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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/10/2019

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	95.04000	95.04000		95.05000	95.05000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	668.14700	668.14700		667.67200	667.67200			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	680.14600	680.14600		679.66200	679.66200			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	692.63300	692.63300		692.13900	692.13900			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	705.65300	705.65300		705.15100	705.15100			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	777.14100	777.14100		776.21500	776.21500			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	791.09800	791.09800		790.15400	790.15400			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	805.62100	805.62100		804.66100	804.66100			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	820.76500	820.76500		819.78800	819.78800			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	697.45900	697.45900		696.33900	696.33900			0.00	0.00	0	214.00
ALBI	On 06/02/2020	Index Future	709.98500	709.98500		708.84300	708.84300			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	723.01900	723.01900		721.85700	721.85700			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	736.61100	736.61100		735.42700	735.42700			0.00	0.00	0	0.00

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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	10.76195	77.96768		10.78339	77.84149			0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	10.87702	79.36787		10.89926	79.23933			0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	10.98861	77.03111		11.01165	76.90026			0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.09830	78.47946		11.12218	78.34618			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	11.11066	78.98457		11.13205	78.84105			0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.22086	80.40301		11.24302	80.25683			0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.33229	77.61454		11.35525	77.46571			0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.44060	79.07397		11.46437	78.92238			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	690.41600	690.41600		689.26300	689.26300			0.00	0.00	0	1,232.00
GOVI	On 06/02/2020	GOVI	702.81600	702.81600		701.64000	701.64000			0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	715.71800	715.71800		714.52200	714.52200			0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	729.17300	729.17300		727.95400	727.95400			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.83297	137.83297		137.83230	137.83230			0.00	0.00	0	1,461.00
I2025	On 06/02/2020	Bond Future	138.86824	138.86824		138.86746	138.86746			0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.45077	141.45077		141.44995	141.44995			0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	142.63703	142.63703		142.63624	142.63624			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	102.08749	102.08749		102.08629	102.08629			0.00	0.00	0	4,410.00
I2029	On 06/02/2020	Bond Future	103.94600	103.94600		103.94473	103.94473			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	106.75998	106.75998		106.75874	106.75874			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	102.58744	102.58744		102.58592	102.58592			0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.45505	104.45505		104.45342	104.45342			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	105.20201	105.20201		105.20026	105.20026			0.00	0.00	0	0.00	
I2033	On 06/08/2020	Bond Future	107.20383	107.20383		107.20210	107.20210			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	120.63645	120.63645		120.63473	120.63473			0.00	0.00	0	21,941.00	
I2038	On 06/02/2020	Bond Future	121.17446	121.17446		121.17256	121.17256			0.00	0.00	0	0.00	
I2038	On 07/05/2020	Bond Future	123.42792	123.42792		123.42602	123.42602			0.00	0.00	0	0.00	
I2038	On 06/08/2020	Bond Future	124.08305	124.08305		124.08115	124.08115			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	111.21692	111.21692		111.11378	111.11378			0.00	0.00	0	17,994.00	
I2046	On 06/02/2020	Bond Future	113.24168	113.24168		113.13654	113.13654			0.00	0.00	0	0.00	
I2046	On 07/05/2020	Bond Future	113.59935	113.59935		113.49221	113.49221			0.00	0.00	0	0.00	
I2046	On 06/08/2020	Bond Future	115.76086	115.76086		115.65185	115.65185			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	115.34906	115.34906		115.57693	115.57693			0.00	0.00	0	12,916.00	
I2050	On 06/02/2020	Bond Future	115.61344	115.61344		115.84540	115.84540			0.00	0.00	0	0.00	
I2050	On 07/05/2020	Bond Future	117.76346	117.76346		117.99959	117.99959			0.00	0.00	0	0.00	
I2050	On 06/08/2020	Bond Future	118.12413	118.12413		118.36514	118.36514			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	261.93100	261.93100		261.96800	261.96800			0.00	0.00	0	1,070.00	
IGOV	On 06/02/2020	Index Future	266.70000	266.70000		266.73600	266.73600			0.00	0.00	0	39.00	
IGOV	On 07/05/2020	Index Future	271.66000	271.66000		271.69700	271.69700			0.00	0.00	0	0.00	
IGOV	On 06/08/2020	Index Future	276.82900	276.82900		276.86700	276.86700			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	8.22356	116.18291		8.24438	116.06419		5.94	0.00	0.00	0	127,259.00	
R186	On 07/11/2019	Bond Future	8.20	Put	772.14000	0.77214	878.54000	0.87854	772.140	5.91	0.53	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	722.97000	0.72297	706.52000	0.70652	722.970	5.93	0.51	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	632.71000	0.63271	732.04000	0.73204	632.710	5.94	0.46	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	783.45000	0.78345	764.06000	0.76406	783.450	5.94	0.54	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	53.57000	0.05357	78.57000	0.07857	53.570	6.39	0.06	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future	8.27024	112.96544		8.29213	112.84448		6.13	0.00	0.00	0	5,040.00	
R186	On 06/02/2020	Bond Future	8.11	Call	1,133.73000	1.13373	1,103.50000	1.10350	1,133.730	6.06	0.42	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,030.90000	1.03090	1,095.84000	1.09584	1,030.900	6.29	0.37	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	406.68000	0.40668	442.68000	0.44268	406.680	6.83	0.17	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future	8.31226	115.03943		8.33529	114.91625		6.12	0.00	0.00	0	0.00	
R186	On 07/05/2020	Bond Future	7.60	Call	552.74000	0.55274	536.71000	0.53671	552.740	5.41	0.21	731,899.02	30	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,971.70000	1.97170	1,926.12000	1.92612	1,971.700	5.96	0.50	1,709,076.60	30	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	963.84000	0.96384	1,011.51000	1.01151	963.840	6.53	0.27	936,305.37	30	6,000.00
R186	On 06/08/2020	Bond Future	8.34806	111.89713		8.37230	111.77171			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	308.60064	308.60064		308.60197	308.60197			0.00	0.00	0	2,507.00	
R197	On 06/02/2020	Bond Future	306.56398	306.56398		306.56514	306.56514			0.00	0.00	0	40.00	
R197	On 07/05/2020	Bond Future	312.26510	312.26510		312.26630	312.26630			0.00	0.00	0	0.00	
R197	On 06/08/2020	Bond Future	310.41334	310.41334		310.41475	310.41475			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	233.35218	233.35218		233.34887	233.34887			0.00	0.00	0	9,029.00	
R202	On 06/02/2020	Bond Future	233.53467	233.53467		233.53113	233.53113			0.00	0.00	0	0.00	
R202	On 07/05/2020	Bond Future	237.87760	237.87760		237.87407	237.87407			0.00	0.00	0	0.00	
R202	On 06/08/2020	Bond Future	238.26434	238.26434		238.26083	238.26083			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	7.27792	102.90868		7.29856	102.84859		2.49	0.00	0.00	0	55,418.00	
R2023	On 06/02/2020	Bond Future	7.28454	104.75675		7.30714	104.69552		2.54	0.00	0.00	0	0.00	
R2023	On 07/05/2020	Bond Future	7.26315	102.74718		7.28795	102.68485		2.64	0.00	0.00	0	0.00	
R2023	On 06/08/2020	Bond Future	7.21428	104.67895		7.24173	104.61546			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	8.93691	96.04670		8.95273	95.94649		8.63	0.00	0.00	0	72,487.00	
R2030	On 07/11/2019	Bond Future	8.60	Call	148.85000	0.14885	162.15000	0.16215	148.850	8.16	0.15	433,341.44	31	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	801.64000	0.80164	901.76000	0.90176	801.640	8.58	0.48	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.05	Put	541.17000	0.54117	628.21000	0.62821	541.170	8.69	0.36	0.00	0	5,333.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,464.45000	1.46445	1,443.82000	1.44382	1,464.450	8.75	0.69	2,047,616.90	31	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	278.68000	0.27868	342.56000	0.34256	278.680	8.87	0.22	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.30	Put	171.78000	0.17178	220.68000	0.22068	171.780	9.01	0.15	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	133.72000	0.13372	175.87000	0.17587	133.720	9.10	0.12	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	13.50000	0.01350	22.26000	0.02226	13.500	9.79	0.02	46,232.16	31	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	7.63000	0.00763	13.33000	0.01333	7.630	9.92	0.01	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future	8.99714	93.76287		9.01358	93.66080		8.94	0.00	0.00	0	0.00	
R2030	On 06/02/2020	Bond Future	8.40	Call	481.69000	0.48169	477.04000	0.47704	481.690	8.27	0.20	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,885.60000	1.88560	1,858.13000	1.85813	1,885.600	8.94	0.51	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	9.05680	95.48435		9.07388	95.38039		9.13	0.00	0.00	0	0.00	
R2030	On 06/08/2020	Bond Future	9.11339	93.27046		9.13114	93.16463			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	9.26862	93.54160		9.28954	93.39738		10.00	0.00	0.00	0	48,565.00	
R2032	On 06/02/2020	Bond Future	9.33490	95.22146		9.35657	95.07458		9.94	0.00	0.00	0	0.00	
R2032	On 07/05/2020	Bond Future	9.39886	92.80969		9.42130	92.66014		10.71	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
R2032	On 06/08/2020	Bond Future			9.45946	94.55470		9.48270	94.40238			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			9.52035	96.62010		9.54638	96.42069		10.91	0.00	0.00	0	98,096.00
R2035	On 07/11/2019	Bond Future	8.92	Call	27.54000	0.02754		31.70000	0.03170	27.540	9.89	0.03	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,080.16000	1.08016		1,047.70000	1.04770	1,080.160	10.94	0.51	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	53.08000	0.05308		82.20000	0.08220	53.080	12.33	0.04	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.59292	98.35529		9.61986	98.15214		10.84	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.65702	95.65731		9.68484	95.45051		11.76	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,512.88000	1.51288		1,468.82000	1.46882	1,512.880	10.87	0.31	808,529.12	27	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,713.78000	3.71378		3,625.30000	3.62530	3,713.780	11.76	0.55	1,418,433.00	27	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,061.66000	1.06166		1,121.02000	1.12102	1,061.660	13.43	0.19	490,226.69	27	5,000.00
R2035	On 06/08/2020	Bond Future			9.71761	97.45580		9.74635	97.24520		11.75	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,655.84000	1.65584		1,617.70000	1.61770	1,655.840	12.19	0.27	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,441.65000	2.44165		2,391.39000	2.39139	2,441.650	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			9.64918	92.81893		9.67011	92.65766		11.55	0.00	0.00	0	68,518.00
R2037	On 06/02/2020	Bond Future			9.71743	90.22657		9.73905	90.06231		12.04	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			9.78500	91.88312		9.80731	91.71588		12.48	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			9.85062	89.35100		9.87366	89.18065			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			9.79964	95.53651		9.82059	95.36399		12.02	0.00	0.00	0	45,596.00
R2040	On 07/11/2019	Bond Future	9.30	Call	65.22000	0.06522		73.92000	0.07392	65.220	10.77	0.06	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,141.77000	1.14177		1,125.47000	1.12547	1,141.770	11.67	0.51	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.86952	92.74240		9.89115	92.56669		12.55	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			9.93867	94.44518		9.96098	94.26630		13.03	0.00	0.00	0	0.00
R2040	On 06/08/2020	Bond Future			10.00607	91.71060		10.02909	91.52845			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			9.85407	92.33344		9.87499	92.15824		12.67	0.00	0.00	0	38,206.00
R2044	On 07/11/2019	Bond Future	9.19	Call	16.93000	0.01693		21.14000	0.02114	16.930	11.34	0.02	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	737.64000	0.73764		739.02000	0.73902	737.640	12.18	0.38	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	63.03000	0.06303		94.12000	0.09412	63.030	13.85	0.05	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.92184	89.60711		9.94342	89.42870		13.24	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	309.35000	0.30935		303.40000	0.30340	309.350	11.37	0.11	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,898.58000	1.89858		1,856.83000	1.85683	1,898.580	12.81	0.42	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	704.27000	0.70427		760.09000	0.76009	704.270	14.99	0.17	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			9.98880	91.25225		10.01104	91.07061		13.75	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,239.41000	1.23941		1,213.67000	1.21367	1,239.410	12.50	0.25	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,421.80000	1.42180		1,392.70000	1.39270	1,421.800	12.64	0.28	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,424.19000	3.42419		3,362.35000	3.36235	3,424.190	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	3,717.29000	3.71729		3,651.16000	3.65116	3,717.290	13.72	0.52	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,330.49000	1.33049		1,391.14000	1.39114	1,330.490	15.71	0.21	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,216.05000	1.21605		1,273.26000	1.27326	1,216.050	15.71	0.19	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.05400	88.58298		10.07693	88.39801		14.47	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1,275.84000	1.27584		1,250.85000	1.25085	1,275.840	13.22	0.22	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	3,018.75000	3.01875		2,965.15000	2.96515	3,018.750	13.78	0.41	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,132.92000	2.13292		2,202.84000	2.20284	2,132.920	15.43	0.26	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			9.82931	91.48548		9.85529	91.26109		13.08	0.00	0.00	0	86,810.00
R2048	On 06/02/2020	Bond Future			9.89805	93.12835		9.92484	92.89997		13.03	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			9.95915	90.39782		9.98674	90.16526		14.21	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.01718	92.09751		10.04560	91.86059		14.25	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1,753.53000	1.75353		1,713.22000	1.71322	1,753.530	14.68	0.26	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,443.19000	2.44319		2,389.91000	2.38991	2,443.190	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			6.78152	102.40729		6.77701	102.40809		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			6.60302	100.97442		6.60183	100.97597		0.68	0.00	0.00	0	11,067.00
R208	On 06/02/2020	Bond Future			6.44638	102.78772		6.44498	102.78924		0.61	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.15436	101.27122		6.15253	101.27278		0.57	0.00	0.00	0	0.00
R208	On 06/08/2020	Bond Future			5.56441	103.17525		5.56180	103.17688			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			9.50727	73.94141		9.52812	73.80449		12.39	0.00	229,070,488.18	3,098	100,287.00
R209	On 07/11/2019	Bond Future	8.92	Call	30.87000	0.03087		36.50000	0.03650	30.870	11.39	0.04	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	451.50000	0.45150		458.44000	0.45844	451.500	12.12	0.31	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	913.74000	0.91374		903.75000	0.90375	913.740	12.39	0.50	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	342.66000	0.34266		424.01000	0.42401	342.660	12.88	0.24	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.56852	75.26924		9.59000	75.12984		12.38	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.62754	73.49964		9.64966	73.35774		13.33	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.68348	74.88161		9.70627	74.73703			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	188.50830		188.50830		188.50621	188.50621			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future	191.94012		191.94012		191.93778	191.93778			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future	192.85937		192.85937		192.85707	192.85707			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future	196.52917		196.52917		196.52691	196.52691			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	162.22365		162.22365		162.22454	162.22454			0.00	227,113,110.00	1,400	7,384.00
R212	On 06/02/2020	Bond Future	162.93103		162.93103		162.93180	162.93180			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future	165.96103		165.96103		165.96183	165.96183			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future	166.82543		166.82543		166.82632	166.82632			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	9.12866		86.57981		9.14959	86.44898		9.67	0.00	0.00	0	23,319.00
R213	On 06/02/2020	Bond Future	9.19514		88.13462		9.21683	88.00143		9.63	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future	9.25275		86.20049		9.27521	86.06484		10.26	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future	9.30617		87.82120		9.32944	87.68299			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	9.76894		72.21822		9.78985	72.07603		13.48	0.00	0.00	0	16,236.00
R214	On 06/02/2020	Bond Future	9.83629		73.51509		9.85783	73.37036		13.46	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.89605		71.56635		9.91822	71.41892		14.59	0.00	0.00	0	0.00
R214	On 06/08/2020	Bond Future	9.95268		72.91185		9.97549	72.76169			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 :												464,805,258.48	4,762	1 101 877.00
Grand Total:												464,805,258.48	4,762	1 101 877.00