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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 11/10/2019

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	95.05000	95.05000		95.06000	95.06000				0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	667.67200	667.67200		667.82800	667.82800				0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	679.66200	679.66200		679.82000	679.82000				0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	692.13900	692.13900		692.30100	692.30100				0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	705.15100	705.15100		705.31600	705.31600				0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	776.21500	776.21500		777.25700	777.25700				0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	790.15400	790.15400		791.21400	791.21400				0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	804.66100	804.66100		805.74000	805.74000				0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	819.78800	819.78800		820.88700	820.88700				0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	696.33900	696.33900		697.11000	697.11000				0.00	0.00	0	214.00
ALBI	On 06/02/2020	Index Future	708.84300	708.84300		709.62800	709.62800				0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	721.85700	721.85700		722.65600	722.65600				0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	735.42700	735.42700		736.24200	736.24200				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	10.78339	77.84149		10.76948	77.92333			0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.89926	79.23933		10.88484	79.32263			0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.01165	76.90026		10.99670	76.98513			0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.12218	78.34618		11.10668	78.43265			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	11.13205	78.84105		11.11809	78.93466			0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.24302	80.25683		11.22857	80.35210			0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.35525	77.46571		11.34027	77.56276			0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.46437	78.92238		11.44886	79.02124			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	689.26300	689.26300		690.02300	690.02300			0.00	13,785,260.00	2	1,232.00
GOVI	On 06/02/2020	GOVI	701.64000	701.64000		702.41300	702.41300			0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	714.52200	714.52200		715.30900	715.30900			0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	727.95400	727.95400		728.75700	728.75700			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.83230	137.83230		137.89970	137.89970			0.00	0.00	0	1,461.00
I2025	On 06/02/2020	Bond Future	138.86746	138.86746		138.93594	138.93594			0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.44995	141.44995		141.51976	141.51976			0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	142.63624	142.63624		142.70743	142.70743			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	102.08629	102.08629		102.17191	102.17191			0.00	0.00	0	4,410.00
I2029	On 06/02/2020	Bond Future	103.94473	103.94473		104.03173	104.03173			0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.76516	104.76516		104.85385	104.85385			0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	106.75874	106.75874		106.84907	106.84907			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	102.58592	102.58592		102.58428	102.58428			0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.45342	104.45342		104.45168	104.45168			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	105.20026	105.20026		105.19864	105.19864			0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	107.20210	107.20210		107.20036	107.20036			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	120.63473	120.63473		120.63300	120.63300			0.00	6,996,814.34	58	21,941.00
I2038	On 06/02/2020	Bond Future	121.17256	121.17256		121.17067	121.17067			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.42602	123.42602		123.42412	123.42412			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future	124.08115	124.08115		124.07925	124.07925			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	111.11378	111.11378		110.90968	110.90968			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future	113.13654	113.13654		112.92846	112.92846			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future	113.49221	113.49221		113.28036	113.28036			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future	115.65185	115.65185		115.43606	115.43606			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	115.57693	115.57693		115.46006	115.46006			0.00	0.00	0	12,916.00
I2050	On 06/02/2020	Bond Future	115.84540	115.84540		115.72612	115.72612			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future	117.99959	117.99959		117.87831	117.87831			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future	118.36514	118.36514		118.24141	118.24141			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	261.96800	261.96800		261.94700	261.94700			0.00	0.00	0	1,070.00
IGOV	On 06/02/2020	Index Future	266.73600	266.73600		266.71500	266.71500			0.00	0.00	0	39.00
IGOV	On 07/05/2020	Index Future	271.69700	271.69700		271.67500	271.67500			0.00	0.00	0	0.00
IGOV	On 06/08/2020	Index Future	276.86700	276.86700		276.84500	276.84500			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	8.24438	116.06419		8.22970	116.14788		5.94	0.00	0.00	0	127,259.00
R186	On 07/11/2019	Bond Future	8.20	Put	878.54000	0.87854	846.82000	0.84682	878.540	5.91	0.55	0.00	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	706.52000	0.70652	761.63000	0.76163	706.520	5.93	0.49	0.00	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	732.04000	0.73204	705.48000	0.70548	732.040	5.94	0.49	0.00	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	764.06000	0.76406	821.19000	0.82119	764.060	5.94	0.51	0.00	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	78.57000	0.07857	77.27000	0.07727	78.570	6.39	0.08	0.00	4,955.00
R186	On 06/02/2020	Bond Future	8.29213	112.84448		8.27672	112.92961		6.13	0.00	0.00	0	5,040.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,103.50000	1.10350	1,144.69000	1.14469	1,103.500	6.06	0.40	0.00	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,095.84000	1.09584	1,070.19000	1.07019	1,095.840	6.29	0.38	0.00	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	442.68000	0.44268	432.21000	0.43221	442.680	6.83	0.18	0.00	1,007.00
R186	On 07/05/2020	Bond Future	8.33529	114.91625		8.31907	115.00299		6.12	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	536.71000	0.53671	558.11000	0.55811	536.710	5.41	0.21	0.00	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,926.12000	1.92612	1,973.54000	1.97354	1,926.120	5.96	0.49	0.00	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,011.51000	1.01151	991.95000	0.99195	1,011.510	6.53	0.28	0.00	6,000.00
R186	On 06/08/2020	Bond Future	8.37230	111.77171		8.35521	111.86012			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	308.60197	308.60197		308.60341	308.60341			0.00	0.00	0	2,507.00	
R197	On 06/02/2020	Bond Future	306.56514	306.56514		306.56630	306.56630			0.00	0.00	0	40.00	
R197	On 07/05/2020	Bond Future	312.26630	312.26630		312.26760	312.26760			0.00	0.00	0	0.00	
R197	On 06/08/2020	Bond Future	310.41475	310.41475		310.41606	310.41606			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	233.34887	233.34887		233.34557	233.34557			0.00	0.00	0	9,029.00	
R202	On 06/02/2020	Bond Future	233.53113	233.53113		233.52759	233.52759			0.00	0.00	0	0.00	
R202	On 07/05/2020	Bond Future	237.87407	237.87407		237.87054	237.87054			0.00	0.00	0	0.00	
R202	On 06/08/2020	Bond Future	238.26083	238.26083		238.25732	238.25732			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	7.29856	102.84859		7.29357	102.86312		2.49	0.00	0.00	0	55,418.00	
R2023	On 06/02/2020	Bond Future	7.30714	104.69552		7.30172	104.71020		2.54	0.00	0.00	0	0.00	
R2023	On 07/05/2020	Bond Future	7.28795	102.68485		7.28199	102.69982		2.64	0.00	0.00	0	0.00	
R2023	On 06/08/2020	Bond Future	7.24173	104.61546		7.23510	104.63079			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	8.95273	95.94649		8.92305	96.13461		8.63	0.00	52,290,837.05	545	72,487.00	
R2030	On 07/11/2019	Bond Future	8.60	Call	162.15000	0.16215	202.12000	0.20212	162.150	8.16	0.15	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	901.76000	0.90176	827.49000	0.82749	901.760	8.58	0.50	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.05	Put	628.21000	0.62821	573.65000	0.57365	628.210	8.69	0.39	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,443.82000	1.44382	1,586.05000	1.58605	1,443.820	8.75	0.66	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	342.56000	0.34256	311.31000	0.31131	342.560	8.87	0.25	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.30	Put	220.68000	0.22068	200.36000	0.20036	220.680	9.01	0.17	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	175.87000	0.17587	159.73000	0.15973	175.870	9.10	0.14	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	22.26000	0.02226	20.57000	0.02057	22.260	9.79	0.02	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	13.33000	0.01333	12.40000	0.01240	13.330	9.92	0.01	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future	9.01358	93.66080		8.98277	93.85221		8.94	0.00	0.00	0	0.00	
R2030	On 06/02/2020	Bond Future	8.40	Call	477.04000	0.47704	521.65000	0.52165	477.040	8.27	0.20	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,858.13000	1.85813	1,964.00000	1.96400	1,858.130	8.94	0.50	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	9.07388	95.38039		9.04187	95.57534		9.13	0.00	0.00	0	0.00	
R2030	On 06/08/2020	Bond Future	9.13114	93.16463		9.09784	93.36331			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	9.28954	93.39738		9.25996	93.60139		10.00	0.00	0.00	0	48,565.00	
R2032	On 06/02/2020	Bond Future	9.35657	95.07458		9.32595	95.28222		9.94	0.00	0.00	0	0.00	
R2032	On 07/05/2020	Bond Future	9.42130	92.66014		9.38959	92.87156		10.71	0.00	0.00	0	0.00	

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R2032	On 06/08/2020	Bond Future			9.48270	94.40238		9.44984	94.61784			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			9.54638	96.42069		9.53203	96.53055		10.91	0.00	0.00	0	98,096.00
R2035	On 07/11/2019	Bond Future	8.92	Call	31.70000	0.03170		39.12000	0.03912	31.700	9.89	0.03	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,047.70000	1.04770		1,122.07000	1.12207	1,047.700	10.94	0.48	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	82.20000	0.08220		82.71000	0.08271	82.200	12.33	0.06	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.61986	98.15214		9.60502	98.26396		10.84	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.68484	95.45051		9.66951	95.56438		11.76	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,468.82000	1.46882		1,510.55000	1.51055	1,468.820	10.87	0.31	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,625.30000	3.62530		3,695.19000	3.69519	3,625.300	11.76	0.54	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,121.02000	1.12102		1,105.08000	1.10508	1,121.020	13.43	0.20	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.74635	97.24520		9.73051	97.36119		11.75	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,617.70000	1.61770		1,654.22000	1.65422	1,617.700	12.19	0.26	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,391.39000	2.39139		2,437.53000	2.43753	2,391.390	13.00	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			9.67011	92.65766		9.65572	92.76849		11.55	0.00	0.00	0	68,518.00
R2037	On 06/02/2020	Bond Future			9.73905	90.06231		9.72420	90.17509		12.04	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			9.80731	91.71588		9.79198	91.83075		12.48	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			9.87366	89.18065		9.85782	89.29771			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			9.82059	95.36399		9.80621	95.48235		12.02	0.00	0.00	0	45,596.00
R2040	On 07/11/2019	Bond Future	9.30	Call	73.92000	0.07392		88.37000	0.08837	73.920	10.77	0.06	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,125.47000	1.12547		1,205.87000	1.20587	1,125.470	11.67	0.48	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.89115	92.56669		9.87632	92.68710		12.55	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			9.96098	94.26630		9.94568	94.38892		13.03	0.00	0.00	0	0.00
R2040	On 06/08/2020	Bond Future			10.02909	91.52845		10.01329	91.65341			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			9.87499	92.15824		9.86564	92.23648		12.67	0.00	368,632.96	4	38,206.00
R2044	On 07/11/2019	Bond Future	9.19	Call	21.14000	0.02114		25.62000	0.02562	21.140	11.34	0.02	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	739.02000	0.73902		788.89000	0.78889	739.020	12.18	0.36	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	94.12000	0.09412		97.06000	0.09706	94.120	13.85	0.06	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.94342	89.42870		9.93379	89.50824		13.24	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	303.40000	0.30340		317.10000	0.31710	303.400	11.37	0.11	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,856.83000	1.85683		1,900.52000	1.90052	1,856.830	12.81	0.41	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	760.09000	0.76009		754.41000	0.75441	760.090	14.99	0.18	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.01104	91.07061		10.00111	91.15164		13.75	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,213.67000	1.21367		1,240.45000	1.24045	1,213.670	12.50	0.25	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,392.70000	1.39270		1,421.93000	1.42193	1,392.700	12.64	0.27	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,362.35000	3.36235		3,410.79000	3.41079	3,362.350	13.63	0.49	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	3,651.16000	3.65116	3,701.65000	3.70165	3,651.160	13.72	0.51	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,391.14000	1.39114	1,381.44000	1.38144	1,391.140	15.71	0.21	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,273.26000	1.27326	1,264.39000	1.26439	1,273.260	15.71	0.20	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.07693	88.39801	10.06668	88.48061		14.47	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1,250.85000	1.25085	1,274.22000	1.27422	1,250.850	13.22	0.22	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	2,965.15000	2.96515	3,005.69000	3.00569	2,965.150	13.78	0.40	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,202.84000	2.20284	2,187.38000	2.18738	2,202.840	15.43	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			9.85529	91.26109	9.84595	91.34165		13.08	0.00	182,522.18	2	86,810.00
R2048	On 06/02/2020	Bond Future			9.92484	92.89997	9.91522	92.98186		13.03	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			9.98674	90.16526	9.97683	90.24867		14.21	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.04560	91.86059	10.03539	91.94558		14.25	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1,713.22000	1.71322	1,741.12000	1.74112	1,713.220	14.68	0.25	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,389.91000	2.38991	2,424.38000	2.42438	2,389.910	15.02	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			6.77701	102.40809	6.77245	102.40889		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			6.60183	100.97597	6.60065	100.97751		0.68	0.00	0.00	0	11,067.00
R208	On 06/02/2020	Bond Future			6.44498	102.78924	6.44359	102.79074		0.61	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.15253	101.27278	6.15069	101.27435		0.57	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			9.52812	73.80449	9.51366	73.89941		12.39	0.00	23,174,609.86	314	97,211.00
R209	On 07/11/2019	Bond Future	8.92	Call	36.50000	0.03650	44.46000	0.04446	36.500	11.39	0.04	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	458.44000	0.45844	503.64000	0.50364	458.440	12.12	0.30	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	903.75000	0.90375	967.99000	0.96799	903.750	12.39	0.48	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	424.01000	0.42401	414.68000	0.41468	424.010	12.88	0.27	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.59000	75.12984	9.57511	75.22643		12.38	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.64966	73.35774	9.63432	73.45610		13.33	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.70627	74.73703	9.69046	74.83729			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

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/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	188.50621	188.50621		188.71570	188.71570			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future	191.93778	191.93778		192.15098	192.15098			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future	192.85707	192.85707		193.07434	193.07434			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future	196.52691	196.52691		196.74828	196.74828			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	162.22454	162.22454		162.22540	162.22540			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future	162.93180	162.93180		162.93258	162.93258			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future	165.96183	165.96183		165.96266	165.96266			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future	166.82632	166.82632		166.82720	166.82720			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	9.14959	86.44898		9.12000	86.63402		9.67	0.00	0.00	0	23,319.00
R213	On 06/02/2020	Bond Future	9.21683	88.00143		9.18618	88.18972		9.63	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future	9.27521	86.06484		9.24347	86.25663		10.26	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future	9.32944	87.68299		9.29655	87.87842			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	9.78985	72.07603		9.77546	72.17384		13.48	0.00	0.00	0	16,236.00
R214	On 06/02/2020	Bond Future	9.85783	73.37036		9.84301	73.46989		13.46	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.91822	71.41892		9.90297	71.52028		14.59	0.00	0.00	0	0.00
R214	On 06/08/2020	Bond Future	9.97549	72.76169		9.95979	72.86499			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>96,798,676.39</b>	<b>925</b>	<b>1 098 801.00</b>
<b>Grand Total:</b>											<b>96,798,676.39</b>	<b>925</b>	<b>1 098 801.00</b>