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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/10/2019

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		95.02000	95.02000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	667.87600	667.87600		667.90800	667.90800			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	679.95400	679.95400		679.98800	679.98800			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	692.32400	692.32400		692.35800	692.35800			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	705.21000	705.21000		705.24400	705.24400			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	776.52800	776.52800		776.65000	776.65000			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	790.57100	790.57100		790.69700	790.69700			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	804.95300	804.95300		805.08000	805.08000			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	819.93500	819.93500		820.06500	820.06500			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	696.58700	696.58700		696.72700	696.72700			0.00	1,414,071,610.00	203	213.00
ALBI	On 06/02/2020	Index Future	709.18400	709.18400		709.32800	709.32800			0.00	1,475,102,720.00	208	208.00
ALBI	On 07/05/2020	Index Future	722.08600	722.08600		722.23100	722.23100			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	735.52600	735.52600		735.67400	735.67400			0.00	0.00	0	0.00

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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	10.73964	78.09931		10.74088	78.09199				0.00	27,334,758.50	350	0.00
ES33	On 06/02/2020	Bond Future	10.85220	79.51168		10.85347	79.50431				0.00	27,829,088.00	350	350.00
ES33	On 07/05/2020	Bond Future	10.96520	77.16439		10.96653	77.15681				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.07664	78.60063		11.07802	78.59291				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	11.10375	79.03102		11.09990	79.05693				0.00	388,753,587.38	4,919	0.00
ES42	On 06/02/2020	Bond Future	11.21220	80.46026		11.20820	80.48673				0.00	395,784,018.94	4,919	4,919.00
ES42	On 07/05/2020	Bond Future	11.32538	77.65943		11.32125	77.68628				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.43577	79.10483		11.43149	79.13220				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	689.39600	689.39600		689.52400	689.52400				0.00	0.00	0	1,229.00
GOVI	On 06/02/2020	GOVI	701.86300	701.86300		701.99500	701.99500				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	714.63200	714.63200		714.76500	714.76500				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	727.93300	727.93300		728.06800	728.06800				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.76688	137.76688		137.83391	137.83391				0.00	119,306,118.08	866	731.00
I2025	On 06/02/2020	Bond Future	138.81839	138.81839		138.88678	138.88678				0.00	119,383,815.40	860	860.00
I2025	On 07/05/2020	Bond Future	141.37674	141.37674		141.44626	141.44626				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	142.53537	142.53537		142.60614	142.60614				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	102.09265	102.09265		102.09145	102.09145				0.00	261,255,091.35	2,559	1,851.00
I2029	On 06/02/2020	Bond Future	103.96418	103.96418		103.96307	103.96307				0.00	266,044,336.62	2,559	2,559.00
I2029	On 07/05/2020	Bond Future	104.76768	104.76768		104.76642	104.76642				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	106.74174	106.74174		106.74050	106.74050				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	102.47782	102.47782		102.59351	102.59351				0.00	931,625,861.62	9,091	490.00
I2033	On 06/02/2020	Bond Future	104.35647	104.35647		104.47436	104.47436				0.00	948,704,668.77	9,091	5,770.00

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I2033	On 07/05/2020	Bond Future		105.08416	105.08416		105.20421	105.20421			0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future		107.06428	107.06428		107.18639	107.18639			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		120.29979	120.29979		120.64317	120.64317			0.00	657,438,352.35	5,465	16,451.00
I2038	On 06/02/2020	Bond Future		120.84678	120.84678		121.19651	121.19651			0.00	672,995,717.82	5,569	5,569.00
I2038	On 07/05/2020	Bond Future		123.07387	123.07387		123.43000	123.43000			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		123.69954	123.69954		124.06216	124.06216			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		111.32746	111.32746		111.32544	111.32544			0.00	68,577,715.36	616	18,567.00
I2046	On 06/02/2020	Bond Future		113.36825	113.36825		113.36643	113.36643			0.00	68,247,686.50	602	602.00
I2046	On 07/05/2020	Bond Future		113.70948	113.70948		113.70743	113.70743			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		115.85197	115.85197		115.84992	115.84992			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		115.81851	115.81851		115.35661	115.35661			0.00	271,594,405.95	2,345	10,531.00
I2050	On 06/02/2020	Bond Future		116.10617	116.10617		115.63574	115.63574			0.00	825,630,974.87	7,111	2,421.00
I2050	On 07/05/2020	Bond Future		118.24592	118.24592		117.76670	117.76670			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		118.59394	118.59394		118.10577	118.10577			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		261.97400	261.97400		261.94200	261.94200			0.00	0.00	0	1,071.00
IGOV	On 06/02/2020	Index Future		266.77600	266.77600		266.74400	266.74400			0.00	0.00	0	49.00
IGOV	On 07/05/2020	Index Future		271.69300	271.69300		271.66000	271.66000			0.00	0.00	0	0.00
IGOV	On 06/08/2020	Index Future		276.81200	276.81200		276.77800	276.77800			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		8.24599	116.05502		8.25160	116.02306		6.16	0.00	77,756,863.40	670	124,241.00
R186	On 07/11/2019	Bond Future	8.20	Put	804.54000	0.80454	838.72000	0.83872	804.540	6.13	0.56	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	621.98000	0.62198	623.14000	0.62314	621.980	6.15	0.48	3,573,532.90	64	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	656.18000	0.65618	688.50000	0.68850	656.180	6.16	0.49	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	679.03000	0.67903	679.39000	0.67939	679.030	6.16	0.51	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	48.19000	0.04819	55.89000	0.05589	48.190	6.60	0.06	458,664.81	64	4,955.00
R186	On 06/02/2020	Bond Future		8.29120	112.84962		8.29707	112.81721		6.30	0.00	0.00	0	5,040.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,101.22000	1.10122	1,094.89000	1.09489	1,101.220	6.23	0.40	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,087.88000	1.08788	1,107.16000	1.10716	1,087.880	6.46	0.38	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	431.58000	0.43158	442.60000	0.44260	431.580	6.98	0.18	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.33790	114.90230		8.34411	114.86911		6.20	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	578.37000	0.57837	574.80000	0.57480	578.370	5.69	0.21	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,973.73000	1.97373	1,962.88000	1.96288	1,973.730	6.22	0.49	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,093.39000	1.09339	1,107.98000	1.10798	1,093.390	6.91	0.29	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future		8.37919	111.73609		8.38572	111.70234		6.38	0.00	0.00	0	0.00

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R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 07/11/2019	Bond Future			308.58679		308.58679		308.58801	308.58801			0.00	293,157,450.50	950	1,557.00
R197	On 06/02/2020	Bond Future			306.58862		306.58862		306.59020	306.59020			0.00	291,259,189.00	950	990.00
R197	On 07/05/2020	Bond Future			312.23885		312.23885		312.24004	312.24004			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			310.32904		310.32904		310.33026	310.33026			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			233.36767		233.36767		233.36437	233.36437			0.00	150,755,514.82	646	8,373.00
R202	On 06/02/2020	Bond Future			233.57968		233.57968		233.57664	233.57664			0.00	163,505,776.00	700	700.00
R202	On 07/05/2020	Bond Future			237.88466		237.88466		237.88113	237.88113			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			238.22751		238.22751		238.22400	238.22400			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			7.29812		102.84987		7.29320	102.86419		2.49	0.00	0.00	0	55,418.00
R2023	On 06/02/2020	Bond Future			7.30185		104.70985		7.29642	104.72456		2.54	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.28906		102.68206		7.28314	102.69694		2.64	0.00	0.00	0	0.00
R2023	On 06/08/2020	Bond Future			7.25135		104.59323		7.24480	104.60837		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			8.94330		96.00621		8.93389	96.06585		9.07	0.00	21,121,366.20	220	72,599.00
R2030	On 07/11/2019	Bond Future	8.60	Call	127.00000		0.12700		145.78000	0.14578	127.000	8.61	0.13	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	787.29000		0.78729		778.51000	0.77851	787.290	9.02	0.49	0.00	0	5,070.00
R2030	On 07/11/2019	Bond Future	9.05	Put	522.71000		0.52271		520.07000	0.52007	522.710	9.13	0.37	0.00	0	5,403.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,404.54000		1.40454		1,463.72000	1.46372	1,404.540	9.18	0.69	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	259.53000		0.25953		261.80000	0.26180	259.530	9.29	0.22	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.30	Put	155.09000		0.15509		158.39000	0.15839	155.090	9.43	0.14	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	118.69000		0.11869		122.08000	0.12208	118.690	9.52	0.11	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	9.96000		0.00996		11.08000	0.01108	9.960	10.22	0.01	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	5.39000		0.00539		6.12000	0.00612	5.390	10.35	0.01	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			9.00183		93.73373		8.99204	93.79456		9.27	0.00	151,848,642.60	1,620	1,820.00
R2030	On 06/02/2020	Bond Future	8.40	Call	503.90000		0.50390		522.31000	0.52231	503.900	8.61	0.21	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,905.85000		1.90585		1,945.58000	1.94558	1,905.850	9.27	0.51	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,280.78000		1.28078		0.00000	0.00000	1,280.780	9.53	0.37	172,710,794.60	5,000	5,000.00
R2030	On 07/05/2020	Bond Future			9.06433		95.43850		9.05417	95.50037		9.13	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.12422		93.20587		9.11366	93.26885		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			9.27459		93.50041		9.26524	93.56493		10.57	0.00	37,400,164.00	400	48,414.00
R2032	On 06/02/2020	Bond Future			9.33934		95.19134		9.32965	95.25709		10.33	0.00	0.00	0	0.00

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R2032	On 07/05/2020	Bond Future			9.40583		92.76320		9.39581	92.83004		10.54	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.46937		94.48970		9.45898	94.55784		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			9.53597		96.50036		9.53678	96.49416		11.52	0.00	18,335,068.40	190	98,111.00
R2035	On 07/11/2019	Bond Future	8.92	Call	19.95000		0.01995		23.11000	0.02311	19.950	10.50	0.02	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	981.50000		0.98150		1,004.18000	1.00418	981.500	11.55	0.49	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	46.33000		0.04633		52.92000	0.05292	46.330	12.91	0.04	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.60747		98.24549		9.60829	98.23931		11.25	0.00	0.00	0	5,086.00
R2035	On 07/05/2020	Bond Future			9.67424		95.52923		9.67510	95.52284		11.51	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,388.26000		1.38826		1,392.84000	1.39284	1,388.260	10.64	0.30	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,540.62000		3.54062		3,545.16000	3.54516	3,540.620	11.51	0.54	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,004.65000		1.00465		1,012.07000	1.01207	1,004.650	13.14	0.19	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.73787		97.30727		9.73876	97.30075		11.86	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,624.14000		1.62414		1,628.39000	1.62839	1,624.140	12.30	0.26	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,398.16000		2.39816		2,403.08000	2.40308	2,398.160	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			9.66507		92.69646		9.66582	92.69068		12.21	0.00	0.00	0	68,529.00
R2037	On 06/02/2020	Bond Future			9.73230		90.11355		9.73306	90.10777		12.49	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			9.80242		91.75250		9.80322	91.74651		12.22	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			9.87095		89.20066		9.87178	89.19453		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			9.81541		95.40660		9.81115	95.44166		12.69	0.00	0.00	0	45,596.00
R2040	On 07/11/2019	Bond Future	9.30	Call	58.06000		0.05806		67.33000	0.06733	58.060	11.80	0.05	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,076.66000		1.07666		1,121.98000	1.12198	1,076.660	12.78	0.49	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.88431		92.62219		9.87990	92.65801		13.02	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			9.95593		94.30674		9.95139	94.34312		12.75	0.00	0.00	0	0.00
R2040	On 06/08/2020	Bond Future			10.02613		91.55184		10.02144	91.58892		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			9.87499		92.15824		9.87071	92.19404		13.38	0.00	0.00	0	38,312.00
R2044	On 07/11/2019	Bond Future	9.19	Call	12.56000		0.01256		15.56000	0.01556	12.560	12.23	0.01	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	675.07000		0.67507		714.40000	0.71440	675.070	13.36	0.35	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	70.87000		0.07087		77.65000	0.07765	70.870	15.14	0.05	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.94201		89.44033		9.93758	89.47692		13.74	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	310.45000		0.31045		319.67000	0.31967	310.450	11.78	0.11	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,881.48000		1.88148		1,908.15000	1.90815	1,881.480	13.31	0.41	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	754.65000		0.75465		757.06000	0.75706	754.650	15.43	0.18	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.01148		91.06703		10.00693	91.10413		13.46	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,109.98000		1.10998		1,125.21000	1.12521	1,109.980	12.23	0.24	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,282.24000		1.28224		1,298.85000	1.29885	1,282.240	12.37	0.26	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 07/05/2020	Bond Future	9.91	Call	3,219.06000	3.21906	3,245.92000	3.24592	3,219.060	13.34	0.48	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,507.27000	3.50727	3,535.15000	3.53515	3,507.270	13.43	0.51	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,271.08000	1.27108	1,270.78000	1.27078	1,271.080	15.36	0.21	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,158.11000	1.15811	1,158.03000	1.15803	1,158.110	15.36	0.19	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.07952	88.37716	10.07483	88.41492		14.61	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1,247.94000	1.24794	1,261.52000	1.26152	1,247.940	13.38	0.22	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	3,046.74000	3.04674	3,069.52000	3.06952	3,046.740	14.23	0.41	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,314.26000	2.31426	2,311.10000	2.31110	2,314.260	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			9.86024	91.21845	9.85597	91.25523		13.80	0.00	0.00	0	89,546.00
R2048	On 06/02/2020	Bond Future			9.92859	92.86808	9.92417	92.90567		13.51	0.00	0.00	0	400.00
R2048	On 07/05/2020	Bond Future			9.99243	90.11743	9.98789	90.15559		13.90	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.05352	91.79477	10.04885	91.83357		14.42	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1,693.06000	1.69306	1,709.33000	1.70933	1,693.060	14.84	0.25	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,366.68000	2.36668	2,386.49000	2.38649	2,366.680	15.19	0.31	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			6.81832	102.40076	6.81421	102.40148		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			6.61151	100.96335	6.61036	100.96485		0.68	0.00	0.00	0	11,215.00
R208	On 06/02/2020	Bond Future			6.44499	102.78923	6.44348	102.79086		0.61	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.17261	101.25564	6.17077	101.25721		0.55	0.00	0.00	0	0.00
R208	On 06/08/2020	Bond Future			5.62060	103.14027	5.61806	103.14185		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			9.52861	73.80127	9.52929	73.79682		13.02	0.00	0.00	0	100,287.00
R209	On 07/11/2019	Bond Future	8.92	Call	20.85000	0.02085	24.03000	0.02403	20.850	12.01	0.03	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	379.29000	0.37929	396.47000	0.39647	379.290	12.76	0.28	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	807.58000	0.80758	827.59000	0.82759	807.580	13.02	0.47	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	343.01000	0.34301	362.29000	0.36229	343.010	13.49	0.24	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.58905	75.13599	9.58975	75.13146		12.83	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.65064	73.35146	9.65137	73.34679		13.19	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.70948	74.71670	9.71023	74.71195		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	188.51738		188.51738		188.51514	188.51514			0.00	203,033,218.26	1,077	1,055.00
R210	On 06/02/2020	Bond Future	191.97323		191.97323		191.97117	191.97117			0.00	206,755,168.71	1,077	1,077.00
R210	On 07/05/2020	Bond Future	192.86127		192.86127		192.85897	192.85897			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future	196.49514		196.49514		196.49275	196.49275			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	162.14496		162.14496		162.14568	162.14568			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future	162.87147		162.87147		162.87237	162.87237			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future	165.87302		165.87302		165.87374	165.87374			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future	166.70491		166.70491		166.70562	166.70562			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	9.12958		86.57406		9.12024	86.63252		10.13	0.00	0.00	0	23,319.00
R213	On 06/02/2020	Bond Future	9.19432		88.13966		9.18462	88.19932		9.97	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future	9.25432		86.19100		9.24429	86.25166		10.26	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future	9.31054		87.79522		9.30015	87.85700		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	9.78485		72.10999		9.78056	72.13915		14.23	0.00	0.00	0	16,236.00
R214	On 06/02/2020	Bond Future	9.85132		73.41405		9.84689	73.44381		13.98	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.91335		71.45126		9.90881	71.48144		14.37	0.00	0.00	0	0.00
R214	On 06/08/2020	Bond Future	9.97253		72.78115		9.96785	72.81193		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 :												10,731,351,941.71	71,311	1 115 861.00
Grand Total:												10,731,351,941.71	71,311	1 115 861.00