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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 15/10/2019

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	95.00000	95.00000		95.04000	95.04000				0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	667.93000	667.93000		668.14700	668.14700				0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	680.01200	680.01200		680.14600	680.14600				0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	692.38000	692.38000		692.63300	692.63300				0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	705.26800	705.26800		705.65300	705.65300				0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	776.62100	776.62100		777.14100	777.14100				0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	790.66800	790.66800		791.09800	791.09800				0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	805.05000	805.05000		805.62100	805.62100				0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	820.03400	820.03400		820.76500	820.76500				0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	697.04500	697.04500		697.45900	697.45900				0.00	0.00	0	214.00
ALBI	On 06/02/2020	Index Future	709.65300	709.65300		709.98500	709.98500				0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	722.56000	722.56000		723.01900	723.01900				0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	736.00900	736.00900		736.61100	736.61100				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	10.76603	77.94364		10.76195	77.96768			0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.87948	79.35363		10.87702	79.36787			0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	10.99354	77.00309		10.98861	77.03111			0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.10603	78.43628		11.09830	78.47946			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	11.11981	78.92312		11.11066	78.98457			0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.22876	80.35084		11.22086	80.40301			0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.34260	77.54765		11.33229	77.61454			0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.45361	78.99094		11.44060	79.07397			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	689.99600	689.99600		690.41600	690.41600			0.00	0.00	0	1,232.00
GOVI	On 06/02/2020	GOVI	702.47700	702.47700		702.81600	702.81600			0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	715.25400	715.25400		715.71800	715.71800			0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	728.56700	728.56700		729.17300	729.17300			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.83082	137.83082		137.83297	137.83297			0.00	17,228,852.50	125	1,585.00
I2025	On 06/02/2020	Bond Future	138.88419	138.88419		138.86824	138.86824			0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.44300	141.44300		141.45077	141.45077			0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	142.60271	142.60271		142.63703	142.63703			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	102.08655	102.08655		102.08749	102.08749			0.00	0.00	0	4,410.00
I2029	On 06/02/2020	Bond Future	103.95848	103.95848		103.94600	103.94600			0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.76138	104.76138		104.76642	104.76642			0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	106.73519	106.73519		106.75998	106.75998			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	102.58697	102.58697		102.58744	102.58744			0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.46808	104.46808		104.45505	104.45505			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	105.19736	105.19736		105.20201	105.20201			0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	107.17934	107.17934		107.20383	107.20383			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	120.63576	120.63576		120.63645	120.63645			0.00	0.00	0	21,941.00
I2038	On 06/02/2020	Bond Future	121.18962	121.18962		121.17446	121.17446			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	123.42222	123.42222		123.42792	123.42792			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future	124.05440	124.05440		124.08305	124.08305			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	111.31796	111.31796		111.21692	111.21692			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future	113.35912	113.35912		113.24168	113.24168			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future	113.69966	113.69966		113.59935	113.59935			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future	115.84193	115.84193		115.76086	115.76086			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	115.69350	115.69350		115.34906	115.34906			0.00	0.00	0	12,916.00
I2050	On 06/02/2020	Bond Future	115.97938	115.97938		115.61344	115.61344			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future	118.11615	118.11615		117.76346	117.76346			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future	118.46173	118.46173		118.12413	118.12413			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	262.03000	262.03000		261.93100	261.93100			0.00	2,620,300.00	1	1,071.00
IGOV	On 06/02/2020	Index Future	266.83400	266.83400		266.70000	266.70000			0.00	0.00	0	39.00
IGOV	On 07/05/2020	Index Future	271.75100	271.75100		271.66000	271.66000			0.00	0.00	0	0.00
IGOV	On 06/08/2020	Index Future	276.87100	276.87100		276.82900	276.82900			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	8.23358	116.12575		8.22356	116.18291		5.94	0.00	0.00	0	127,259.00
R186	On 07/11/2019	Bond Future	8.20	Put	787.95000	0.78795	772.14000	0.77214	787.950	5.91	0.54	0.00	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	679.28000	0.67928	722.97000	0.72297	679.280	5.93	0.50	0.00	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	644.72000	0.64472	632.71000	0.63271	644.720	5.94	0.48	0.00	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	738.30000	0.73830	783.45000	0.78345	738.300	5.94	0.52	0.00	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	52.21000	0.05221	53.57000	0.05357	52.210	6.39	0.06	0.00	4,955.00
R186	On 06/02/2020	Bond Future	8.27805	112.92226		8.27024	112.96544		6.13	0.00	0.00	0	5,040.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,109.39000	1.10939	1,133.73000	1.13373	1,109.390	6.06	0.41	0.00	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,040.33000	1.04033	1,030.90000	1.03090	1,040.330	6.29	0.37	0.00	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	409.32000	0.40932	406.68000	0.40668	409.320	6.83	0.17	0.00	1,007.00
R186	On 07/05/2020	Bond Future	8.32418	114.97565		8.31226	115.03943		6.12	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	536.07000	0.53607	552.74000	0.55274	536.070	5.41	0.21	0.00	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,935.25000	1.93525	1,971.70000	1.97170	1,935.250	5.96	0.49	0.00	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	976.71000	0.97671	963.84000	0.96384	976.710	6.53	0.28	0.00	6,000.00
R186	On 06/08/2020	Bond Future	8.36474	111.81080		8.34806	111.89713			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			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution								0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution								0.00	0.00	0	0.00	
R197	On 07/11/2019	Bond Future	308.59288	308.59288		308.60064	308.60064			0.00	0.00	0	2,507.00	
R197	On 06/02/2020	Bond Future	306.59631	306.59631		306.56398	306.56398			0.00	0.00	0	40.00	
R197	On 07/05/2020	Bond Future	312.24494	312.24494		312.26510	312.26510			0.00	0.00	0	0.00	
R197	On 06/08/2020	Bond Future	310.33495	310.33495		310.41334	310.41334			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	233.35065	233.35065		233.35218	233.35218			0.00	0.00	0	9,029.00	
R202	On 06/02/2020	Bond Future	233.56349	233.56349		233.53467	233.53467			0.00	0.00	0	0.00	
R202	On 07/05/2020	Bond Future	237.86676	237.86676		237.87760	237.87760			0.00	0.00	0	0.00	
R202	On 06/08/2020	Bond Future	238.20922	238.20922		238.26434	238.26434			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	7.28875	102.87715		7.27792	102.90868		2.49	0.00	0.00	0	55,418.00	
R2023	On 06/02/2020	Bond Future	7.29139	104.73819		7.28454	104.75675		2.54	0.00	0.00	0	0.00	
R2023	On 07/05/2020	Bond Future	7.27778	102.71040		7.26315	102.74718		2.64	0.00	0.00	0	0.00	
R2023	On 06/08/2020	Bond Future	7.23888	104.62205		7.21428	104.67895			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	8.95171	95.95295		8.93691	96.04670		8.63	0.00	9,787,200.90	102	72,549.00	
R2030	On 07/11/2019	Bond Future	8.60	Call	126.65000	0.12665	148.85000	0.14885	126.650	8.16	0.13	0	5,500.00	
R2030	On 07/11/2019	Bond Future	8.95	Put	829.74000	0.82974	801.64000	0.80164	829.740	8.58	0.50	3,346,746.09	70	5,070.00
R2030	On 07/11/2019	Bond Future	9.05	Put	559.00000	0.55900	541.17000	0.54117	559.000	8.69	0.38	2,548,717.24	70	5,403.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,384.35000	1.38435	1,464.45000	1.46445	1,384.350	8.75	0.68	0	5,500.00	
R2030	On 07/11/2019	Bond Future	9.20	Put	285.93000	0.28593	278.68000	0.27868	285.930	8.87	0.23	0	2,750.00	
R2030	On 07/11/2019	Bond Future	9.30	Put	174.98000	0.17498	171.78000	0.17178	174.980	9.01	0.15	0	2,750.00	
R2030	On 07/11/2019	Bond Future	9.35	Put	135.61000	0.13561	133.72000	0.13372	135.610	9.10	0.12	0	2,500.00	
R2030	On 07/11/2019	Bond Future	9.76	Put	12.98000	0.01298	13.50000	0.01350	12.980	9.79	0.02	0	5,500.00	
R2030	On 07/11/2019	Bond Future	9.85	Put	7.22000	0.00722	7.63000	0.00763	7.220	9.92	0.01	0	2,500.00	
R2030	On 06/02/2020	Bond Future	9.01049	93.67997		8.99714	93.76287		8.94	0.00	18,735,994.00	200	200.00	
R2030	On 06/02/2020	Bond Future	8.40	Call	459.92000	0.45992	481.69000	0.48169	459.920	8.27	0.20	0	5,820.00	
R2030	On 06/02/2020	Bond Future	9.00	Call	1,835.32000	1.83532	1,885.60000	1.88560	1,835.320	8.94	0.50	0	5,820.00	
R2030	On 07/05/2020	Bond Future	9.07339	95.38337		9.05680	95.48435		9.13	0.00	0	0	0.00	
R2030	On 06/08/2020	Bond Future	9.13366	93.14962		9.11339	93.27046			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	9.27322	93.50986		9.26862	93.54160		10.00	0.00	0.00	0	48,565.00	
R2032	On 06/02/2020	Bond Future	9.33785	95.20145		9.33490	95.22146		9.94	0.00	0.00	0	0.00	
R2032	On 07/05/2020	Bond Future	9.40435	92.77307		9.39886	92.80969		10.71	0.00	0.00	0	0.00	

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R2032	On 06/08/2020	Bond Future			9.46784	94.49973		9.45946	94.55470			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			9.52991	96.54679		9.52035	96.62010		10.91	0.00	579,280.74	6	98,102.00
R2035	On 07/11/2019	Bond Future	8.92	Call	22.33000	0.02233		27.54000	0.02754	22.330	9.89	0.02	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,020.76000	1.02076		1,080.16000	1.08016	1,020.760	10.94	0.49	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	50.40000	0.05040		53.08000	0.05308	50.400	12.33	0.04	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.60112	98.29339		9.59292	98.35529		10.84	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.66775	95.57747		9.65702	95.65731		11.76	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,481.31000	1.48131		1,512.88000	1.51288	1,481.310	10.87	0.31	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,661.88000	3.66188		3,713.78000	3.71378	3,661.880	11.76	0.55	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,070.54000	1.07054		1,061.66000	1.06166	1,070.540	13.43	0.19	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.73117	97.35635		9.71761	97.45580		11.75	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,623.48000	1.62348		1,655.84000	1.65584	1,623.480	12.19	0.26	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,400.82000	2.40082		2,441.65000	2.44165	2,400.820	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			9.65877	92.74499		9.64918	92.81893		11.55	0.00	1,020,194.89	11	68,529.00
R2037	On 06/02/2020	Bond Future			9.72573	90.16346		9.71743	90.22657		12.04	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			9.79571	91.80278		9.78500	91.88312		12.48	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			9.86402	89.25186		9.85062	89.35100			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			9.80920	95.45772		9.79964	95.53651		12.02	0.00	0.00	0	45,596.00
R2040	On 07/11/2019	Bond Future	9.30	Call	54.77000	0.05477		65.22000	0.06522	54.770	10.77	0.05	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,078.32000	1.07832		1,141.77000	1.14177	1,078.320	11.67	0.50	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.87784	92.67475		9.86952	92.74240		12.55	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			9.94932	94.35972		9.93867	94.44518		13.03	0.00	0.00	0	0.00
R2040	On 06/08/2020	Bond Future			10.01930	91.60585		10.00607	91.71060			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			9.86364	92.25322		9.85407	92.33344		12.67	0.00	0.00	0	38,206.00
R2044	On 07/11/2019	Bond Future	9.19	Call	13.37000	0.01337		16.93000	0.01693	13.370	11.34	0.01	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	685.16000	0.68516		737.64000	0.73764	685.160	12.18	0.36	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	60.08000	0.06008		63.03000	0.06303	60.080	13.85	0.05	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.93025	89.53751		9.92184	89.60711		13.24	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	296.76000	0.29676		309.35000	0.30935	296.760	11.37	0.11	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,858.48000	1.85848		1,898.58000	1.89858	1,858.480	12.81	0.42	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	707.76000	0.70776		704.27000	0.70427	707.760	14.99	0.17	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			9.99941	91.16552		9.98880	91.25225		13.75	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,211.00000	1.21100		1,239.41000	1.23941	1,211.000	12.50	0.25	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,390.78000	1.39078		1,421.80000	1.42180	1,390.780	12.64	0.27	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,372.56000	3.37256		3,424.19000	3.42419	3,372.560	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	3,663.46000	3.66346	3,717.29000	3.71729	3,663.460	13.72	0.51	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,341.02000	1.34102	1,330.49000	1.33049	1,341.020	15.71	0.21	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,225.68000	1.22568	1,216.05000	1.21605	1,225.680	15.71	0.19	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.06707	88.47747	10.05400	88.58298		14.47	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1,247.30000	1.24730	1,275.84000	1.27584	1,247.300	13.22	0.22	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	2,968.63000	2.96863	3,018.75000	3.01875	2,968.630	13.78	0.40	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,154.17000	2.15417	2,132.92000	2.13292	2,154.170	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			9.83383	91.44637	9.82931	91.48548		13.08	0.00	244,893,378.86	2,678	89,446.00
R2048	On 06/02/2020	Bond Future			9.90129	93.10067	9.89805	93.12835		13.03	0.00	27,930,201.00	300	400.00
R2048	On 07/05/2020	Bond Future			9.96437	90.35374	9.95915	90.39782		14.21	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.02461	92.03546	10.01718	92.09751		14.25	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1,731.16000	1.73116	1,753.53000	1.75353	1,731.160	14.68	0.25	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,415.72000	2.41572	2,443.19000	2.44319	2,415.720	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			6.79792	102.40437	6.78152	102.40729		0.06	0.00	2,457,704.88	24	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			6.60581	100.97078	6.60302	100.97442		0.68	0.00	0.00	0	11,067.00
R208	On 06/02/2020	Bond Future			6.43749	102.79733	6.44638	102.78772		0.61	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.16352	101.26340	6.15436	101.27122		0.57	0.00	0.00	0	0.00
R208	On 06/08/2020	Bond Future			5.60797	103.14813	5.56441	103.17525			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			9.51187	73.91117	9.50727	73.94141		12.39	0.00	2,512,979.78	34	100,287.00
R209	On 07/11/2019	Bond Future	8.92	Call	26.38000	0.02638	30.87000	0.03087	26.380	11.39	0.03	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	425.26000	0.42526	451.50000	0.45150	425.260	12.12	0.30	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	879.03000	0.87903	913.74000	0.91374	879.030	12.39	0.49	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	333.97000	0.33397	342.66000	0.34266	333.970	12.88	0.24	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.57176	75.24819	9.56852	75.26924		12.38	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.63288	73.46535	9.62754	73.49964		13.33	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.69119	74.83265	9.68348	74.88161			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	188.50649		188.50649		188.50830	188.50830			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future	191.96306		191.96306		191.94012	191.94012			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future	192.84990		192.84990		192.85937	192.85937			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future	196.48344		196.48344		196.52917	196.52917			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	162.14847		162.14847		162.22365	162.22365			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future	162.87584		162.87584		162.93103	162.93103			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future	165.87658		165.87658		165.96103	165.96103			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future	166.70839		166.70839		166.82543	166.82543			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	9.13831		86.51946		9.12866	86.57981		9.67	0.00	0.00	0	23,319.00
R213	On 06/02/2020	Bond Future	9.20328		88.08461		9.19514	88.13462		9.63	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future	9.26367		86.13450		9.25275	86.20049		10.26	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future	9.32024		87.73760		9.30617	87.82120			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	9.77851		72.15309		9.76894	72.21822		13.48	0.00	0.00	0	16,236.00
R214	On 06/02/2020	Bond Future	9.84473		73.45833		9.83629	73.51509		13.46	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.90662		71.49600		9.89605	71.56635		14.59	0.00	0.00	0	0.00
R214	On 06/08/2020	Bond Future	9.96561		72.82667		9.95268	72.91185			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>333,661,550.88</b>	<b>3,621</b>	<b>1 105 357.00</b>
<b>Grand Total:</b>												<b>333,661,550.88</b>	<b>3,621</b>	<b>1 105 357.00</b>