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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 20/09/2019

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	95.21000	95.21000		95.09000	95.09000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	665.59200	665.59200		666.78400	666.78400			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	677.51300	677.51300		678.72500	678.72500			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	689.96300	689.96300		691.19700	691.19700			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	774.03900	774.03900		776.80700	776.80700			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	787.90200	787.90200		790.71900	790.71900			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	802.38000	802.38000		805.24900	805.24900			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	694.19500	694.19500		696.88100	696.88100			0.00	0.00	0	220.00
ALBI	On 06/02/2020	Index Future	706.62800	706.62800		709.36100	709.36100			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	719.61200	719.61200		722.39600	722.39600			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	10.84422		77.48507		10.79456	77.77586			0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.96296		78.87288		10.91148	79.16883			0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.07744		76.52840		11.02408	76.82980			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	11.18865		78.46341		11.13390	78.82866			0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.30220		79.86870		11.24552	80.24037			0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.41638		77.07178		11.35762	77.45037			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	687.15800		687.15800		689.89500	689.89500			0.00	0.00	0	1,198.00
GOVI	On 06/02/2020	GOVI	699.46500		699.46500		702.25000	702.25000			0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	712.31800		712.31800		715.15500	715.15500			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.73716		137.73716		137.73877	137.73877			0.00	0.00	0	1,461.00
I2025	On 06/02/2020	Bond Future	138.76384		138.76384		138.76539	138.76539			0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.34644		141.34644		141.34801	141.34801			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	102.17729		102.17729		101.95975	101.95975			0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	104.03232		104.03232		103.81081	103.81081			0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.85587		104.85587		104.63031	104.63031			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	102.55281		102.55281		102.49389	102.49389			0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.41470		104.41470		104.35461	104.35461			0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.16232		105.16232		105.10120	105.10120			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	120.52826		120.52826		120.44181	120.44181			0.00	0.00	0	21,883.00
I2038	On 06/02/2020	Bond Future	121.05823		121.05823		120.97016	120.97016			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.31138		123.31138		123.22152	123.22152			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		111.82657	111.82657		111.62197	111.62197			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future		113.85678	113.85678		113.64842	113.64842			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future		114.22760	114.22760		114.01544	114.01544			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		116.28092	116.28092		115.93263	115.93263			0.00	0.00	0	12,916.00
I2050	On 06/02/2020	Bond Future		116.55661	116.55661		116.20190	116.20190			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future		118.72586	118.72586		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		262.56200	262.56200		262.33700	262.33700			0.00	86,645,460.00	33	1,070.00
IGOV	On 06/02/2020	Index Future		267.32900	267.32900		267.09900	267.09900			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future		272.30400	272.30400		272.07000	272.07000			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		8.30184	115.73738		8.24600	116.05496		5.71	0.00	502,763,178.72	4,344	127,133.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,271.73000	1.27173	1,101.88000	1.10188	1,271.730	5.68	0.59	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	765.39000	0.76539	922.22000	0.92222	765.390	5.70	0.44	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,111.89000	1.11189	957.18000	0.95718	1,111.890	5.71	0.54	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	817.10000	0.81710	979.97000	0.97997	817.100	5.71	0.46	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	237.69000	0.23769	194.28000	0.19428	237.690	6.14	0.17	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.35347	112.50645		8.29481	112.82969		6.21	0.00	0.00	0	5,040.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,110.45000	1.11045	1,244.91000	1.24491	1,110.450	6.10	0.38	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,399.47000	1.39947	1,274.25000	1.27425	1,399.470	6.42	0.42	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	663.93000	0.66393	598.32000	0.59832	663.930	7.06	0.23	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.39945	114.57397		8.33774	114.90315		6.13	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	466.40000	0.46640	533.56000	0.53356	466.400	5.15	0.19	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,849.30000	1.84930	2,010.15000	2.01015	1,849.300	5.92	0.46	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,239.91000	1.23991	1,145.19000	1.14519	1,239.910	6.63	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		308.44744	308.44744		308.45397	308.45397			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future		306.38967	306.38967		306.39609	306.39609			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future		312.09204	312.09204		312.09862	312.09862			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		233.65987	233.65987		233.40319	233.40319			0.00	0.00	0	9,010.00
R202	On 06/02/2020	Bond Future		233.83448	233.83448		233.57310	233.57310			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future		238.18651	238.18651		237.92023	237.92023			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 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future	7.39632		102.56456		7.33911	102.73066		2.54	0.00	0.00	0	54,077.00
R2023	On 06/02/2020	Bond Future	7.41586		104.40157		7.35330	104.57059		2.80	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future	7.40664		102.38723		7.33792	102.55941		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	8.99184		95.69937		8.92625	96.11431		8.37	0.00	4,306,471.65	45	73,122.00
R2030	On 07/11/2019	Bond Future	8.60	Call	279.04000	0.27904	374.31000	0.37431	279.040	7.93	0.19	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,290.75000	1.29075	1,094.49000	1.09449	1,290.750	8.32	0.53	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,540.82000	1.54082	1,811.24000	1.81124	1,540.820	8.48	0.60	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	643.39000	0.64339	529.23000	0.52923	643.390	8.59	0.32	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.25	Put	552.09000	0.55209	451.54000	0.45154	552.090	8.65	0.29	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.30	Put	474.29000	0.47429	386.06000	0.38606	474.290	8.73	0.26	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	406.10000	0.40610	329.06000	0.32906	406.100	8.81	0.23	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	104.32000	0.10432	82.27000	0.08227	104.320	9.51	0.07	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	76.08000	0.07608	59.77000	0.05977	76.080	9.66	0.05	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future	9.05492		93.40477		8.98681	93.82708		9.14	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	560.91000	0.56091	659.87000	0.65987	560.910	8.45	0.21	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,939.53000	1.93953	2,158.90000	2.15890	1,939.530	9.14	0.49	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	9.11656		95.12128		9.04580	95.55138		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	9.33499		93.08512		9.27467	93.49986		9.78	0.00	6,515,958.40	70	48,218.00
R2032	On 06/02/2020	Bond Future	9.40428		94.75233		9.34183	95.17445		10.25	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future	9.47048		92.33356		9.40579	92.76347		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	9.58298		96.14133		9.53292	96.52373		10.66	0.00	78,259,042.62	814	95,678.00
R2035	On 07/11/2019	Bond Future	8.92	Call	95.14000	0.09514	128.55000	0.12855	95.140	9.62	0.07	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,262.12000	1.26212	1,459.92000	1.45992	1,262.120	10.69	0.46	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	267.39000	0.26739	230.92000	0.23092	267.390	12.03	0.13	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future	9.65831		97.86330		9.60655	98.25243		11.19	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.72435		95.15794		9.67087	95.55427		11.56	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,502.70000	1.50270	1,632.15000	1.63215	1,502.700	10.83	0.30	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,574.37000	3.57437	3,794.32000	3.79432	3,574.370	11.56	0.53	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,225.08000	1.22508	1,150.27000	1.15027	1,225.080	13.01	0.21	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future	9.78941		96.93095		9.73413	97.33466		11.78	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,664.19000	1.66419	1,778.09000	1.77809	1,664.190	12.22	0.26	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,262.42000	2.26242	2,402.47000	2.40247	2,262.420	12.49	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	9.72098		92.26749		9.67093	92.65135		11.28	0.00	0.00	0	67,556.00
R2037	On 06/02/2020	Bond Future	9.79214		89.66084		9.74047	90.05153		12.42	0.00	0.00	0	0.00

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R2037	On 07/05/2020	Bond Future			9.86191		91.30856		9.80856	91.70652		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			9.85147		95.11061		9.79635	95.56365		11.72	0.00	147,421,445.50	1,550	41,417.00
R2040	On 07/11/2019	Bond Future	9.30	Call	204.91000		0.20491		270.93000	0.27093	204.910	10.86	0.11	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,424.69000		1.42469		1,663.30000	1.66330	1,424.690	11.80	0.47	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.92356		92.30440		9.86669	92.76542		12.94	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			9.99423		94.00071		9.93554	94.47032		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			9.90540		91.90459		9.85028	92.36524		12.35	0.00	0.00	0	37,723.00
R2044	On 07/11/2019	Bond Future	9.19	Call	67.22000		0.06722		96.07000	0.09607	67.220	10.74	0.05	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	993.78000		0.99378		1,191.38000	1.19138	993.780	11.91	0.37	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	287.98000		0.28798		243.09000	0.24309	287.980	13.44	0.13	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.97531		89.16613		9.91847	89.63502		13.65	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	444.87000		0.44487		518.53000	0.51853	444.870	12.01	0.14	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,066.97000		2.06697		2,275.87000	2.27587	2,066.970	13.28	0.41	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,007.57000		1.00757		922.98000	0.92298	1,007.570	15.12	0.21	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.04372		90.80483		9.98513	91.28228		13.49	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,273.46000		1.27346		1,403.11000	1.40311	1,273.460	12.47	0.25	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,446.38000		1.44638		1,587.79000	1.58779	1,446.380	12.58	0.27	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,346.23000		3.34623		3,586.67000	3.58667	3,346.230	13.38	0.48	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,627.38000		3.62738		3,879.24000	3.87924	3,627.380	13.47	0.50	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,492.57000		1.49257		1,396.05000	1.39605	1,492.570	15.18	0.22	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,369.25000		1.36925		1,279.14000	1.27914	1,369.250	15.18	0.21	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.11256		88.11186		10.05211	88.59826		14.47	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1,298.11000		1.29811		1,413.41000	1.41341	1,298.110	13.23	0.22	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	2,999.34000		2.99934		3,203.97000	3.20397	2,999.340	13.78	0.40	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,425.07000		2.42507		2,297.03000	2.29703	2,425.070	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			9.88084		91.04137		9.82573	91.51647		12.74	0.00	45,520,685.00	500	85,896.00
R2048	On 06/02/2020	Bond Future			9.95170		92.67201		9.89486	93.15561		13.42	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.01421		89.93476		9.95567	90.42723		13.94	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.07576		91.61038		10.01544	92.11205		14.28	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1,792.46000		1.79246		1,929.23000	1.92923	1,792.460	14.71	0.25	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,472.88000		2.47288		2,643.04000	2.64304	2,472.880	15.05	0.32	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			6.69514		102.42262		6.69086	102.42338		0.06	0.00	0.00	0	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			6.59621		100.98330		6.59514	100.98469		0.75	0.00	33,526,455.60	332	9,405.00
R208	On 06/02/2020	Bond Future			6.44244		102.79198		6.44119	102.79333		0.71	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.14730		101.27725		6.14563	101.27867		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			9.57744		73.48206		9.52737	73.80941		12.05	0.00	440,892.36	6	96,095.00
R209	On 07/11/2019	Bond Future	8.92	Call	93.48000		0.09348		124.87000	0.12487	93.480	11.03	0.07	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	613.62000		0.61362		733.51000	0.73351	613.620	11.80	0.31	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	1,047.62000		1.04762		1,213.59000	1.21359	1,047.620	12.05	0.45	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	790.23000		0.79023		695.24000	0.69524	790.230	12.51	0.35	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.64134		74.79820		9.58976	75.13139		12.71	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.70237		73.02120		9.64923	73.36049		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			189.27809		189.27809		189.27949	189.27949			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			192.71450		192.71450		192.71575	192.71575			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			193.65096		193.65096		193.65232	193.65232			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			162.47463		162.47463		162.46033	162.46033			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future			163.17856		163.17856		163.16388	163.16388			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.21554		166.21554		166.20065	166.20065			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			9.19000		86.19714		9.12456	86.60547		9.36	0.00	0.00	0	23,319.00
R213	On 06/02/2020	Bond Future			9.25938		87.74095		9.19157	88.15657		9.84	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.31902		85.80106		9.24880	86.22438		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			9.83537		71.76805		9.78028	72.14105		13.14	0.00	574,144.40	8	15,477.00
R214	On 06/02/2020	Bond Future			9.90524		73.05344		9.84848	73.43313		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	9.96682	71.09742		9.90842	71.48403		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>905,973,734.25</b>	<b>7,702</b>	<b>1 084 900.00</b>
<b>Grand Total:</b>											<b>905,973,734.25</b>	<b>7,702</b>	<b>1 084 900.00</b>