11179	312.11179			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		233.40319	233.40319		233.40446	233.40446			0.00	0.00	0	9,010.00
R202	On 06/02/2020	Bond Future		233.57310	233.57310		233.57386	233.57386			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future		237.92023	237.92023		237.92123	237.92123			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			7.33911		102.73066		7.30813	102.82074		2.54	0.00	0.00	0	54,077.00
R2023	On 06/02/2020	Bond Future			7.35330		104.57059		7.31947	104.66213		2.80	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.33792		102.55941		7.30075	102.65270		2.71	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			8.92625		96.11431		8.92758	96.10587		8.37	0.00	0.00	0	73,127.00
R2030	On 07/11/2019	Bond Future	8.60	Call	374.31000		0.37431		381.02000	0.38102	374.310	7.93	0.23	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,094.49000		1.09449		1,110.33000	1.11033	1,094.490	8.32	0.47	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,811.24000		1.81124		1,817.02000	1.81702	1,811.240	8.48	0.65	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	529.23000		0.52923		541.93000	0.54193	529.230	8.59	0.28	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	451.54000		0.45154		463.40000	0.46340	451.540	8.65	0.25	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	386.06000		0.38606		397.10000	0.39710	386.060	8.73	0.22	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	329.06000		0.32906		339.26000	0.33926	329.060	8.81	0.19	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	82.27000		0.08227		86.69000	0.08669	82.270	9.51	0.06	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	59.77000		0.05977		63.32000	0.06332	59.770	9.66	0.04	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			8.98681		93.82708		8.98822	93.81831		9.14	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	659.87000		0.65987		663.19000	0.66319	659.870	8.45	0.24	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	2,158.90000		2.15890		2,161.91000	2.16191	2,158.900	9.14	0.52	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			9.04580		95.55138		9.04724	95.54260		9.06	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			9.27467		93.49986		9.29142	93.38443		9.78	0.00	0.00	0	48,288.00
R2032	On 06/02/2020	Bond Future			9.34183		95.17445		9.35919	95.05684		10.25	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.40579		92.76347		9.42376	92.64377		10.55	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			9.53292		96.52373		9.55489	96.35562		10.66	0.00	0.00	0	94,894.00
R2035	On 07/11/2019	Bond Future	8.92	Call	128.55000		0.12855		120.08000	0.12008	128.550	9.62	0.08	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,459.92000		1.45992		1,393.06000	1.39306	1,459.920	10.69	0.50	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	230.92000		0.23092		258.67000	0.25867	230.920	12.03	0.11	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.60655		98.25243		9.62929	98.08118		11.19	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.67087		95.55427		9.69435	95.37997		11.56	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,632.15000		1.63215		1,583.39000	1.58339	1,632.150	10.83	0.32	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,794.32000		3.79432		3,707.57000	3.70757	3,794.320	11.56	0.54	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,150.27000		1.15027		1,191.36000	1.19136	1,150.270	13.01	0.20	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.73413		97.33466		9.75840	97.15711		11.78	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,778.09000		1.77809		1,735.59000	1.73559	1,778.090	12.22	0.27	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,402.47000		2.40247		2,349.45000	2.34945	2,402.470	12.49	0.34	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			9.67093		92.65135		9.68771	92.52238		11.28	0.00	611,498,910.00	6,600	67,556.00
R2037	On 06/02/2020	Bond Future			9.74047		90.05153		9.75781	89.92014		12.42	0.00	0.00	0	0.00

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R2037	On 07/05/2020	Bond Future			9.80856	91.70652		9.82645	91.57278		12.26	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			9.79635	95.56365		9.81823	95.38340		11.72	0.00	19,972,802.85	209	40,642.00
R2040	On 07/11/2019	Bond Future	9.30	Call	270.93000	0.27093		254.56000	0.25456	270.930	10.86	0.14	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,663.30000	1.66330		1,589.36000	1.58936	1,663.300	11.80	0.51	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.86669	92.76542		9.88928	92.58186		12.94	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			9.93554	94.47032		9.95884	94.28343		12.78	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			9.85028	92.36524		9.87211	92.18233		12.35	0.00	2,770,957.20	30	37,723.00
R2044	On 07/11/2019	Bond Future	9.19	Call	96.07000	0.09607		89.49000	0.08949	96.070	10.74	0.06	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,191.38000	1.19138		1,132.43000	1.13243	1,191.380	11.91	0.42	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	243.09000	0.24309		272.75000	0.27275	243.090	13.44	0.11	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.91847	89.63502		9.94100	89.44867		13.65	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	518.53000	0.51853		495.91000	0.49591	518.530	12.01	0.15	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,275.87000	2.27587		2,205.79000	2.20579	2,275.870	13.28	0.44	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	922.98000	0.92298		967.40000	0.96740	922.980	15.12	0.19	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			9.98513	91.28228		10.00833	91.09271		13.49	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,403.11000	1.40311		1,359.46000	1.35946	1,403.110	12.47	0.27	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,587.79000	1.58779		1,539.92000	1.53992	1,587.790	12.58	0.29	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,586.67000	3.58667		3,501.75000	3.50175	3,586.670	13.38	0.50	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,879.24000	3.87924		3,789.88000	3.78988	3,879.240	13.47	0.52	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,396.05000	1.39605		1,443.43000	1.44343	1,396.050	15.18	0.21	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,279.14000	1.27914		1,323.63000	1.32363	1,279.140	15.18	0.20	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.05211	88.59826		10.07605	88.40510		14.47	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1,413.41000	1.41341		1,373.99000	1.37399	1,413.410	13.23	0.23	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	3,203.97000	3.20397		3,131.36000	3.13136	3,203.970	13.78	0.41	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,297.03000	2.29703		2,356.45000	2.35645	2,297.030	15.43	0.27	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			9.82573	91.51647		9.85266	91.28376		12.74	0.00	2,013,362.34	22	85,396.00
R2048	On 06/02/2020	Bond Future			9.89486	93.15561		9.92265	92.91860		13.42	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			9.95567	90.42723		9.98428	90.18595		13.94	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.01544	92.11205		10.04492	91.86625		14.28	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1,929.23000	1.92923		1,870.89000	1.87089	1,929.230	14.71	0.27	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,643.04000	2.64304		2,569.56000	2.56956	2,643.040	15.05	0.33	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			6.69086	102.42338		6.68224	102.42491		0.06	0.00	125,058,946.98	1,221	3,188.00
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			6.59514		100.98469		6.59299	100.98750		0.75	0.00	0.00	0	9,737.00
R208	On 06/02/2020	Bond Future			6.44119		102.79333		6.43868	102.79605		0.71	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.14563		101.27867		6.14230	101.28152		0.62	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			9.52737		73.80941		9.54906	73.66734		12.05	0.00	5,461,896.34	74	96,101.00
R209	On 07/11/2019	Bond Future	8.92	Call	124.87000		0.12487		117.12000	0.11712	124.870	11.03	0.09	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	733.51000		0.73351		696.75000	0.69675	733.510	11.80	0.35	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	1,213.59000		1.21359		1,158.80000	1.15880	1,213.590	12.05	0.49	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	695.24000		0.69524		752.96000	0.75296	695.240	12.51	0.31	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.58976		75.13139		9.61212	74.98668		12.71	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.64923		73.36049		9.67225	73.21323		13.18	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			189.27949		189.27949		189.28229	189.28229			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			192.71575		192.71575		192.71837	192.71837			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			193.65232		193.65232		193.65504	193.65504			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			162.46033		162.46033		162.46822	162.46822			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future			163.16388		163.16388		163.17164	163.17164			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.20065		166.20065		166.20866	166.20866			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			9.12456		86.60547		9.13112	86.56442		9.36	0.00	0.00	0	23,319.00
R213	On 06/02/2020	Bond Future			9.19157		88.15657		9.19839	88.11465		9.84	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.24880		86.22438		9.25585	86.18175		10.19	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			9.78028		72.14105		9.80718	71.95853		13.14	0.00	0.00	0	15,477.00
R214	On 06/02/2020	Bond Future			9.84848		73.43313		9.87621	73.24723		13.84	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	9.90842	71.48403		9.93693	71.29487		14.37	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 :											1,019,358,385.87	9,561	1 083 221.00
Grand Total:											1,019,358,385.87	9,561	1 083 221.00