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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/09/2019

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	95.25000	95.25000		95.22000	95.22000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	664.78000	664.78000		665.45500	665.45500			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	676.69100	676.69100		677.37700	677.37700			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	689.12200	689.12200		689.82200	689.82200			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	772.34600	772.34600		773.50400	773.50400			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	786.18400	786.18400		787.36200	787.36200			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	800.62700	800.62700		801.82700	801.82700			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	691.68600	691.68600		692.78300	692.78300			0.00	0.00	0	220.00
ALBI	On 06/02/2020	Index Future	704.07900	704.07900		705.19400	705.19400			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	717.01400	717.01400		718.15000	718.15000			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	10.89626	77.18204		10.87723	77.29265				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	11.01686	78.56479		10.99714	78.67730				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.13335	76.21443		11.11290	76.32905				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	11.24060	78.11950		11.22159	78.24505				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.35595	79.51901		11.33627	79.64673				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.47214	76.71542		11.45173	76.84553				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	684.49500	684.49500		685.64400	685.64400				0.00	13,689,900.00	2	1,199.00
GOVI	On 06/02/2020	GOVI	696.76000	696.76000		697.92700	697.92700				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	709.56000	709.56000		710.74900	710.74900				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.70496	137.70496		137.61428	137.61428				0.00	0.00	0	1,461.00
I2025	On 06/02/2020	Bond Future	138.73184	138.73184		138.63940	138.63940				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.31346	141.31346		141.21938	141.21938				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	102.29550	102.29550		102.19130	102.19130				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	104.15336	104.15336		104.04712	104.04712				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.97892	104.97892		104.87076	104.87076				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	102.52819	102.52819		102.51069	102.51069				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.39029	104.39029		104.37227	104.37227				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.13715	105.13715		105.11894	105.11894				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	120.56816	120.56816		120.54752	120.54752				0.00	0.00	0	21,883.00
I2038	On 06/02/2020	Bond Future	121.09954	121.09954		121.07854	121.07854				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.35315	123.35315		123.33174	123.33174				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		111.65989	111.65989		111.74289	111.74289			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future		113.68773	113.68773		113.77211	113.77211			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future		114.05504	114.05504		114.14107	114.14107			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		116.32043	116.32043		116.06823	116.06823			0.00	0.00	0	12,916.00
I2050	On 06/02/2020	Bond Future		116.59727	116.59727		116.34037	116.34037			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future		118.76712	118.76712		118.50532	118.50532			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		262.36000	262.36000		262.29900	262.29900			0.00	5,247,200.00	2	1,070.00
IGOV	On 06/02/2020	Index Future		267.12500	267.12500		267.06300	267.06300			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future		272.09600	272.09600		272.03200	272.03200			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		8.34372	115.49995		8.31366	115.67030		5.79	0.00	5,774,997.50	50	127,117.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,329.01000	1.32901	1,253.64000	1.25364	1,329.010	5.76	0.64	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	576.47000	0.57647	677.41000	0.67741	576.470	5.78	0.39	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,154.90000	1.15490	1,089.39000	1.08939	1,154.900	5.79	0.59	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	622.68000	0.62268	727.52000	0.72752	622.680	5.79	0.41	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	215.71000	0.21571	209.79000	0.20979	215.710	6.24	0.17	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.39736	112.26538		8.36579	112.43871		6.02	0.00	0.00	0	5,040.00
R186	On 06/02/2020	Bond Future	8.11	Call	923.87000	0.92387	1,003.61000	1.00361	923.870	5.95	0.35	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,378.57000	1.37857	1,322.71000	1.32271	1,378.570	6.19	0.44	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	598.11000	0.59811	575.18000	0.57518	598.110	6.73	0.23	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.44570	114.32808		8.41248	114.50463		6.07	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	445.34000	0.44534	486.11000	0.48611	445.340	5.36	0.18	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,688.78000	1.68878	1,782.22000	1.78222	1,688.780	5.91	0.44	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,223.31000	1.22331	1,181.74000	1.18174	1,223.310	6.48	0.32	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		308.50823	308.50823		308.46150	308.46150			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future		306.45323	306.45323		306.40535	306.40535			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future		312.15600	312.15600		312.10740	312.10740			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		233.22169	233.22169		233.18212	233.18212			0.00	0.00	0	9,010.00
R202	On 06/02/2020	Bond Future		233.38987	233.38987		233.34920	233.34920			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future		237.73290	237.73290		237.69183	237.69183			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			7.44115		102.43464		7.40510	102.53910		2.40	0.00	3,687,647.04	36	54,077.00
R2023	On 06/02/2020	Bond Future			7.46472		104.26981		7.42531	104.37607		2.49	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.46042		102.25273		7.41712	102.36100		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			9.02767		95.47372		9.00296	95.62926		8.39	0.00	1,145,684.64	12	73,194.00
R2030	On 07/11/2019	Bond Future	8.60	Call	166.57000		0.16657		211.49000	0.21149	166.570	7.91	0.14	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,290.64000		1.29064		1,243.29000	1.24329	1,290.640	8.34	0.57	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,285.63000		1.28563		1,416.13000	1.41613	1,285.630	8.51	0.57	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	603.00000		0.60300		589.06000	0.58906	603.000	8.63	0.34	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	508.73000		0.50873		499.14000	0.49914	508.730	8.69	0.30	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	429.31000		0.42931		423.37000	0.42337	429.310	8.78	0.26	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	360.70000		0.36070		357.72000	0.35772	360.700	8.86	0.23	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	74.85000		0.07485		79.09000	0.07909	74.850	9.55	0.06	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	50.88000		0.05088		54.72000	0.05472	50.880	9.68	0.04	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			9.09206		93.17555		9.06640	93.33384		8.73	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	407.67000		0.40767		449.68000	0.44968	407.670	8.05	0.17	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,663.41000		1.66341		1,760.12000	1.76012	1,663.410	8.73	0.46	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			9.15520		94.88752		9.12853	95.04878		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			9.37031		92.84347		9.34569	93.01182		9.69	0.00	0.00	0	48,218.00
R2032	On 06/02/2020	Bond Future			9.44078		94.50685		9.41530	94.67812		9.64	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.50834		92.08323		9.48194	92.25769		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			9.64320		95.68431		9.61867	95.87008		10.52	0.00	169,361,228.70	1,770	98,894.00
R2035	On 07/11/2019	Bond Future	8.92	Call	34.13000		0.03413		49.54000	0.04954	34.130	9.50	0.03	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	890.14000		0.89014		1,014.68000	1.01468	890.140	10.55	0.39	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	224.22000		0.22422		230.52000	0.23052	224.220	11.95	0.12	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.72054		97.39856		9.69517	97.58762		10.47	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.78869		94.68435		9.76247	94.87693		11.39	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,223.25000		1.22325		1,293.71000	1.29371	1,223.250	10.49	0.27	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,203.91000		3.20391		3,324.60000	3.32460	3,203.910	11.39	0.50	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,272.46000		1.27246		1,249.74000	1.24974	1,272.460	13.05	0.22	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.85592		96.44858		9.82881	96.64476		11.75	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,478.24000		1.47824		1,543.14000	1.54314	1,478.240	12.19	0.24	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,037.88000		2.03788		2,117.30000	2.11730	2,037.880	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			9.77639		91.84538		9.75690	91.99351		11.16	0.00	16,348,477.64	178	67,378.00
R2037	On 06/02/2020	Bond Future			9.84930		89.23162		9.82918	89.38235		11.64	0.00	0.00	0	0.00

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R2037	On 07/05/2020	Bond Future			9.92096		90.87118		9.90018	91.02473		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			9.91187		94.61818		9.88732	94.81783		11.58	0.00	0.00	0	43,592.00
R2040	On 07/11/2019	Bond Future	9.30	Call	86.63000		0.08663		117.54000	0.11754	86.630	10.65	0.06	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,016.88000		1.01688		1,154.49000	1.15449	1,016.880	11.67	0.41	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.98585		91.80360		9.96052	92.00672		12.11	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.05854		93.49047		10.03239	93.69740		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			9.97101		91.36138		9.94645	91.56408		12.20	0.00	1,827,227.60	20	38,007.00
R2044	On 07/11/2019	Bond Future	9.19	Call	23.66000		0.02366		35.59000	0.03559	23.660	10.85	0.02	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	632.58000		0.63258		742.55000	0.74255	632.580	11.71	0.30	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	250.57000		0.25057		256.72000	0.25672	250.570	13.38	0.13	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.04292		88.61372		10.01759	88.82001		12.76	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	224.22000		0.22422		253.96000	0.25396	224.220	10.89	0.09	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,556.43000		1.55643		1,661.48000	1.66148	1,556.430	12.33	0.36	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	942.36000		0.94236		925.00000	0.92500	942.360	14.51	0.21	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.11347		90.24199		10.08735	90.45206		13.29	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	991.00000		0.99100		1,054.19000	1.05419	991.000	12.04	0.22	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,148.76000		1.14876		1,218.26000	1.21826	1,148.760	12.18	0.24	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	2,942.81000		2.94281		3,063.12000	3.06312	2,942.810	13.17	0.45	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,211.66000		3.21166		3,337.49000	3.33749	3,211.660	13.26	0.47	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,561.65000		1.56165		1,534.93000	1.53493	1,561.650	15.24	0.24	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,432.32000		1.43232		1,407.90000	1.40790	1,432.320	15.24	0.22	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.18453		87.53857		10.15758	87.75251		14.45	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1,124.91000		1.12491		1,182.93000	1.18293	1,124.910	13.21	0.20	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	2,795.13000		2.79513		2,898.08000	2.89808	2,795.130	14.06	0.38	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,643.19000		2.64319		2,600.90000	2.60090	2,643.190	15.86	0.30	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			9.96158		90.35317		9.93703	90.56145		12.59	0.00	0.00	0	86,346.00
R2048	On 06/02/2020	Bond Future			10.03495		91.97189		10.00963	92.18381		12.55	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.10002		89.22143		10.07393	89.43725		13.74	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.16418		90.88392		10.13729	91.10374		14.26	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1,547.20000		1.54720		1,616.77000	1.61677	1,547.200	14.68	0.23	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,174.01000		2.17401		2,260.40000	2.26040	2,174.010	15.03	0.29	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			6.72545		102.41724		6.72112	102.41800		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			6.58759		100.99454		6.60272	100.97481		0.65	0.00	2,625,858.04	26	11,057.00
R208	On 06/02/2020	Bond Future			6.43140		102.80392		6.45004	102.78377		0.60	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.13343		101.28909		6.15742	101.26861		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			9.63332		73.11924		9.61377	73.24588		12.01	0.00	0.00	0	97,252.00
R209	On 07/11/2019	Bond Future	8.92	Call	37.90000		0.03790		52.26000	0.05226	37.900	11.00	0.04	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	391.74000		0.39174		458.51000	0.45851	391.740	11.73	0.24	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	754.60000		0.75460		847.40000	0.84740	754.600	12.01	0.39	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	783.02000		0.78302		779.41000	0.77941	783.020	12.50	0.37	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.69886		74.42922		9.67872	74.55810		12.04	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.76168		72.64519		9.74092	72.77649		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			188.76529		188.76529		188.73386	188.73386			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			192.19336		192.19336		192.16130	192.16130			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			193.11962		193.11962		193.08708	193.08708			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			162.39419		162.39419		162.46061	162.46061			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future			163.09757		163.09757		163.16505	163.16505			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.13262		166.13262		166.20145	166.20145			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			9.23041		85.94629		9.20579	86.09901		9.40	0.00	8,680,575.29	101	23,319.00
R213	On 06/02/2020	Bond Future			9.30118		87.48609		9.27567	87.64151		9.41	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.36235		85.54123		9.33593	85.69953		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			9.89082		71.39574		9.87133	71.52624		13.04	0.00	0.00	0	16,090.00
R214	On 06/02/2020	Bond Future			9.96233		72.67480		9.94225	72.80761		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	10.02561	70.71161		10.00494	70.84687		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 :											228,388,796.45	2,197	1 094 261.00
Grand Total:											228,388,796.45	2,197	1 094 261.00