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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 24/10/2019

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	94.98000	94.98000		94.99000	94.99000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	668.59400	668.59400		668.61200	668.61200			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	680.65600	680.65600		680.67500	680.67500			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	693.03700	693.03700		693.05600	693.05600			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	705.92600	705.92600		705.94400	705.94400			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	777.75700	777.75700		778.20900	778.20900			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	791.78800	791.78800		792.24900	792.24900			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	806.19100	806.19100		806.66000	806.66000			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	821.18300	821.18300		821.66100	821.66100			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	697.81700	697.81700		698.15200	698.15200			0.00	0.00	0	202.00
ALBI	On 06/02/2020	Index Future	710.40600	710.40600		710.74800	710.74800			0.00	198,913,680.00	28	371.00
ALBI	On 07/05/2020	Index Future	723.32900	723.32900		723.67600	723.67600			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	736.78000	736.78000		737.13400	737.13400			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	10.71225	78.26136		10.70846	78.28382				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	10.82441	79.67317		10.82046	79.69616				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	10.93640	77.32882		10.93232	77.35215				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.04701	78.76685		11.04278	78.79062				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	11.07661	79.21394		11.07278	79.23981				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.18464	80.64293		11.18065	80.66944				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.29683	77.84536		11.29271	77.87225				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.40639	79.29302		11.40213	79.32037				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	690.65900	690.65900		690.99500	690.99500				0.00	338,422,910.00	49	387.00
GOVI	On 06/02/2020	GOVI	703.11800	703.11800		703.46200	703.46200				0.00	344,527,820.00	49	1,054.00
GOVI	On 07/05/2020	GOVI	715.90900	715.90900		716.25800	716.25800				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	729.22200	729.22200		729.57800	729.57800				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.63515	137.63515		137.63421	137.63421				0.00	69,505,750.75	505	731.00
I2025	On 06/02/2020	Bond Future	138.67824	138.67824		138.67746	138.67746				0.00	69,616,476.48	502	1,363.00
I2025	On 07/05/2020	Bond Future	141.23389	141.23389		141.23301	141.23301				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	142.38764	142.38764		142.38667	142.38667				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	101.71114	101.71114		101.88193	101.88193				0.00	0.00	0	1,851.00
I2029	On 06/02/2020	Bond Future	103.57123	103.57123		103.74529	103.74529				0.00	0.00	0	3,860.00
I2029	On 07/05/2020	Bond Future	104.36746	104.36746		104.54459	104.54459				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	106.33236	106.33236		106.51280	106.51280				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	102.07783	102.07783		102.13429	102.13429				0.00	0.00	0	490.00
I2033	On 06/02/2020	Bond Future	103.94459	103.94459		104.00233	104.00233				0.00	0.00	0	5,770.00

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		104.66469	104.66469		104.72344	104.72344			0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future		106.63527	106.63527		106.69499	106.69499			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		120.30975	120.30975		120.30769	120.30769			0.00	287,780,922.00	2,392	11,584.00
I2038	On 06/02/2020	Bond Future		120.85159	120.85159		120.84988	120.84988			0.00	287,747,635.79	2,381	10,425.00
I2038	On 07/05/2020	Bond Future		123.07886	123.07886		123.07680	123.07680			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		123.70263	123.70263		123.70057	123.70057			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		110.73176	110.73176		110.72956	110.72956			0.00	0.00	0	12,374.00
I2046	On 06/02/2020	Bond Future		112.75675	112.75675		112.75494	112.75494			0.00	0.00	0	4,591.00
I2046	On 07/05/2020	Bond Future		113.08667	113.08667		113.08464	113.08464			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		115.21571	115.21571		115.21347	115.21347			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		115.48411	115.48411		115.25283	115.25283			0.00	430,755,730.30	3,730	5,298.00
I2050	On 06/02/2020	Bond Future		115.76042	115.76042		115.52524	115.52524			0.00	430,744,522.82	3,721	8,732.00
I2050	On 07/05/2020	Bond Future		117.89387	117.89387		117.65408	117.65408			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		118.23350	118.23350		117.98913	117.98913			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		261.39700	261.39700		261.44800	261.44800			0.00	995,922,570.00	381	949.00
IGOV	On 06/02/2020	Index Future		266.17700	266.17700		266.23000	266.23000			0.00	1,014,134,370.00	381	380.00
IGOV	On 07/05/2020	Index Future		271.08300	271.08300		271.13600	271.13600			0.00	0.00	0	0.00
IGOV	On 06/08/2020	Index Future		276.18700	276.18700		276.24100	276.24100			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		8.21264	116.24524		8.20815	116.27089		6.14	0.00	3,396,802,158.04	29,221	73,494.00
R186	On 07/11/2019	Bond Future	8.20	Put	591.96000	0.59196	598.23000	0.59823	591.960	6.11	0.52	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	607.27000	0.60727	640.43000	0.64043	607.270	6.13	0.53	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	457.08000	0.45708	465.25000	0.46525	457.080	6.14	0.44	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	670.15000	0.67015	703.97000	0.70397	670.150	6.14	0.56	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	13.68000	0.01368	16.16000	0.01616	13.680	6.57	0.02	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.25707	113.03829		8.25233	113.06452		6.28	0.00	3,404,487,218.22	30,118	80,888.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,132.98000	1.13298	1,151.05000	1.15105	1,132.980	6.21	0.42	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	971.91000	0.97191	969.45000	0.96945	971.910	6.44	0.36	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	366.05000	0.36605	366.73000	0.36673	366.050	6.96	0.16	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.30201	115.09432		8.29704	115.12094		6.18	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	595.20000	0.59520	604.74000	0.60474	595.200	5.67	0.22	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	2,029.90000	2.02990	2,048.56000	2.04856	2,029.900	6.20	0.50	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,001.97000	1.00197	999.62000	0.99962	1,001.970	6.88	0.27	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future		8.34173	111.92992		8.33650	111.95701		6.36	0.00	0.00	0	0.00

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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	307.62574		307.62574		308.57703	308.57703			0.00	0.00	0	1,557.00
R197	On 06/02/2020	Bond Future	305.59670		305.59670		306.56587	306.56587			0.00	0.00	0	2,390.00
R197	On 07/05/2020	Bond Future	311.22847		311.22847		312.21519	312.21519			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future	309.29490		309.29490		310.30013	310.30013			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	233.13077		233.13077		232.87262	232.87262			0.00	87,424,038.75	375	7,999.00
R202	On 06/02/2020	Bond Future	233.32849		233.32849		233.06577	233.06577			0.00	87,498,183.75	375	3,022.00
R202	On 07/05/2020	Bond Future	237.62835		237.62835		237.36081	237.36081			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future	237.96285		237.96285		237.69029	237.69029			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	7.27216		102.92546		7.27232	102.92500		2.46	0.00	552,812,645.66	5,371	29,466.00
R2023	On 06/02/2020	Bond Future	7.27513		104.78226		7.27525	104.78194		2.50	0.00	890,125,298.70	8,495	35,191.00
R2023	On 07/05/2020	Bond Future	7.25975		102.75573		7.25992	102.75530		2.61	0.00	286,688,486.70	2,790	2,716.00
R2023	On 06/08/2020	Bond Future	7.21961		104.66682		7.21980	104.66618		2.61	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	8.91933		96.15823		8.90490	96.24990		9.03	0.00	284,724,519.03	2,961	44,947.00
R2030	On 07/11/2019	Bond Future	8.60	Call	80.74000	0.08074	102.22000	0.10222	80.740	8.57	0.11	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	581.06000	0.58106	564.06000	0.56406	581.060	8.98	0.45	0.00	0	5,070.00
R2030	On 07/11/2019	Bond Future	9.05	Put	345.43000	0.34543	338.53000	0.33853	345.430	9.09	0.31	0.00	0	5,403.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,397.26000	1.39726	1,485.44000	1.48544	1,397.260	9.14	0.75	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	138.69000	0.13869	139.21000	0.13921	138.690	9.25	0.15	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.30	Put	69.91000	0.06991	71.78000	0.07178	69.910	9.39	0.09	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	48.80000	0.04880	50.78000	0.05078	48.800	9.48	0.06	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	1.62000	0.00162	1.96000	0.00196	1.620	10.17	0.00	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	0.69000	0.00069	0.87000	0.00087	0.690	10.30	0.00	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future	8.97762		93.88425		8.96262	93.97767		9.23	0.00	1,027,844,769.00	10,948	62,756.00
R2030	On 06/02/2020	Bond Future	8.40	Call	493.83000	0.49383	519.48000	0.51948	493.830	8.57	0.21	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,923.03000	1.92303	1,980.94000	1.98094	1,923.030	9.23	0.52	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,166.66000	1.16666	1,142.47000	1.14247	1,166.660	9.48	0.35	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	9.03918		95.59175		9.02361	95.68679		9.08	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future	9.09832		93.36044		9.08213	93.45723		9.56	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	9.24519		93.70349		9.23587	93.76799		10.54	0.00	367,786,198.25	3,925	33,216.00
R2032	On 06/02/2020	Bond Future	9.30952		95.39390		9.29985	95.45971		10.29	0.00	367,838,878.40	3,856	39,251.00

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R2032	On 07/05/2020	Bond Future			9.37495		92.96940		9.36495	93.03631		10.49	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.43761		94.69821		9.42724	94.76643		10.76	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			9.50114		96.76767		9.50193	96.76159		11.47	0.00	5,872,442,821.62	60,686	10,307.00
R2035	On 07/11/2019	Bond Future	8.92	Call	7.88000		0.00788		10.11000	0.01011	7.880	10.46	0.01	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	943.24000		0.94324		970.45000	0.97045	943.240	11.50	0.53	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	11.35000		0.01135		14.61000	0.01461	11.350	12.86	0.01	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.57201		98.51341		9.57282	98.50727		11.20	0.00	5,865,882,485.04	59,544	104,442.00
R2035	On 07/05/2020	Bond Future			9.63761		95.80200		9.63846	95.79565		11.46	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,422.08000		1.42208		1,426.79000	1.42679	1,422.080	10.60	0.31	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,628.60000		3.62860		3,633.15000	3.63315	3,628.600	11.46	0.56	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	907.22000		0.90722		914.38000	0.91438	907.220	13.08	0.18	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.70022		97.58357		9.70110	97.57710		11.81	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,650.05000		1.65005		1,654.41000	1.65441	1,650.050	12.26	0.27	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,436.30000		2.43630		2,441.31000	2.44131	2,436.300	13.07	0.34	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			9.64055		92.88556		9.63628	92.91855		12.17	0.00	2,352,048,150.32	25,322	33,901.00
R2037	On 06/02/2020	Bond Future			9.70753		90.30195		9.70310	90.33570		12.46	0.00	2,351,914,287.75	26,045	57,884.00
R2037	On 07/05/2020	Bond Future			9.77685		91.94433		9.77230	91.97853		12.19	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			9.84474		89.39455		9.84003	89.42946		13.17	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			9.79079		95.60954		9.78653	95.64473		12.66	0.00	1,643,814,821.22	17,193	7,805.00
R2040	On 07/11/2019	Bond Future	9.30	Call	27.46000		0.02746		34.70000	0.03470	27.460	11.78	0.03	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	990.23000		0.99023		1,041.92000	1.04192	990.230	12.75	0.52	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.85943		92.82454		9.85502	92.86048		12.99	0.00	1,452,518,401.92	15,648	40,301.00
R2040	On 07/05/2020	Bond Future			9.93026		94.51276		9.92572	94.54927		12.72	0.00	0.00	0	0.00
R2040	On 06/08/2020	Bond Future			9.99981		91.76024		9.99513	91.79737		13.80	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			9.85552		92.32128		9.84622	92.39933		13.36	0.00	697,948,876.80	7,560	12,068.00
R2044	On 07/11/2019	Bond Future	9.19	Call	3.51000		0.00351		5.31000	0.00531	3.510	12.21	0.01	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	556.23000		0.55623		615.66000	0.61566	556.230	13.34	0.35	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	22.85000		0.02285		26.32000	0.02632	22.850	15.12	0.02	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.92242		89.60230		9.91282	89.68186		13.72	0.00	697,912,314.70	7,789	31,571.00
R2044	On 06/02/2020	Bond Future	9.09	Call	297.03000		0.29703		311.21000	0.31121	297.030	11.77	0.11	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,874.96000		1.87496		1,920.45000	1.92045	1,874.960	13.29	0.42	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	670.45000		0.67045		666.11000	0.66611	670.450	15.40	0.16	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			9.99129		91.23188		9.98140	91.31283		13.44	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,108.84000		1.10884		1,134.98000	1.13498	1,108.840	12.22	0.24	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,282.64000		1.28264		1,311.33000	1.31133	1,282.640	12.36	0.27	0.00	0	100.00

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	9.91	Call	3,239.94000		3.23994		3,288.78000	3.28878	3,239.940	13.32	0.49	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,532.01000		3.53201		3,583.00000	3.58300	3,532.010	13.41	0.52	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,190.28000		1.19028		1,181.60000	1.18160	1,190.280	15.34	0.20	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,081.73000		1.08173		1,073.87000	1.07387	1,081.730	15.34	0.18	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.05887		88.54364		10.04867	88.62607		14.59	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1,247.50000		1.24750		1,271.12000	1.27112	1,247.500	13.36	0.22	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	3,063.40000		3.06340		3,104.83000	3.10483	3,063.400	14.21	0.41	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,220.47000		2.22047		2,205.59000	2.20559	2,220.470	15.99	0.27	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			9.84069		91.38707		9.83140	91.46739		13.79	0.00	649,030,971.14	7,102	73,592.00
R2048	On 06/02/2020	Bond Future			9.90890		93.03573		9.89931	93.11759		13.50	0.00	924,682,120.47	9,939	39,823.00
R2048	On 07/05/2020	Bond Future			9.97215		90.28811		9.96228	90.37138		13.90	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.03280		91.96716		10.02264	92.05190		14.42	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1,698.75000		1.69875		1,726.82000	1.72682	1,698.750	14.85	0.25	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,375.39000		2.37539		2,410.11000	2.41011	2,375.390	15.19	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			6.84853		102.39540		6.84487	102.39604		0.06	0.00	170,590,736.40	1,666	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			6.61921		100.95331		6.61810	100.95475		0.66	0.00	1,204,473,941.61	11,931	5,467.00
R208	On 06/02/2020	Bond Future			6.45859		102.77453		6.45711	102.77613		0.60	0.00	1,623,220,926.82	15,794	8,840.00
R208	On 07/05/2020	Bond Future			6.19026		101.24058		6.18844	101.24213		0.57	0.00	0.00	0	0.00
R208	On 06/08/2020	Bond Future			5.64787		103.12330		5.64535	103.12487		0.48	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			9.50453		73.95944		9.50019	73.98799		13.00	0.00	5,214,510,317.20	70,505	84,010.00
R209	On 07/11/2019	Bond Future	8.92	Call	7.76000		0.00776		10.43000	0.01043	7.760	11.99	0.01	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	301.48000		0.30148		331.04000	0.33104	301.480	12.74	0.27	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	736.54000		0.73654		777.25000	0.77725	736.540	13.00	0.50	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	197.11000		0.19711		210.11000	0.21011	197.110	13.47	0.18	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.56476		75.29368		9.56027	75.32288		12.81	0.00	5,298,340,967.92	70,369	80,061.00
R209	On 06/02/2020	Bond Future	9.40	Call	1,559.99000		1.55999		0.00000	0.00000	1,559.990	12.67	0.43	242,978,457.48	7,500	7,500.00
R209	On 07/05/2020	Bond Future			9.62562		73.51198		9.62101	73.54161		13.16	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.68389		74.87900		9.67914	74.90919		13.50	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

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/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	188.24792		188.24792		188.10542	188.10542			0.00	0.00	0	1,055.00
R210	On 06/02/2020	Bond Future	191.69055		191.69055		191.54576	191.54576			0.00	0.00	0	1,772.00
R210	On 07/05/2020	Bond Future	192.57331		192.57331		192.42566	192.42566			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future	196.19871		196.19871		196.04830	196.04830			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	161.87672		161.87672		161.92950	161.92950			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future	162.59127		162.59127		162.64522	162.64522			0.00	0.00	0	4,084.00
R212	On 07/05/2020	Bond Future	165.58756		165.58756		165.64236	165.64236			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future	166.41150		166.41150		166.46731	166.46731			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	9.11025		86.69511		9.09589	86.78519		10.09	0.00	99,612,681.39	1,149	20,582.00
R213	On 06/02/2020	Bond Future	9.17490		88.25916		9.16001	88.35093		9.93	0.00	1,166,962,613.52	13,222	15,211.00
R213	On 07/05/2020	Bond Future	9.23422		86.31263		9.21882	86.40597		10.21	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future	9.28995		87.91771		9.27399	88.01281		10.34	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	9.76039		72.27649		9.75612	72.30562		14.21	0.00	919,790,611.74	12,726	4,674.00
R214	On 06/02/2020	Bond Future	9.82660		73.58036		9.82218	73.61016		13.96	0.00	919,901,660.72	12,502	14,090.00
R214	On 07/05/2020	Bond Future	9.88792		71.62054		9.88338	71.65083		14.34	0.00	0.00	0	0.00
R214	On 06/08/2020	Bond Future	9.94653		72.95242		9.94186	72.98325		14.78	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>54,590,682,948.42</b>	<b>566,746</b>	<b>1 375 113.00</b>
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<b>Grand Total:</b>												<b>54,590,682,948.42</b>	<b>566,746</b>	<b>1 375 113.00</b>
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