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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 17/09/2019

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
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	95.05000	95.05000		95.07000	95.07000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	666.55300	666.55300		667.09300	667.09300			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	678.48900	678.48900		679.06700	679.06700			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	690.95800	690.95800		691.54800	691.54800			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	774.76700	774.76700		776.43700	776.43700			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	788.64200	788.64200		790.37400	790.37400			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	803.13400	803.13400		804.90100	804.90100			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	693.89800	693.89800		695.95100	695.95100			0.00	0.00	0	220.00
ALBI	On 06/02/2020	Index Future	706.32400	706.32400		708.44300	708.44300			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	719.30400	719.30400		721.46400	721.46400			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	10.86718	77.35116		10.82207	77.61458				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.98682	78.73628		10.93949	79.00760				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.10214	76.38946		11.05305	76.66595				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	11.21679	78.27680		11.17172	78.57605				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.33141	79.67833		11.28423	79.98621				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.44662	76.87817		11.39770	77.19180				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	688.83500	688.83500		688.95700	688.95700				0.00	0.00	0	1,197.00
GOVI	On 06/02/2020	GOVI	699.13500	699.13500		701.32400	701.32400				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	711.98200	711.98200		714.21400	714.21400				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.74667	137.74667		137.51163	137.51163				0.00	0.00	0	1,461.00
I2025	On 06/02/2020	Bond Future	138.77284	138.77284		138.53921	138.53921				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.35589	141.35589		141.11818	141.11818				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	101.96232	101.96232		101.92262	101.92262				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	103.81302	103.81302		103.77682	103.77682				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.63266	104.63266		104.59608	104.59608				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	102.49447	102.49447		102.61622	102.61622				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.35484	104.35484		104.48309	104.48309				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.10155	105.10155		105.23242	105.23242				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	120.52964	120.52964		120.53394	120.53394				0.00	0.00	0	21,883.00
I2038	On 06/02/2020	Bond Future	121.05909	121.05909		121.06839	121.06839				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.31242	123.31242		123.32208	123.32208				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			111.41805		111.41805		111.01446	111.01446			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future			113.44034		113.44034		113.03416	113.03416			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			113.80357		113.80357		113.38989	113.38989			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			115.81700		115.81700		115.58963	115.58963			0.00	0.00	0	12,916.00
I2050	On 06/02/2020	Bond Future			116.08353		116.08353		115.85669	115.85669			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			118.24429		118.24429		118.01355	118.01355			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			262.34500		262.34500		262.11900	262.11900			0.00	86,573,850.00	33	974.00
IGOV	On 06/02/2020	Index Future			267.10700		267.10700		266.88800	266.88800			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			272.07800		272.07800		271.85600	271.85600			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			8.28482		115.83406		8.24869	116.03963		5.64	0.00	119,424,915.86	1,031	127,352.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,232.18000		1.23218		1,126.91000	1.12691	1,232.180	5.61	0.57	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	825.52000		0.82552		931.65000	0.93165	825.520	5.63	0.45	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,077.31000		1.07731		981.72000	0.98172	1,077.310	5.64	0.53	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	879.20000		0.87920		989.18000	0.98918	879.200	5.64	0.47	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	232.67000		0.23267		206.54000	0.20654	232.670	6.06	0.17	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future			8.33566		112.60446		8.29687	112.81832		6.30	0.00	567,526,478.40	5,040	5,040.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,191.59000		1.19159		1,284.05000	1.28405	1,191.590	6.20	0.39	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,401.93000		1.40193		1,321.59000	1.32159	1,401.930	6.51	0.41	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	674.46000		0.67446		632.40000	0.63240	674.460	7.14	0.23	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future			8.38067		114.67402		8.33981	114.89209		6.04	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	546.09000		0.54609		594.77000	0.59477	546.090	5.35	0.20	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,964.90000		1.96490		2,074.11000	2.07411	1,964.900	6.07	0.47	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,303.88000		1.30388		1,241.87000	1.24187	1,303.880	6.88	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			308.83217		308.83217		308.84925	308.84925			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future			306.77992		306.77992		306.80975	306.80975			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future			312.49014		312.49014		312.52122	312.52122			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			233.40624		233.40624		233.15726	233.15726			0.00	18,439,092.96	79	9,010.00
R202	On 06/02/2020	Bond Future			233.57538		233.57538		233.33127	233.33127			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
R202	On 07/05/2020	Bond Future			237.92300		237.92300		237.67495	237.67495			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			7.33497		102.74269		7.31299	102.80661		2.52	0.00	0.00	0	53,397.00
R2023	On 06/02/2020	Bond Future			7.34891		104.58246		7.32330	104.65176		2.69	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.33302		102.57171		7.30482	102.64248		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			8.97556		95.80213		8.93996	96.02737		8.30	0.00	9,580,213.00	100	73,127.00
R2030	On 07/11/2019	Bond Future	8.60	Call	345.05000		0.34505		404.04000	0.40404	345.050	8.15	0.21	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,300.14000		1.30014		1,199.40000	1.19940	1,300.140	8.52	0.51	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,672.42000		1.67242		1,823.41000	1.82341	1,672.420	8.73	0.61	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	682.23000		0.68223		623.20000	0.62320	682.230	8.90	0.32	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	594.47000		0.59447		542.21000	0.54221	594.470	8.98	0.29	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	516.88000		0.51688		470.82000	0.47082	516.880	9.07	0.26	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	448.14000		0.44814		407.71000	0.40771	448.140	9.15	0.23	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	127.76000		0.12776		115.67000	0.11567	127.760	9.84	0.08	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	89.11000		0.08911		80.47000	0.08047	89.110	9.84	0.06	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			9.03808		93.50895		9.00047	93.74218		9.18	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	604.53000		0.60453		662.51000	0.66251	604.530	8.49	0.22	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	2,022.42000		2.02242		2,147.15000	2.14715	2,022.420	9.18	0.49	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			9.09902		95.22765		9.05993	95.46529		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			9.33954		93.05394		9.30450	93.29444		9.71	0.00	7,537,369.14	81	48,288.00
R2032	On 06/02/2020	Bond Future			9.40905		94.72020		9.37219	94.96891		10.18	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.47539		92.30104		9.43718	92.55452		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			9.61339		95.91013		9.56281	96.29513		10.58	0.00	16,304,722.10	170	94,894.00
R2035	On 07/11/2019	Bond Future	8.92	Call	90.27000		0.09027		121.71000	0.12171	90.270	9.55	0.06	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,193.16000		1.19316		1,382.68000	1.38268	1,193.160	10.61	0.43	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	320.14000		0.32014		277.48000	0.27748	320.140	11.95	0.14	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.68982		97.62756		9.63697	98.02345		11.10	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.75687		94.91813		9.70225	95.32142		11.47	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,426.26000		1.42626		1,553.43000	1.55343	1,426.260	10.74	0.29	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,444.68000		3.44468		3,663.92000	3.66392	3,444.680	11.47	0.52	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,272.62000		1.27262		1,193.74000	1.19374	1,272.620	12.91	0.22	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.82303		96.68666		9.76665	97.09686		11.69	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,173.72000		2.17372		2,312.41000	2.31241	2,173.720	12.40	0.32	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			9.73584		92.15399		9.68528	92.54104		11.22	0.00	19,444,491.89	211	60,956.00
R2037	On 06/02/2020	Bond Future			9.80753		89.54497		9.75483	89.94270		12.35	0.00	0.00	0	0.00

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R2037	On 07/05/2020	Bond Future			9.87776		91.19084		9.82334	91.59601		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			9.87147		94.94709		9.82604	95.31919		11.70	0.00	0.00	0	40,851.00
R2040	On 07/11/2019	Bond Future	9.30	Call	206.99000		0.26069		260.65000	0.26065	206.990	10.84	0.11	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,396.32000		1.39632		1,587.83000	1.58783	1,396.320	11.78	0.45	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.94426		92.13749		9.89688	92.52023		12.90	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.01555		93.83105		9.96666	94.22084		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			9.92526		91.73958		9.87476	92.16017		12.32	0.00	0.00	0	37,708.00
R2044	On 07/11/2019	Bond Future	9.19	Call	85.15000		0.08515		115.21000	0.11521	85.150	11.16	0.05	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,030.35000		1.03035		1,208.10000	1.20810	1,030.350	12.30	0.37	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	389.03000		0.38903		339.60000	0.33960	389.030	14.07	0.15	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.99583		88.99786		9.94329	89.42977		13.61	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	431.50000		0.43150		497.55000	0.49755	431.500	11.96	0.13	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,020.09000		2.02009		2,209.19000	2.20919	2,020.090	13.24	0.40	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,063.70000		1.06370		983.03000	0.98303	1,063.700	15.09	0.21	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.06485		90.63369		10.01067	91.07363		13.45	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,240.47000		1.24047		1,357.65000	1.35765	1,240.470	12.43	0.24	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,410.00000		1.41000		1,537.92000	1.53792	1,410.000	12.54	0.27	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,278.72000		3.27872		3,497.48000	3.49748	3,278.720	13.34	0.47	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,555.97000		3.55597		3,785.26000	3.78526	3,555.970	13.43	0.49	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,543.84000		1.54384		1,452.91000	1.45291	1,543.840	15.14	0.23	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,417.60000		1.41760		1,332.64000	1.33264	1,417.600	15.14	0.21	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.13437		87.93747		10.07853	88.38513		14.43	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1,263.94000		1.26394		1,368.12000	1.36812	1,263.940	13.18	0.22	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	3,035.61000		3.03561		3,223.18000	3.22318	3,035.610	14.05	0.40	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,611.18000		2.61118		2,489.85000	2.48985	2,611.180	15.84	0.29	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			9.90584		90.82729		9.86045	91.21664		12.72	0.00	0.00	0	85,385.00
R2048	On 06/02/2020	Bond Future			9.97753		92.45375		9.93027	92.85380		13.40	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.04080		89.71264		9.99210	90.12020		13.91	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.10316		91.38414		10.05304	91.79875		14.25	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,410.81000		2.41081		2,549.65000	2.54965	2,410.810	15.01	0.31	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			6.66929		102.42720		6.64552	102.43142		0.06	0.00	0.00	0	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			6.58980		100.99166		6.58572	100.99698		0.73	0.00	0.00	0	10,069.00
R208	On 06/02/2020	Bond Future			6.43496		102.80007		6.42611	102.80964		0.70	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.13734		101.28575		6.12568	101.29571		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			9.59690		73.35541		9.55177	73.64962		12.00	0.00	0.00	0	92,570.00
R209	On 07/11/2019	Bond Future	8.92	Call	94.88000		0.09488		122.82000	0.12282	94.880	10.98	0.07	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	603.95000		0.60395		708.95000	0.70895	603.950	11.75	0.30	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	1,025.50000		1.02550		1,170.83000	1.17083	1,025.500	12.00	0.43	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	868.08000		0.86808		778.24000	0.77824	868.080	12.46	0.36	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.66144		74.66895		9.61448	74.97143		12.76	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.72305		72.88978		9.67464	73.19797		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			189.28636		189.28636		189.29421	189.29421			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			192.72196		192.72196		192.73783	192.73783			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			193.65898		193.65898		193.67558	193.67558			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			162.57193		162.57193		162.50780	162.50780			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future			163.27688		163.27688		163.21822	163.21822			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.31604		166.31604		166.25663	166.25663			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			9.18435		86.23229		9.14381	86.48509		9.28	0.00	0.00	0	21,564.00
R213	On 06/02/2020	Bond Future			9.25358		87.77640		9.21098	88.03733		9.90	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.31298		85.83736		9.26885	86.10322		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			9.86030		71.60027		9.81492	71.90615		13.12	0.00	26,062,498.28	364	15,477.00
R214	On 06/02/2020	Bond Future			9.93097		72.88239		9.88377	73.19668		13.86	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future			9.99327		70.92342		9.94468	71.24359		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
<b>Total for Derivatives :</b>											<b>870,893,631.63</b>	<b>7,109</b>	<b>1 065 776.00</b>
<b>Grand Total:</b>											<b>870,893,631.63</b>	<b>7,109</b>	<b>1 065 776.00</b>