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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 16/10/2019

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	95.06000	95.06000		95.00000	95.00000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	666.98900	666.98900		667.93000	667.93000			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	679.05300	679.05300		680.01200	680.01200			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	691.40500	691.40500		692.38000	692.38000			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	704.27400	704.27400		705.26800	705.26800			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	774.64200	774.64200		776.62100	776.62100			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	788.65300	788.65300		790.66800	790.66800			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	802.99900	802.99900		805.05000	805.05000			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	817.94500	817.94500		820.03400	820.03400			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	694.59400	694.59400		697.04500	697.04500			0.00	34,729,700.00	5	214.00
ALBI	On 06/02/2020	Index Future	707.15700	707.15700		709.65300	709.65300			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	720.02000	720.02000		722.56000	722.56000			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	733.42200	733.42200		736.00900	736.00900			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
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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	10.82785	77.58075		10.76603	77.94364			0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.94361	78.98393		10.87948	79.35363			0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.05996	76.62695		10.99354	77.00309			0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.17490	78.05313		11.10603	78.43628			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	11.15655	78.67721		11.11981	78.92312			0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.26683	80.10028		11.22876	80.35084			0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.38203	77.29272		11.34260	77.54765			0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.49445	78.73128		11.45361	78.99094			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	687.41900	687.41900		689.99600	689.99600			0.00	20,622,570.00	3	1,229.00
GOVI	On 06/02/2020	GOVI	699.85200	699.85200		702.47700	702.47700			0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	712.58200	712.58200		715.25400	715.25400			0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	725.84500	725.84500		728.56700	728.56700			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.83317	137.83317		137.83082	137.83082			0.00	0.00	0	1,585.00
I2025	On 06/02/2020	Bond Future	138.88613	138.88613		138.88419	138.88419			0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.44544	141.44544		141.44300	141.44300			0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	142.60530	142.60530		142.60271	142.60271			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	102.09024	102.09024		102.08655	102.08655			0.00	0.00	0	4,410.00
I2029	On 06/02/2020	Bond Future	103.96188	103.96188		103.95848	103.95848			0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.76516	104.76516		104.76138	104.76138			0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	106.73917	106.73917		106.73519	106.73519			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	102.59188	102.59188		102.58697	102.58697			0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.47285	104.47285		104.46808	104.46808			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	
I2033														
	On 07/05/2020	Bond Future	105.20247	105.20247		105.19736	105.19736			0.00	0.00	0	0.00	
I2033	On 06/08/2020	Bond Future	107.18466	107.18466		107.17934	107.17934			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	120.64127	120.64127		120.63576	120.63576			0.00	0.00	0	21,941.00	
I2038	On 06/02/2020	Bond Future	121.19479	121.19479		121.18962	121.18962			0.00	0.00	0	0.00	
I2038	On 07/05/2020	Bond Future	123.42809	123.42809		123.42222	123.42222			0.00	0.00	0	0.00	
I2038	On 06/08/2020	Bond Future	124.06027	124.06027		124.05440	124.05440			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	
I2046	On 07/11/2019	Bond Future	111.32362	111.32362		111.31796	111.31796			0.00	0.00	0	17,994.00	
I2046	On 06/02/2020	Bond Future	113.36460	113.36460		113.35912	113.35912			0.00	0.00	0	0.00	
I2046	On 07/05/2020	Bond Future	113.70559	113.70559		113.69966	113.69966			0.00	0.00	0	0.00	
I2046	On 06/08/2020	Bond Future	115.84787	115.84787		115.84193	115.84193			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	115.35455	115.35455		115.69350	115.69350			0.00	0.00	0	12,916.00	
I2050	On 06/02/2020	Bond Future	115.63390	115.63390		115.97938	115.97938			0.00	0.00	0	0.00	
I2050	On 07/05/2020	Bond Future	117.76462	117.76462		118.11615	118.11615			0.00	0.00	0	0.00	
I2050	On 06/08/2020	Bond Future	118.10367	118.10367		118.46173	118.46173			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	261.93900	261.93900		262.03000	262.03000			0.00	0.00	0	1,071.00	
IGOV	On 06/02/2020	Index Future	266.74200	266.74200		266.83400	266.83400			0.00	0.00	0	39.00	
IGOV	On 07/05/2020	Index Future	271.65700	271.65700		271.75100	271.75100			0.00	0.00	0	0.00	
IGOV	On 06/08/2020	Index Future	276.77600	276.77600		276.87100	276.87100			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	8.28758	115.81837		8.23358	116.12575		6.16	0.00	817,793,510.57	7,061	124,271.00	
R186	On 07/11/2019	Bond Future	8.20	Put	974.65000	0.97465	787.95000	0.78795	974.650	6.13	0.61	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	546.69000	0.54669	679.28000	0.67928	546.690	6.15	0.43	3,187,059.51	64	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	811.50000	0.81150	644.72000	0.64472	811.500	6.16	0.55	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	597.70000	0.59770	738.30000	0.73830	597.700	6.16	0.45	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	78.37000	0.07837	52.21000	0.05221	78.370	6.60	0.09	665,505.71	64	4,955.00
R186	On 06/02/2020	Bond Future	8.33485	112.60892		8.27805	112.92226		6.30	0.00	0.00	0	5,040.00	
R186	On 06/02/2020	Bond Future	8.11	Call	1,019.93000	1.01993	1,109.39000	1.10939	1,019.930	6.23	0.38	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,196.17000	1.19617	1,040.33000	1.04033	1,196.170	6.46	0.40	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	487.41000	0.48741	409.32000	0.40932	487.410	6.98	0.20	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future	8.38387	114.65696		8.32418	114.97565		6.20	0.00	0.00	0	0.00	
R186	On 07/05/2020	Bond Future	7.60	Call	534.48000	0.53448	536.07000	0.53607	534.480	5.69	0.20	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,867.16000	1.86716	1,935.25000	1.93525	1,867.160	6.22	0.47	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,175.98000	1.17598	976.71000	0.97671	1,175.980	6.91	0.30	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future	8.42761	111.48619		8.36474	111.81080		6.38	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	
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	308.58922	308.58922		308.59288	308.59288			0.00	0.00	0	2,507.00	
R197	On 06/02/2020	Bond Future	306.59178	306.59178		306.59631	306.59631			0.00	0.00	0	40.00	
R197	On 07/05/2020	Bond Future	312.24134	312.24134		312.24494	312.24494			0.00	0.00	0	0.00	
R197	On 06/08/2020	Bond Future	310.33148	310.33148		310.33495	310.33495			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	233.36107	233.36107		233.35065	233.35065			0.00	0.00	0	9,029.00	
R202	On 06/02/2020	Bond Future	233.57335	233.57335		233.56349	233.56349			0.00	0.00	0	0.00	
R202	On 07/05/2020	Bond Future	237.87760	237.87760		237.86676	237.86676			0.00	0.00	0	0.00	
R202	On 06/08/2020	Bond Future	238.22024	238.22024		238.20922	238.20922			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	7.33419	102.74496		7.28875	102.87715		2.49	0.00	0.00	0	55,418.00	
R2023	On 06/02/2020	Bond Future	7.34122	104.60326		7.29139	104.73819		2.54	0.00	0.00	0	0.00	
R2023	On 07/05/2020	Bond Future	7.33237	102.57334		7.27778	102.71040		2.64	0.00	0.00	0	0.00	
R2023	On 06/08/2020	Bond Future	7.29931	104.48246		7.23888	104.62205		2.54	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	8.98501	95.74246		8.95171	95.95295		9.07	0.00	0.00	0	72,549.00	
R2030	On 07/11/2019	Bond Future	8.60	Call	113.66000	0.11366	126.65000	0.12665	113.660	8.61	0.12	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	961.87000	0.96187	829.74000	0.82974	961.870	9.02	0.54	0.00	0	5,070.00
R2030	On 07/11/2019	Bond Future	9.05	Put	664.96000	0.66496	559.00000	0.55900	664.960	9.13	0.42	0.00	0	5,403.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,266.71000	1.26671	1,384.35000	1.38435	1,266.710	9.18	0.64	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	354.36000	0.35436	285.93000	0.28593	354.360	9.29	0.26	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.30	Put	223.14000	0.22314	174.98000	0.17498	223.140	9.43	0.18	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	175.46000	0.17546	135.61000	0.13561	175.460	9.52	0.15	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	18.91000	0.01891	12.98000	0.01298	18.910	10.22	0.02	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	10.88000	0.01088	7.22000	0.00722	10.880	10.35	0.01	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future	9.04511	93.46544		9.01049	93.67997		9.27	0.00	0.00	0	200.00	
R2030	On 06/02/2020	Bond Future	8.40	Call	461.77000	0.46177	459.92000	0.45992	461.770	8.61	0.19	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,789.30000	1.78930	1,835.32000	1.83532	1,789.300	9.27	0.49	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	9.10932	95.16517		9.07339	95.38337		9.13	0.00	0.00	0	0.00	
R2030	On 06/08/2020	Bond Future	9.17102	92.92743		9.13366	93.14962		9.61	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	9.31135	93.24735		9.27322	93.50986		10.57	0.00	0.00	0	48,565.00	
R2032	On 06/02/2020	Bond Future	9.37737	94.93390		9.33785	95.20145		10.33	0.00	0.00	0	0.00	
R2032	On 07/05/2020	Bond Future	9.44525	92.50090		9.40435	92.77307		10.54	0.00	0.00	0	0.00	

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R2032	On 06/08/2020	Bond Future			9.51021	94.22253		9.46784	94.49973		10.80	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			9.58294	96.14163		9.52991	96.54679		11.52	0.00	0.00	0	98,102.00
R2035	On 07/11/2019	Bond Future	8.92	Call	18.20000	0.01820		22.33000	0.02233	18.200	10.50	0.02	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	866.65000	0.86665		1,020.76000	1.02076	866.650	11.55	0.44	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	78.08000	0.07808		50.40000	0.05040	78.080	12.91	0.06	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.65602	97.88047		9.60112	98.29339		11.25	0.00	497,820,070.42	5,086	5,086.00
R2035	On 07/05/2020	Bond Future			9.72442	95.15742		9.66775	95.57747		11.51	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,292.07000	1.29207		1,481.31000	1.48131	1,292.070	10.64	0.29	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,357.59000	3.35759		3,661.88000	3.66188	3,357.590	11.51	0.53	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,089.13000	1.08913		1,070.54000	1.07054	1,089.130	13.14	0.20	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.78975	96.92848		9.73117	97.35635		11.86	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,538.10000	1.53810		1,623.48000	1.62348	1,538.100	12.30	0.25	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,286.78000	2.28678		2,400.82000	2.40082	2,286.780	13.11	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			9.71192	92.33679		9.65877	92.74499		12.21	0.00	0.00	0	68,529.00
R2037	On 06/02/2020	Bond Future			9.78064	89.74758		9.72573	90.16346		12.49	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			9.85236	91.37961		9.79571	91.80278		12.22	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			9.92254	88.82085		9.86402	89.25186		13.20	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			9.85726	95.06323		9.80920	95.45772		12.69	0.00	0.00	0	45,596.00
R2040	On 07/11/2019	Bond Future	9.30	Call	54.10000	0.05410		54.77000	0.05477	54.100	11.80	0.05	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	972.01000	0.97201		1,078.32000	1.07832	972.010	12.78	0.44	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.92748	92.27275		9.87784	92.67475		13.02	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.00050	93.95076		9.94932	94.35972		12.75	0.00	0.00	0	0.00
R2040	On 06/08/2020	Bond Future			10.07215	91.18927		10.01930	91.60585		13.83	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			9.91176	91.85169		9.86364	92.25322		13.38	0.00	19,472,558.28	212	38,312.00
R2044	On 07/11/2019	Bond Future	9.19	Call	12.87000	0.01287		13.37000	0.01337	12.870	12.23	0.01	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	622.92000	0.62292		685.16000	0.68516	622.920	13.36	0.32	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	108.55000	0.10855		60.08000	0.06008	108.550	15.14	0.07	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.97990	89.12845		9.93025	89.53751		13.74	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	286.15000	0.28615		296.76000	0.29676	286.150	11.78	0.11	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,778.04000	1.77804		1,858.48000	1.85848	1,778.040	13.31	0.40	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	829.77000	0.82977		707.76000	0.70776	829.770	15.43	0.19	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.05057	90.74929		9.99941	91.16552		13.46	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,048.43000	1.04843		1,211.00000	1.21100	1,048.430	12.23	0.23	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,213.52000	1.21352		1,390.78000	1.39078	1,213.520	12.37	0.25	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,085.45000	3.08545		3,372.56000	3.37256	3,085.450	13.34	0.47	0.00	0	556.00

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	
R2044	On 07/05/2020	Bond Future	9.98	Call	3,365.72000	3.36572	3,663.46000	3.66346	3,365.720	13.43	0.49	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,352.69000	1.35269	1,341.02000	1.34102	1,352.690	15.36	0.22	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,234.51000	1.23451	1,225.68000	1.22568	1,234.510	15.36	0.20	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.11986	88.05343	10.06707	88.47747		14.61	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1,189.20000	1.18920	1,247.30000	1.24730	1,189.200	13.38	0.21	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	2,932.07000	2.93207	2,968.63000	2.96863	2,932.070	14.23	0.39	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,419.23000	2.41923	2,154.17000	2.15417	2,419.230	16.01	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			9.89199	90.94578	9.83383	91.44637		13.80	0.00	0.00	0	89,446.00
R2048	On 06/02/2020	Bond Future			9.96131	92.59070	9.90129	93.10067		13.51	0.00	0.00	0	400.00
R2048	On 07/05/2020	Bond Future			10.02617	89.83473	9.96437	90.35374		13.90	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.08829	91.50679	10.02461	92.03546		14.42	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1,635.49000	1.63549	1,731.16000	1.73116	1,635.490	14.84	0.24	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,292.11000	2.29211	2,415.72000	2.41572	2,292.110	15.19	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			6.81009	102.40222	6.79792	102.40437		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
R208	On 07/11/2019	Bond Future			6.60921	100.96635	6.60581	100.97078		0.68	0.00	0.00	0	11,067.00
R208	On 06/02/2020	Bond Future			6.44198	102.79248	6.43749	102.79733		0.61	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.16896	101.25876	6.16352	101.26340		0.55	0.00	0.00	0	0.00
R208	On 06/08/2020	Bond Future			5.61552	103.14343	5.60797	103.14813		0.47	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			9.57529	73.49608	9.51187	73.91117		13.02	0.00	0.00	0	100,287.00
R209	On 07/11/2019	Bond Future	8.92	Call	19.11000	0.01911	26.38000	0.02638	19.110	12.01	0.02	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	333.78000	0.33378	425.26000	0.42526	333.780	12.76	0.25	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	714.26000	0.71426	879.03000	0.87903	714.260	13.02	0.42	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	463.00000	0.46300	333.97000	0.33397	463.000	13.49	0.30	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.63712	74.82537	9.57176	75.24819		12.83	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.70020	73.03501	9.63288	73.46535		13.19	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.76055	74.39435	9.69119	74.83265		13.52	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

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
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	188.51305		188.51305		188.50649	188.50649			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future	191.96924		191.96924		191.96306	191.96306			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future	192.85666		192.85666		192.84990	192.84990			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future	196.49049		196.49049		196.48344	196.48344			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	162.14637		162.14637		162.14847	162.14847			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future	162.87324		162.87324		162.87584	162.87584			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future	165.87446		165.87446		165.87658	165.87658			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future	166.70634		166.70634		166.70839	166.70839			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	9.17139		86.31300		9.13831	86.51946		10.13	0.00	0.00	0	23,319.00
R213	On 06/02/2020	Bond Future	9.23761		87.87409		9.20328	88.08461		9.97	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future	9.29917		85.92044		9.26367	86.13450		10.26	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future	9.35701		87.51963		9.32024	87.73760		10.38	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	9.82663		71.82702		9.77851	72.15309		14.23	0.00	0.00	0	16,236.00
R214	On 06/02/2020	Bond Future	9.89433		73.12617		9.84473	73.45833		13.98	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.95764		71.15797		9.90662	71.49600		14.37	0.00	0.00	0	0.00
R214	On 06/08/2020	Bond Future	10.01813		72.48235		9.96561	72.82667		14.80	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>1,394,290,974.49</b>	<b>12,495</b>	<b>1 107 558.00</b>
<b>Grand Total:</b>												<b>1,394,290,974.49</b>	<b>12,495</b>	<b>1 107 558.00</b>