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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/10/2019

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
Derivatives													
5Y STND	On 21/12/2021	Interest Rate Swap	95.02000	95.02000		95.06000	95.06000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	667.90800	667.90800		666.98900	666.98900			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	679.98800	679.98800		679.05300	679.05300			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	692.35800	692.35800		691.40500	691.40500			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	705.24400	705.24400		704.27400	704.27400			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	776.65000	776.65000		774.64200	774.64200			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	790.69700	790.69700		788.65300	788.65300			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	805.08000	805.08000		802.99900	802.99900			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	820.06500	820.06500		817.94500	817.94500			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	696.72700	696.72700		694.59400	694.59400			0.00	0.00	0	214.00
ALBI	On 06/02/2020	Index Future	709.32800	709.32800		707.15700	707.15700			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	722.23100	722.23100		720.02000	720.02000			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	735.67400	735.67400		733.42200	733.42200			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	10.74088	78.09199		10.82785	77.58075				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.85347	79.50431		10.94361	78.98393				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	10.96653	77.15681		11.05996	76.62695				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.07802	78.59291		11.17490	78.05313				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	11.09990	79.05693		11.15655	78.67721				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.20820	80.48673		11.26683	80.10028				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.32125	77.68628		11.38203	77.29272				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.43149	79.13220		11.49445	78.73128				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	689.52400	689.52400		687.41900	687.41900				0.00	0.00	0	1,229.00
GOVI	On 06/02/2020	GOVI	701.99500	701.99500		699.85200	699.85200				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	714.76500	714.76500		712.58200	712.58200				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	728.06800	728.06800		725.84500	725.84500				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.83391	137.83391		137.83317	137.83317				0.00	0.00	0	1,585.00
I2025	On 06/02/2020	Bond Future	138.88678	138.88678		138.88613	138.88613				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.44626	141.44626		141.44544	141.44544				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	142.60614	142.60614		142.60530	142.60530				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	102.09145	102.09145		102.09024	102.09024				0.00	0.00	0	4,410.00
I2029	On 06/02/2020	Bond Future	103.96307	103.96307		103.96188	103.96188				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	104.76642	104.76642		104.76516	104.76516				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	106.74050	106.74050		106.73917	106.73917				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	102.59351	102.59351		102.59188	102.59188				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.47436	104.47436		104.47285	104.47285				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		105.20421	105.20421		105.20247	105.20247			0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future		107.18639	107.18639		107.18466	107.18466			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		120.64317	120.64317		120.64127	120.64127			0.00	3,016,079.25	25	21,916.00
I2038	On 06/02/2020	Bond Future		121.19651	121.19651		121.19479	121.19479			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future		123.43000	123.43000		123.42809	123.42809			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		124.06216	124.06216		124.06027	124.06027			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		111.32544	111.32544		111.32362	111.32362			0.00	4,786,993.92	43	17,951.00
I2046	On 06/02/2020	Bond Future		113.36643	113.36643		113.36460	113.36460			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future		113.70743	113.70743		113.70559	113.70559			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		115.84992	115.84992		115.84787	115.84787			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		115.35661	115.35661		115.35455	115.35455			0.00	4,614,264.40	40	12,876.00
I2050	On 06/02/2020	Bond Future		115.63574	115.63574		115.63390	115.63390			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future		117.76670	117.76670		117.76462	117.76462			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		118.10577	118.10577		118.10367	118.10367			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		261.94200	261.94200		261.93900	261.93900			0.00	0.00	0	1,071.00
IGOV	On 06/02/2020	Index Future		266.74400	266.74400		266.74200	266.74200			0.00	26,674,400.00	10	49.00
IGOV	On 07/05/2020	Index Future		271.66000	271.66000		271.65700	271.65700			0.00	0.00	0	0.00
IGOV	On 06/08/2020	Index Future		276.77800	276.77800		276.77600	276.77600			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		8.25160	116.02306		8.28758	115.81837		6.16	0.00	0.00	0	124,271.00
R186	On 07/11/2019	Bond Future	8.20	Put	838.72000	0.83872	974.65000	0.97465	838.720	6.13	0.57	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	623.14000	0.62314	546.69000	0.54669	623.140	6.15	0.47	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	688.50000	0.68850	811.50000	0.81150	688.500	6.16	0.50	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	679.39000	0.67939	597.70000	0.59770	679.390	6.16	0.50	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	55.89000	0.05589	78.37000	0.07837	55.890	6.60	0.07	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.29707	112.81721		8.33485	112.60892		6.30	0.00	0.00	0	5,040.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,094.89000	1.09489	1,019.93000	1.01993	1,094.890	6.23	0.40	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,107.16000	1.10716	1,196.17000	1.19617	1,107.160	6.46	0.38	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	442.60000	0.44260	487.41000	0.48741	442.600	6.98	0.18	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.34411	114.86911		8.38387	114.65696		6.20	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	574.80000	0.57480	534.48000	0.53448	574.800	5.69	0.21	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,962.88000	1.96288	1,867.16000	1.86716	1,962.880	6.22	0.48	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,107.98000	1.10798	1,175.98000	1.17598	1,107.980	6.91	0.29	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future		8.38572	111.70234		8.42761	111.48619		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			308.58801		308.58801		308.58922	308.58922			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future			306.59020		306.59020		306.59178	306.59178			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future			312.24004		312.24004		312.24134	312.24134			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			310.33026		310.33026		310.33148	310.33148			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			233.36437		233.36437		233.36107	233.36107			0.00	2,333,643.70	10	9,019.00
R202	On 06/02/2020	Bond Future			233.57664		233.57664		233.57335	233.57335			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future			237.88113		237.88113		237.87760	237.87760			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			238.22400		238.22400		238.22024	238.22024			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			7.29320		102.86419		7.33419	102.74496		2.49	0.00	0.00	0	55,418.00
R2023	On 06/02/2020	Bond Future			7.29642		104.72456		7.34122	104.60326		2.54	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.28314		102.69694		7.33237	102.57334		2.64	0.00	0.00	0	0.00
R2023	On 06/08/2020	Bond Future			7.24480		104.60837		7.29931	104.48246		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			8.93389		96.06585		8.98501	95.74246		9.07	0.00	0.00	0	72,549.00
R2030	On 07/11/2019	Bond Future	8.60	Call	145.78000		0.14578		113.66000	0.11366	145.780	8.61	0.14	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	778.51000		0.77851		961.87000	0.96187	778.510	9.02	0.48	0.00	0	5,070.00
R2030	On 07/11/2019	Bond Future	9.05	Put	520.07000		0.52007		664.96000	0.66496	520.070	9.13	0.36	0.00	0	5,403.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,463.72000		1.46372		1,266.71000	1.26671	1,463.720	9.18	0.69	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	261.80000		0.26180		354.36000	0.35436	261.800	9.29	0.21	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.30	Put	158.39000		0.15839		223.14000	0.22314	158.390	9.43	0.14	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	122.08000		0.12208		175.46000	0.17546	122.080	9.52	0.11	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	11.08000		0.01108		18.91000	0.01891	11.080	10.22	0.01	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	6.12000		0.00612		10.88000	0.01088	6.120	10.35	0.01	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			8.99204		93.79456		9.04511	93.46544		9.27	0.00	0.00	0	200.00
R2030	On 06/02/2020	Bond Future	8.40	Call	522.31000		0.52231		461.77000	0.46177	522.310	8.61	0.21	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,945.58000		1.94558		1,789.30000	1.78930	1,945.580	9.27	0.51	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			9.05417		95.50037		9.10932	95.16517		9.13	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.11366		93.26885		9.17102	92.92743		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			9.26524		93.56493		9.31135	93.24735		10.57	0.00	14,128,304.43	151	48,414.00
R2032	On 06/02/2020	Bond Future			9.32965		95.25709		9.37737	94.93390		10.33	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.39581		92.83004		9.44525	92.50090		10.54	0.00	0.00	0	0.00

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R2032	On 06/08/2020	Bond Future			9.45898		94.55784		9.51021	94.22253		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			9.53678		96.49416		9.58294	96.14163		11.52	0.00	1,833,389.04	19	98,121.00
R2035	On 07/11/2019	Bond Future	8.92	Call	23.11000		0.02311		18.20000	0.01820	23.110	10.50	0.03	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,004.18000		1.00418		866.65000	0.86665	1,004.180	11.55	0.49	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	52.92000		0.05292		78.08000	0.07808	52.920	12.91	0.04	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.60829		98.23931		9.65602	97.88047		11.25	0.00	0.00	0	5,086.00
R2035	On 07/05/2020	Bond Future			9.67510		95.52284		9.72442	95.15742		11.51	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,392.84000		1.39284		1,292.07000	1.29207	1,392.840	10.64	0.30	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,545.16000		3.54516		3,357.59000	3.35759	3,545.160	11.51	0.54	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,012.07000		1.01207		1,089.13000	1.08913	1,012.070	13.14	0.19	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.73876		97.30075		9.78975	96.92848		11.86	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,628.39000		1.62839		1,538.10000	1.53810	1,628.390	12.30	0.26	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,403.08000		2.40308		2,286.78000	2.28678	2,403.080	13.11	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			9.66582		92.69068		9.71192	92.33679		12.21	0.00	0.00	0	68,529.00
R2037	On 06/02/2020	Bond Future			9.73306		90.10777		9.78064	89.74758		12.49	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			9.80322		91.74651		9.85236	91.37961		12.22	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			9.87178		89.19453		9.92254	88.82085		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			9.81115		95.44166		9.85726	95.06323		12.69	0.00	0.00	0	45,596.00
R2040	On 07/11/2019	Bond Future	9.30	Call	67.33000		0.06733		54.10000	0.05410	67.330	11.80	0.06	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,121.98000		1.12198		972.01000	0.97201	1,121.980	12.78	0.49	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.87990		92.65801		9.92748	92.27275		13.02	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			9.95139		94.34312		10.00050	93.95076		12.75	0.00	0.00	0	0.00
R2040	On 06/08/2020	Bond Future			10.02144		91.58892		10.07215	91.18927		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			9.87071		92.19404		9.91176	91.85169		13.38	0.00	0.00	0	38,312.00
R2044	On 07/11/2019	Bond Future	9.19	Call	15.56000		0.01556		12.87000	0.01287	15.560	12.23	0.02	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	714.40000		0.71440		622.92000	0.62292	714.400	13.36	0.36	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	77.65000		0.07765		108.55000	0.10855	77.650	15.14	0.05	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.93758		89.47692		9.97990	89.12845		13.74	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	319.67000		0.31967		286.15000	0.28615	319.670	11.78	0.12	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,908.15000		1.90815		1,778.04000	1.77804	1,908.150	13.31	0.42	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	757.06000		0.75706		829.77000	0.82977	757.060	15.43	0.18	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.00693		91.10413		10.05057	90.74929		13.46	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,125.21000		1.12521		1,048.43000	1.04843	1,125.210	12.23	0.24	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,298.85000		1.29885		1,213.52000	1.21352	1,298.850	12.37	0.27	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,245.92000		3.24592		3,085.45000	3.08545	3,245.920	13.34	0.48	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	3,535.15000		3.53515	3,365.72000	3.36572	3,535.150	13.43	0.51	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,270.78000		1.27078	1,352.69000	1.35269	1,270.780	15.36	0.20	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,158.03000		1.15803	1,234.51000	1.23451	1,158.030	15.36	0.19	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.07483		88.41492	10.11986	88.05343		14.61	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	1,261.52000		1.26152	1,189.20000	1.18920	1,261.520	13.38	0.22	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	3,069.52000		3.06952	2,932.07000	2.93207	3,069.520	14.23	0.41	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,311.10000		2.31110	2,419.23000	2.41923	2,311.100	16.01	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			9.85597		91.25523	9.89199	90.94578		13.80	0.00	9,125,523.00	100	89,546.00	
R2048	On 06/02/2020	Bond Future			9.92417		92.90567	9.96131	92.59070		13.51	0.00	0.00	0	400.00	
R2048	On 07/05/2020	Bond Future			9.98789		90.15559	10.02617	89.83473		13.90	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.04885		91.83357	10.08829	91.50679		14.42	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	1,709.33000		1.70933	1,635.49000	1.63549	1,709.330	14.84	0.25	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	2,386.49000		2.38649	2,292.11000	2.29211	2,386.490	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			6.81421		102.40148	6.81009	102.40222		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			6.61036		100.96485	6.60921	100.96635		0.68	0.00	14,942,797.80	148	11,215.00	
R208	On 06/02/2020	Bond Future			6.44348		102.79086	6.44198	102.79248		0.61	0.00	0.00	0	0.00	
R208	On 07/05/2020	Bond Future			6.17077		101.25721	6.16896	101.25876		0.55	0.00	0.00	0	0.00	
R208	On 06/08/2020	Bond Future			5.61806		103.14185	5.61552	103.14343		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			9.52929		73.79682	9.57529	73.49608		13.02	0.00	0.00	0	100,287.00	
R209	On 07/11/2019	Bond Future	8.92	Call	24.03000		0.02403	19.11000	0.01911	24.030	12.01	0.03	0.00	0	8,000.00	
R209	On 07/11/2019	Bond Future	9.33	Call	396.47000		0.39647	333.78000	0.33378	396.470	12.76	0.29	0.00	0	8,000.00	
R209	On 07/11/2019	Bond Future	9.50	Call	827.59000		0.82759	714.26000	0.71426	827.590	13.02	0.47	0.00	0	5,000.00	
R209	On 07/11/2019	Bond Future	9.77	Put	362.29000		0.36229	463.00000	0.46300	362.290	13.49	0.25	0.00	0	8,000.00	
R209	On 06/02/2020	Bond Future			9.58975		75.13146	9.63712	74.82537		12.83	0.00	0.00	0	0.00	
R209	On 07/05/2020	Bond Future			9.65137		73.34679	9.70020	73.03501		13.19	0.00	0.00	0	0.00	
R209	On 06/08/2020	Bond Future			9.71023		74.71195	9.76055	74.39435		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	188.51514		188.51514		188.51305	188.51305			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future	191.97117		191.97117		191.96924	191.96924			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future	192.85897		192.85897		192.85666	192.85666			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future	196.49275		196.49275		196.49049	196.49049			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	162.14568		162.14568		162.14637	162.14637			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future	162.87237		162.87237		162.87324	162.87324			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future	165.87374		165.87374		165.87446	165.87446			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future	166.70562		166.70562		166.70634	166.70634			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	9.12024		86.63252		9.17139	86.31300		10.13	0.00	0.00	0	23,319.00
R213	On 06/02/2020	Bond Future	9.18462		88.19932		9.23761	87.87409		9.97	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future	9.24429		86.25166		9.29917	85.92044		10.26	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future	9.30015		87.85700		9.35701	87.51963		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	9.78056		72.13915		9.82663	71.82702		14.23	0.00	0.00	0	16,236.00
R214	On 06/02/2020	Bond Future	9.84689		73.44381		9.89433	73.12617		13.98	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.90881		71.48144		9.95764	71.15797		14.37	0.00	0.00	0	0.00
R214	On 06/08/2020	Bond Future	9.96785		72.81193		10.01813	72.48235		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
Total for Derivatives :												81,455,395.54	546	1 107 566.00
Grand Total:												81,455,395.54	546	1 107 566.00