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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 18/09/2019

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	95.03000	95.03000		95.05000	95.05000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	667.21100	667.21100		666.55300	666.55300			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	679.16000	679.16000		678.48900	678.48900			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	691.64000	691.64000		690.95800	690.95800			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	776.82900	776.82900		774.76700	774.76700			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	790.74100	790.74100		788.64200	788.64200			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	805.27200	805.27200		803.13400	803.13400			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	696.21100	696.21100		693.89800	693.89800			0.00	0.00	0	220.00
ALBI	On 06/02/2020	Index Future	708.67900	708.67900		706.32400	706.32400			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	721.70200	721.70200		719.30400	719.30400			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	10.81746	77.64157		10.86718	77.35116				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.93524	79.03204		10.98682	78.73628				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.04869	76.69058		11.10214	76.38946				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	11.16192	78.64137		11.21679	78.27680				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.27455	80.04964		11.33141	79.67833				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.38770	77.25617		11.44662	76.87817				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	689.20400	689.20400		686.83500	686.83500				0.00	0.00	0	1,197.00
GOVI	On 06/02/2020	GOVI	701.54600	701.54600		699.13500	699.13500				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	714.43800	714.43800		711.98200	711.98200				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.60431	137.60431		137.74667	137.74667				0.00	0.00	0	1,461.00
I2025	On 06/02/2020	Bond Future	138.62827	138.62827		138.77284	138.77284				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.20850	141.20850		141.35589	141.35589				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	101.91721	101.91721		101.96232	101.96232				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	103.76732	103.76732		103.81302	103.81302				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.58601	104.58601		104.63266	104.63266				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	102.49412	102.49412		102.49447	102.49447				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.35473	104.35473		104.35484	104.35484				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.10132	105.10132		105.10155	105.10155				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	120.44215	120.44215		120.52964	120.52964				0.00	0.00	0	21,883.00
I2038	On 06/02/2020	Bond Future	120.97033	120.97033		121.05909	121.05909				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.22186	123.22186		123.31242	123.31242				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		111.41785	111.41785		111.41805	111.41805			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future		113.44055	113.44055		113.44034	113.44034			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future		113.80357	113.80357		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		115.93286	115.93286		115.81700	115.81700			0.00	0.00	0	12,916.00
I2050	On 06/02/2020	Bond Future		116.20190	116.20190		116.08353	116.08353			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future		118.36467	118.36467		118.24429	118.24429			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		262.26400	262.26400		262.34500	262.34500			0.00	81,301,840.00	31	1,004.00
IGOV	On 06/02/2020	Index Future		267.02500	267.02500		267.10700	267.10700			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future		271.99500	271.99500		272.07800	272.07800			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		8.24198	116.07787		8.28482	115.83406		5.71	0.00	9,170,151.73	79	127,383.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,099.32000	1.09932	1,232.18000	1.23218	1,099.320	5.68	0.53	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	943.28000	0.94328	825.52000	0.82552	943.280	5.70	0.49	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	955.78000	0.95578	1,077.31000	1.07731	955.780	5.71	0.49	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	1,001.48000	1.00148	879.20000	0.87920	1,001.480	5.71	0.51	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	196.99000	0.19699	232.67000	0.23267	196.990	6.14	0.14	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.29062	112.85282		8.33566	112.60446		6.21	0.00	0.00	0	5,040.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,260.41000	1.26041	1,191.59000	1.19159	1,260.410	6.10	0.42	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,271.33000	1.27133	1,401.93000	1.40193	1,271.330	6.42	0.39	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	598.54000	0.59854	674.46000	0.67446	598.540	7.06	0.21	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.33331	114.92683		8.38067	114.67402		6.13	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	541.36000	0.54136	546.09000	0.54609	541.360	5.15	0.21	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	2,026.36000	2.02636	1,964.90000	1.96490	2,026.360	5.92	0.49	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,142.78000	1.14278	1,303.88000	1.30388	1,142.780	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		308.46693	308.46693		308.83217	308.83217			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future		306.40872	306.40872		306.77992	306.77992			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future		312.11179	312.11179		312.49014	312.49014			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		233.40446	233.40446		233.40624	233.40624			0.00	0.00	0	9,010.00
R202	On 06/02/2020	Bond Future		233.57386	233.57386		233.57538	233.57538			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		237.92123	237.92123		237.92300	237.92300			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		7.30813	102.82074		7.33497	102.74269		2.54	0.00	69,918,103.20	680	54,077.00
R2023	On 06/02/2020	Bond Future		7.31947	104.66213		7.34891	104.58246		2.80	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future		7.30075	102.65270		7.33302	102.57171		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		8.92758	96.10587		8.97556	95.80213		8.37	0.00	48,052,935.00	500	73,127.00
R2030	On 07/11/2019	Bond Future	8.60	Call	381.02000	0.38102	345.05000	0.34505	381.020	7.93	0.23	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,110.33000	1.11033	1,300.14000	1.30014	1,110.330	8.32	0.47	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,817.02000	1.81702	1,672.42000	1.67242	1,817.020	8.48	0.65	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	541.93000	0.54193	682.23000	0.68223	541.930	8.59	0.28	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	463.40000	0.46340	594.47000	0.59447	463.400	8.65	0.25	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	397.10000	0.39710	516.88000	0.51688	397.100	8.73	0.22	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	339.26000	0.33926	448.14000	0.44814	339.260	8.81	0.19	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	86.69000	0.08669	127.76000	0.12776	86.690	9.51	0.06	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	63.32000	0.06332	89.11000	0.08911	63.320	9.66	0.04	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future		8.98822	93.81831		9.03808	93.50895		9.14	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	663.19000	0.66319	604.53000	0.60453	663.190	8.45	0.24	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	2,161.91000	2.16191	2,022.42000	2.02242	2,161.910	9.14	0.52	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future		9.04724	95.54260		9.09902	95.22765		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		9.29142	93.38443		9.33954	93.05394		9.78	0.00	0.00	0	48,288.00
R2032	On 06/02/2020	Bond Future		9.35919	95.05684		9.40905	94.72020		10.25	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future		9.42376	92.64377		9.47539	92.30104		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		9.55489	96.35562		9.61339	95.91013		10.66	0.00	0.00	0	94,894.00
R2035	On 07/11/2019	Bond Future	8.92	Call	120.08000	0.12008	90.27000	0.09027	120.080	9.62	0.08	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,393.06000	1.39306	1,193.16000	1.19316	1,393.060	10.69	0.48	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	258.67000	0.25867	320.14000	0.32014	258.670	12.03	0.12	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future		9.62929	98.08118		9.68982	97.62756		11.19	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future		9.69435	95.37997		9.75687	94.91813		11.56	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,583.39000	1.58339	1,426.26000	1.42626	1,583.390	10.83	0.31	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,707.57000	3.70757	3,444.68000	3.44468	3,707.570	11.56	0.54	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,191.36000	1.19136	1,272.62000	1.27262	1,191.360	13.01	0.20	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future		9.75840	97.15711		9.82303	96.68666		11.78	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,735.59000	1.73559	0.00000	0.00000	1,735.590	12.22	0.27	78,634,959.07	3,000	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,349.45000	2.34945	2,173.72000	2.17372	2,349.450	12.49	0.33	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		9.68771	92.52238		9.73584	92.15399		11.28	0.00	0.00	0	60,956.00

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R2037	On 06/02/2020	Bond Future			9.75781		89.92014		9.80753	89.54497		12.42	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			9.82645		91.57278		9.87776	91.19084		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			9.81823		95.38340		9.87147	94.94709		11.72	0.00	0.00	0	40,851.00
R2040	On 07/11/2019	Bond Future	9.30	Call	254.56000	0.25456		206.99000	0.20699	254.560	10.86	0.13	0.00	0	1,260.00	
R2040	On 07/11/2019	Bond Future	9.80	Call	1,589.36000	1.58936		1,396.32000	1.39632	1,589.360	11.80	0.49	0.00	0	1,260.00	
R2040	On 06/02/2020	Bond Future			9.88928		92.58186		9.94426	92.13749		12.94	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			9.95884		94.28343		10.01555	93.83105		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			9.87211		92.18233		9.92526	91.73958		12.35	0.00	0.00	0	37,708.00
R2044	On 07/11/2019	Bond Future	9.19	Call	89.49000	0.08949		85.15000	0.08515	89.490	10.74	0.06	0.00	0	328.00	
R2044	On 07/11/2019	Bond Future	9.74	Call	1,132.43000	1.13243		1,030.35000	1.03035	1,132.430	11.91	0.40	0.00	0	328.00	
R2044	On 07/11/2019	Bond Future	10.52	Put	272.75000	0.27275		389.03000	0.38903	272.750	13.44	0.12	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future			9.94100		89.44867		9.99583	88.99786		13.65	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	495.91000	0.49591		431.50000	0.43150	495.910	12.01	0.15	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	2,205.79000	2.20579		2,020.09000	2.02009	2,205.790	13.28	0.43	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	967.40000	0.96740		1,063.70000	1.06370	967.400	15.12	0.20	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.00833		91.09271		10.06485	90.63369		13.49	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,359.46000	1.35946		1,240.47000	1.24047	1,359.460	12.47	0.26	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	1,539.92000	1.53992		1,410.00000	1.41000	1,539.920	12.58	0.28	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	3,501.75000	3.50175		3,278.72000	3.27872	3,501.750	13.38	0.49	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	3,789.88000	3.78988		3,555.97000	3.55597	3,789.880	13.47	0.51	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,443.43000	1.44343		1,543.84000	1.54384	1,443.430	15.18	0.22	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,323.63000	1.32363		1,417.60000	1.41760	1,323.630	15.18	0.20	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.07605		88.40510		10.13437	87.93747		14.47	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1,373.99000	1.37399		1,263.94000	1.26394	1,373.990	13.23	0.23	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	3,131.36000	3.13136		3,035.61000	3.03561	3,131.360	13.78	0.41	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,356.45000	2.35645		2,611.18000	2.61118	2,356.450	15.43	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			9.85266		91.28376		9.90584	90.82729		12.74	0.00	0.00	0	85,385.00
R2048	On 06/02/2020	Bond Future			9.92265		92.91860		9.97753	92.45375		13.42	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			9.98428		90.18595		10.04080	89.71264		13.94	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.04492		91.86625		10.10316	91.38414		14.28	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1,870.89000	1.87089		0.00000	0.00000	1,870.890	14.71	0.26	71,956,129.29	3,000	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	2,569.56000	2.56956		2,410.81000	2.41081	2,569.560	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			6.68224		102.42491		6.66929	102.42720		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

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
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.59299		100.98750		6.58980	100.99166		0.75	0.00	33,527,850.00	332	9,737.00
R208	On 06/02/2020	Bond Future			6.43868		102.79605		6.43496	102.80007		0.71	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.14230		101.28152		6.13734	101.28575		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			9.54906		73.66734		9.59690	73.35541		12.05	0.00	254,667,994.38	3,457	96,027.00
R209	On 07/11/2019	Bond Future	8.92	Call	117.12000		0.11712		94.88000	0.09488	117.120	11.03	0.09	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	696.75000		0.69675		603.95000	0.60395	696.750	11.80	0.34	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	1,158.80000		1.15880		1,025.50000	1.02550	1,158.800	12.05	0.47	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	752.96000		0.75296		868.08000	0.86808	752.960	12.51	0.33	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.61212		74.98668		9.66144	74.66895		12.71	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.67225		73.21323		9.72305	72.88978		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			189.28229		189.28229		189.28636	189.28636			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			192.71837		192.71837		192.72196	192.72196			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			193.65504		193.65504		193.65898	193.65898			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			162.46822		162.46822		162.57193	162.57193			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future			163.17164		163.17164		163.27688	163.27688			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.20866		166.20866		166.31604	166.31604			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			9.13112		86.56442		9.18435	86.23229		9.36	0.00	151,920,557.10	1,755	23,319.00
R213	On 06/02/2020	Bond Future			9.19839		88.11465		9.25358	87.77640		9.84	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.25585		86.18175		9.31298	85.83736		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			9.80718		71.95853		9.86030	71.60027		13.14	0.00	0.00	0	15,477.00

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 06/02/2020	Bond Future	9.87621	73.24723		9.93097	72.88239		13.84	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.93693	71.29487		9.99327	70.92342		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
<b>Total for Derivatives :</b>											<b>799,150,519.77</b>	<b>12,834</b>	<b>1 077 397.00</b>
<b>Grand Total:</b>											<b>799,150,519.77</b>	<b>12,834</b>	<b>1 077 397.00</b>