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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/11/2019

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	95.48000	95.48000		95.40000	95.40000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	662.03200	662.03200		663.23800	663.23800			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	673.97000	673.97000		675.20000	675.20000			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	686.21400	686.21400		687.46600	687.46600			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	698.94800	698.94800		700.22300	700.22300			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	761.84400	761.84400		764.64300	764.64300			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	775.58200	775.58200		778.43300	778.43300			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	789.67200	789.67200		792.57400	792.57400			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	804.32600	804.32600		807.28200	807.28200			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	681.69900	681.69900		685.13600	685.13600			0.00	0.00	0	177.00
ALBI	On 06/02/2020	Index Future	693.99300	693.99300		697.49300	697.49300			0.00	0.00	0	371.00
ALBI	On 07/05/2020	Index Future	706.60000	706.60000		710.16300	710.16300			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	719.71300	719.71300		723.34200	723.34200			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	11.03822	76.36418		10.95937	76.81688				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.16250	77.74124		11.08068	78.20231				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.28723	75.35992		11.20240	75.82925				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.41140	76.75834		11.32340	77.23637				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	11.37285	77.25544		11.29395	77.76896				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.49154	78.64862		11.40976	79.17158				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.61534	75.81290		11.53052	76.34529				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.73693	77.21969		11.64900	77.76195				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	674.10600	674.10600		677.66500	677.66500				0.00	0.00	0	219.00
GOVI	On 06/02/2020	GOVI	686.26200	686.26200		689.88700	689.88700				0.00	0.00	0	1,220.00
GOVI	On 07/05/2020	GOVI	698.72900	698.72900		702.41900	702.41900				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	711.69600	711.69600		715.45400	715.45400				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	136.82088	136.82088		137.29112	137.29112				0.00	0.00	0	731.00
I2025	On 06/02/2020	Bond Future	137.84811	137.84811		138.32719	138.32719				0.00	0.00	0	1,933.00
I2025	On 07/05/2020	Bond Future	140.38531	140.38531		140.87307	140.87307				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	141.51761	141.51761		142.01455	142.01455				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	101.06769	101.06769		101.06871	101.06871				0.00	0.00	0	1,301.00
I2029	On 06/02/2020	Bond Future	102.91546	102.91546		102.91663	102.91663				0.00	0.00	0	3,860.00
I2029	On 07/05/2020	Bond Future	103.69717	103.69717		103.69833	103.69833				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	105.64541	105.64541		105.64656	105.64656				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	101.09502	101.09502		101.32612	101.32612				0.00	0.00	0	170.00
I2033	On 06/02/2020	Bond Future	102.94331	102.94331		103.17880	103.17880				0.00	0.00	0	6,260.00

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I2033	On 07/05/2020	Bond Future		103.64261	103.64261		103.88233	103.88233			0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future		105.58980	105.58980		105.83398	105.83398			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		118.60488	118.60488		118.60573	118.60573			0.00	0.00	0	10,584.00
I2038	On 06/02/2020	Bond Future		119.11479	119.11479		119.11597	119.11597			0.00	3,811,673.28	32	11,481.00
I2038	On 07/05/2020	Bond Future		121.30724	121.30724		121.30826	121.30826			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		121.89288	121.89288		121.89390	121.89390			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		108.54978	108.54978		108.55017	108.55017			0.00	0.00	0	6,390.00
I2046	On 06/02/2020	Bond Future		110.53436	110.53436		110.53495	110.53495			0.00	0.00	0	10,575.00
I2046	On 07/05/2020	Bond Future		110.82071	110.82071		110.82131	110.82131			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		112.90277	112.90277		112.90336	112.90336			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		113.22243	113.22243		113.22310	113.22310			0.00	0.00	0	5,298.00
I2050	On 06/02/2020	Bond Future		113.45282	113.45282		113.45372	113.45372			0.00	21,442,582.98	189	11,559.00
I2050	On 07/05/2020	Bond Future		115.54099	115.54099		115.54167	115.54167			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		115.83184	115.83184		115.83252	115.83252			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		259.02600	259.02600		259.38700	259.38700			0.00	0.00	0	290.00
IGOV	On 06/02/2020	Index Future		263.76100	263.76100		264.12900	264.12900			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future		268.61600	268.61600		268.99100	268.99100			0.00	0.00	0	11.00
IGOV	On 06/08/2020	Index Future		273.66300	273.66300		274.04400	274.04400			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		8.56952	114.23098		8.50502	114.59156		6.28	0.00	522,149,809.58	4,571	52,318.00
R186	On 07/11/2019	Bond Future	8.20	Put	2,089.65000	2.08965	1,740.97000	1.74097	2,089.650	6.10	0.99	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	5.58000	0.00558	23.38000	0.02338	5.580	6.13	0.02	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,809.15000	1.80915	1,471.42000	1.47142	1,809.150	6.14	0.98	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	7.96000	0.00796	30.81000	0.03081	7.960	6.14	0.02	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	86.90000	0.08690	53.93000	0.05393	86.900	6.46	0.17	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.63219	110.98690		8.56437	111.35418		6.44	0.00	1,239,390,712.30	11,167	100,307.00
R186	On 06/02/2020	Bond Future	8.11	Call	439.22000	0.43922	530.99000	0.53099	439.220	6.24	0.22	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,860.99000	1.86099	1,666.26000	1.66626	1,860.990	6.44	0.57	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	761.36000	0.76136	663.60000	0.66360	761.360	6.85	0.30	0.00	0	821.00
R186	On 07/05/2020	Bond Future		8.69724	113.00293		8.62588	113.37678		6.35	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	232.99000	0.23299	278.57000	0.27857	232.990	5.66	0.11	170,667.00	14	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	4,779.54000	4.77954	4,486.72000	4.48672	4,779.540	5.89	0.80	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,107.11000	1.10711	1,244.26000	1.24426	1,107.110	6.19	0.34	539,148.96	14	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	2,623.76000	2.62376	2,421.26000	2.42126	2,623.760	6.35	0.57	0.00	0	23,208.00

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R186	On 07/05/2020	Bond Future	8.93	Put	1,627.16000	1.62716	1,486.95000	1.48695	1,627.160	6.77	0.40	639,633.54	14	6,000.00
R186	On 06/08/2020	Bond Future			8.75897	109.79524	8.68379	110.17597		6.26	0.00	0.00	0	0.00
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			306.41926	306.41926	307.53376	307.53376			0.00	0.00	0	1,550.00
R197	On 06/02/2020	Bond Future			304.36292	304.36292	305.49854	305.49854			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future			309.96502	309.96502	311.12121	311.12121			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			307.99575	307.99575	309.17359	309.17359			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			231.10537	231.10537	231.61097	231.61097			0.00	0.00	0	7,599.00
R202	On 06/02/2020	Bond Future			231.26290	231.26290	231.77805	231.77805			0.00	0.00	0	8,486.00
R202	On 07/05/2020	Bond Future			235.51957	235.51957	236.04401	236.04401			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			235.80522	235.80522	236.33957	236.33957			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			7.58280	102.02548	7.52790	102.18382		2.33	0.00	0.00	0	11,349.00
R2023	On 06/02/2020	Bond Future			7.61521	103.86533	7.55507	104.02673		2.68	0.00	83,092,264.00	800	39,862.00
R2023	On 07/05/2020	Bond Future			7.63417	101.81972	7.56817	101.98393		2.70	0.00	0.00	0	16,047.00
R2023	On 06/08/2020	Bond Future			7.63599	103.70913	7.56290	103.87638		2.48	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			9.26993	93.96677	9.20556	94.36401		9.20	0.00	20,954,589.71	223	24,837.00
R2030	On 07/11/2019	Bond Future	8.60	Call	0.01000	0.00001	0.10000	0.00010	0.010	8.50	0.00	0.00	13	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	2,010.65000	2.01065	1,645.77000	1.64577	2,010.650	8.87	0.97	0.00	0	5,070.00
R2030	On 07/11/2019	Bond Future	9.05	Put	1,421.59000	1.42159	1,106.28000	1.10628	1,421.590	8.99	0.89	0.00	0	5,403.00
R2030	On 07/11/2019	Bond Future	9.10	Call	98.16000	0.09816	215.61000	0.21561	98.160	9.04	0.17	208,287.46	13	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	689.74000	0.68974	494.41000	0.49441	689.740	9.15	0.65	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.30	Put	358.23000	0.35823	245.11000	0.24511	358.230	9.26	0.43	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	243.38000	0.24338	163.64000	0.16364	243.380	9.32	0.33	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	2.29000	0.00229	1.69000	0.00169	2.290	9.92	0.01	7,219.77	13	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	0.60000	0.00060	0.48000	0.00048	0.600	10.08	0.00	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			9.34191	91.65266	9.27501	92.05719		9.42	0.00	20,438,543.18	223	76,921.00
R2030	On 06/02/2020	Bond Future	8.40	Call	144.98000	0.14498	184.35000	0.18435	144.980	8.53	0.08	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	902.48000	0.90248	1,049.43000	1.04943	902.480	9.20	0.33	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	2,072.80000	2.07280	1,870.85000	1.87085	2,072.800	9.42	0.54	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.41810	93.31733	9.34857	93.72918		9.30	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.49318	91.03999	9.42083	91.45946		9.29	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

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R2032	On 07/11/2019	Bond Future			9.60023		91.29159		9.53593	91.72192		10.72	0.00	2,099,706.57	23	20,069.00
R2032	On 06/02/2020	Bond Future			9.67729		92.93789		9.61065	93.37619		10.49	0.00	113,105,412.13	1,217	57,114.00
R2032	On 07/05/2020	Bond Future			9.75634		90.46652		9.68729	90.91267		10.74	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.83343		92.14522		9.76185	92.59963		10.37	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			9.85561		94.09795		9.77132	94.72272		11.70	0.00	1,787,861.05	19	10,288.00
R2035	On 07/11/2019	Bond Future	8.92	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.43	0.00	0.00	3,500	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	18.85000		0.01885		73.94000	0.07394	18.850	11.35	0.04	23,088,351.65	7,000	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	26.39000		0.02639		14.98000	0.01498	26.390	12.55	0.04	14,017,927.79	3,500	3,500.00
R2035	On 06/02/2020	Bond Future			9.93881		95.79487		9.85156	96.43104		11.43	0.00	1,820,102.53	19	109,226.00
R2035	On 07/05/2020	Bond Future			10.01700		93.03180		9.92681	93.67944		11.70	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	660.08000		0.66008		790.77000	0.79077	660.080	10.40	0.18	203,538.12	12	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	778.03000		0.77803		0.00000	0.00000	778.030	10.53	0.20	134,447,367.25	7,060	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,200.76000		2.20076		2,489.44000	2.48944	2,200.760	11.42	0.42	468,537.53	12	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,295.80000		2.29580		0.00000	0.00000	2,295.800	11.45	0.43	140,863,724.71	3,530	3,530.00
R2035	On 07/05/2020	Bond Future	10.57	Put	1,701.84000		1.70184		0.00000	0.00000	1,701.840	12.52	0.30	200,124,544.20	7,060	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,404.53000		1.40453		1,251.84000	1.25184	1,404.530	12.86	0.26	290,645.74	12	5,000.00
R2035	On 06/08/2020	Bond Future			10.09305		94.75810		9.99976	95.41774		11.34	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	823.78000		0.82378		945.41000	0.94541	823.780	11.58	0.17	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	1,162.39000		1.16239		1,320.60000	1.32060	1,162.390	11.58	0.22	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			9.99532		90.20659		9.90598	90.86981		12.38	0.00	1,443,305.44	16	31,965.00
R2037	On 06/02/2020	Bond Future			10.07400		87.57410		9.98168	88.24941		12.69	0.00	248,447,721.70	2,837	61,144.00
R2037	On 07/05/2020	Bond Future			10.15562		89.16467		10.06025	89.85219		12.41	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.23670		86.55967		10.13809	87.25998		12.62	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			10.11535		92.98955		10.03103	93.65883		12.84	0.00	0.00	0	7,805.00
R2040	On 07/11/2019	Bond Future	9.30	Call	0.00000		0.00000		0.01000	0.00001	0.000	11.52	0.00	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	28.76000		0.02876		102.85000	0.10285	28.760	12.50	0.05	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.19457		90.15671		10.10747	90.83818		13.18	0.00	0.00	0	43,217.00
R2040	On 07/05/2020	Bond Future			10.27651		91.79420		10.18657	92.48798		12.91	0.00	0.00	0	0.00
R2040	On 06/08/2020	Bond Future			10.35799		88.98740		10.26503	89.69412		13.16	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			10.17019		89.74569		10.09588	90.34267		13.53	0.00	0.00	0	8,730.00
R2044	On 07/11/2019	Bond Future	9.19	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.05	0.00	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	5.32000		0.00532		24.96000	0.02496	5.320	13.07	0.01	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	35.54000		0.03554		23.24000	0.02324	35.540	14.68	0.05	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.24714		86.97952		10.17041	87.58754		13.90	0.00	9,567,747.20	110	35,062.00
R2044	On 06/02/2020	Bond Future	9.09	Call	81.02000		0.08102		110.74000	0.11074	81.020	11.76	0.04	0.00	0	328.00

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 06/02/2020	Bond Future	9.74	Call	840.87000	0.84087		1,014.45000	1.01445	840.870	12.88	0.25	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	1,076.22000	1.07622		939.47000	0.93947	1,076.220	14.96	0.26	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.32652	88.55934		10.24735	89.17827		13.62	0.00	0.00	0	0.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	507.77000	0.50777		603.40000	0.60340	507.770	11.89	0.14	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	610.84000	0.61084		720.27000	0.72027	610.840	12.03	0.16	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,980.54000	1.98054		2,223.58000	2.22358	1,980.540	13.14	0.36	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	2,206.61000	2.20661		2,466.45000	2.46645	2,206.610	13.26	0.39	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,683.51000	1.68351		1,529.81000	1.52981	1,683.510	15.01	0.27	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,569.89000	1.56989		1,425.59000	1.42559	1,569.890	15.16	0.26	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.40537	85.81783		10.32361	86.44822		13.89	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	557.10000	0.55710		644.83000	0.64483	557.100	12.40	0.13	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,728.12000	1.72812		1,927.75000	1.92775	1,728.120	13.10	0.30	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,709.57000	2.70957		2,510.11000	2.51011	2,709.570	14.96	0.34	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			10.16028	88.69837		10.08598	89.31078		13.96	0.00	31,044,429.50	350	73,196.00	
R2048	On 06/02/2020	Bond Future			10.23877	90.29792		10.16204	90.92152		13.66	0.00	40,634,064.00	450	88,762.00	
R2048	On 07/05/2020	Bond Future			10.31242	87.49837		10.23330	88.13324		14.06	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.38408	89.12198		10.30246	89.76862		13.66	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	848.78000	0.84878		960.78000	0.96078	848.780	13.85	0.16	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	1,221.20000	1.22120		1,369.40000	1.36940	1,221.200	13.85	0.21	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			6.88032	102.38976		6.87705	102.39034		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			6.62848	100.94122		6.62741	100.94262		0.66	0.00	0.00	0	2,194.00	
R208	On 06/02/2020	Bond Future			6.47062	102.76153		6.46912	102.76315		0.61	0.00	1,027,615.30	10	11,369.00	
R208	On 07/05/2020	Bond Future			6.20860	101.22493		6.20677	101.22649		0.57	0.00	0.00	0	0.00	
R208	On 06/08/2020	Bond Future			5.68001	103.10331		5.67748	103.10488		0.42	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			9.85481	71.70662		9.77543	72.20825		13.16	0.00	1,434,132.40	20	74,124.00	
R209	On 07/11/2019	Bond Future	8.92	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.01	0.00	0.00	0	8,000.00	
R209	On 07/11/2019	Bond Future	9.33	Call	0.60000	0.00060		4.74000	0.00474	0.600	12.45	0.00	0.00	0	8,000.00	
R209	On 07/11/2019	Bond Future	9.50	Call	12.83000	0.01283		50.06000	0.05006	12.830	12.79	0.03	0.00	0	5,000.00	
R209	On 06/02/2020	Bond Future			9.92578	72.99973		9.84394	73.51052		13.00	0.00	15,694,941.95	215	100,596.00	
R209	On 06/02/2020	Bond Future	9.40	Call	684.57000	0.68457		830.36000	0.83036	684.570	12.49	0.25	0.00	0	7,500.00	

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	On 07/05/2020	Bond Future		9.99802	71.17453		9.91364	71.69458		13.41	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future		10.06821	72.49526		9.98120	73.02498		12.97	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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		187.33599	187.33599		187.19926	187.19926			0.00	44,960,637.60	240	1,055.00
R210	On 06/02/2020	Bond Future		190.76079	190.76079		190.62198	190.62198			0.00	45,782,589.60	240	1,772.00
R210	On 07/05/2020	Bond Future		191.62202	191.62202		191.48031	191.48031			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future		195.22210	195.22210		195.07782	195.07782			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		161.48995	161.48995		161.49392	161.49392			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future		162.19628	162.19628		162.20062	162.20062			0.00	0.00	0	6,495.00
R212	On 07/05/2020	Bond Future		165.18156	165.18156		165.18584	165.18584			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future		165.99143	165.99143		165.99575	165.99575			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		9.47028	84.47743		9.41100	84.83725		10.28	0.00	844,774.30	10	10,195.00
R213	On 06/02/2020	Bond Future		9.54816	86.00085		9.48668	86.36730		10.13	0.00	860,008.50	10	19,990.00
R213	On 07/05/2020	Bond Future		9.62114	84.01122		9.55746	84.38427		10.46	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future		9.69154	85.57015		9.62552	85.95014		10.04	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		10.09015	70.08283		10.01082	70.60062		14.31	0.00	0.00	0	4,316.00
R214	On 06/02/2020	Bond Future		10.16653	71.34667		10.08472	71.87390		14.09	0.00	0.00	0	17,220.00
R214	On 07/05/2020	Bond Future		10.23815	69.34457		10.15390	69.88132		14.53	0.00	0.00	0	0.00
R214	On 06/08/2020	Bond Future		10.30766	70.63131		10.22085	71.17807		14.09	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 :												2,986,904,818.51	54,758	1 476 699.00
Grand Total:												2,986,904,818.51	54,758	1 476 699.00