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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/11/2019

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	95.33000	95.33000		95.48000	95.48000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	665.59200	665.59200		662.03200	662.03200			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	677.59100	677.59100		673.97000	673.97000			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	689.90200	689.90200		686.21400	686.21400			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	702.70500	702.70500		698.94800	698.94800			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	769.04300	769.04300		761.84400	761.84400			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	782.90600	782.90600		775.58200	775.58200			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	797.13200	797.13200		789.67200	789.67200			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	811.92400	811.92400		804.32600	804.32600			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	688.57400	688.57400		681.69900	681.69900			0.00	895,146,200.00	130	176.00
ALBI	On 06/02/2020	Index Future	700.98700	700.98700		693.99300	693.99300			0.00	308,434,280.00	44	414.00
ALBI	On 07/05/2020	Index Future	713.72400	713.72400		706.60000	706.60000			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	726.96900	726.96900		719.71300	719.71300			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	10.89658	77.18019		11.03822	76.36418				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.01562	78.57185		11.16250	77.74124				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.13491	76.20570		11.28723	75.35992				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.25340	77.61978		11.41140	76.75834				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	11.24129	78.11495		11.37285	77.25544				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.35527	79.52341		11.49154	78.64862				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.47398	76.70370		11.61534	75.81290				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.59040	78.12703		11.73693	77.21969				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	681.13000	681.13000		674.10600	674.10600				0.00	13,622,600.00	2	217.00
GOVI	On 06/02/2020	GOVI	693.40900	693.40900		686.26200	686.26200				0.00	34,670,450.00	5	1,223.00
GOVI	On 07/05/2020	GOVI	706.00800	706.00800		698.72900	698.72900				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	719.11000	719.11000		711.69600	711.69600				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	136.78539	136.78539		136.82088	136.82088				0.00	0.00	0	731.00
I2025	On 06/02/2020	Bond Future	137.81173	137.81173		137.84811	137.84811				0.00	0.00	0	1,933.00
I2025	On 07/05/2020	Bond Future	140.34842	140.34842		140.38531	140.38531				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	141.48009	141.48009		141.51761	141.51761				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	101.06667	101.06667		101.06769	101.06769				0.00	0.00	0	1,301.00
I2029	On 06/02/2020	Bond Future	102.91420	102.91420		102.91546	102.91546				0.00	0.00	0	3,860.00
I2029	On 07/05/2020	Bond Future	103.69609	103.69609		103.69717	103.69717				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	105.64427	105.64427		105.64541	105.64541				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	101.20963	101.20963		101.09502	101.09502				0.00	0.00	0	170.00
I2033	On 06/02/2020	Bond Future	103.05972	103.05972		102.94331	102.94331				0.00	0.00	0	6,260.00

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		103.76125	103.76125		103.64261	103.64261			0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future		105.71079	105.71079		105.58980	105.58980			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		118.60404	118.60404		118.60488	118.60488			0.00	0.00	0	10,584.00
I2038	On 06/02/2020	Bond Future		119.11378	119.11378		119.11479	119.11479			0.00	0.00	0	11,481.00
I2038	On 07/05/2020	Bond Future		121.30623	121.30623		121.30724	121.30724			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		121.89204	121.89204		121.89288	121.89288			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		108.54919	108.54919		108.54978	108.54978			0.00	108,549,190.00	1,000	5,390.00
I2046	On 06/02/2020	Bond Future		110.53358	110.53358		110.53436	110.53436			0.00	110,533,580.00	1,000	11,575.00
I2046	On 07/05/2020	Bond Future		110.82012	110.82012		110.82071	110.82071			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		112.90217	112.90217		112.90277	112.90277			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		113.33359	113.33359		113.22243	113.22243			0.00	0.00	0	5,298.00
I2050	On 06/02/2020	Bond Future		113.56563	113.56563		113.45282	113.45282			0.00	0.00	0	11,559.00
I2050	On 07/05/2020	Bond Future		115.65613	115.65613		115.54099	115.54099			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		115.94929	115.94929		115.83184	115.83184			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		258.94700	258.94700		259.02600	259.02600			0.00	5,178,940.00	2	288.00
IGOV	On 06/02/2020	Index Future		263.68000	263.68000		263.76100	263.76100			0.00	10,547,200.00	4	1,011.00
IGOV	On 07/05/2020	Index Future		268.53400	268.53400		268.61600	268.61600			0.00	0.00	0	11.00
IGOV	On 06/08/2020	Index Future		273.58000	273.58000		273.66300	273.66300			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		8.40331	115.16324		8.56952	114.23098		6.28	0.00	39,616,154.56	344	52,034.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,163.31000	1.16331	2,089.65000	2.08965	1,163.310	6.10	0.96	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	17.56000	0.01756	5.58000	0.00558	17.560	6.13	0.06	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	895.22000	0.89522	1,809.15000	1.80915	895.220	6.14	0.91	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	26.29000	0.02629	7.96000	0.00796	26.290	6.14	0.09	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	0.65000	0.00065	86.90000	0.08690	0.650	6.46	0.00	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.45758	111.93571		8.63219	110.98690		6.44	0.00	892,015,672.99	7,969	101,435.00
R186	On 06/02/2020	Bond Future	8.11	Call	666.36000	0.66636	439.22000	0.43922	666.360	6.24	0.30	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,345.04000	1.34504	1,860.99000	1.86099	1,345.040	6.44	0.47	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	496.16000	0.49616	761.36000	0.76136	496.160	6.85	0.22	0.00	0	821.00
R186	On 07/05/2020	Bond Future		8.51346	113.96909		8.69724	113.00293		6.35	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	348.57000	0.34857	232.99000	0.23299	348.570	5.66	0.15	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	4,018.50000	4.01850	4,779.54000	4.77954	4,018.500	5.89	0.75	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,454.20000	1.45420	1,107.11000	1.10711	1,454.200	6.19	0.41	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	2,091.73000	2.09173	2,623.76000	2.62376	2,091.730	6.35	0.50	0.00	0	23,208.00

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 07/05/2020	Bond Future	8.93	Put	1,253.87000		1.25387	1,627.16000	1.62716	1,253.870		6.77	0.34	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.56533		110.77935	8.75897	109.79524			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			306.13629		306.13629	306.41926	306.41926				0.00	0.00	0	1,550.00
R197	On 06/02/2020	Bond Future			304.07425		304.07425	304.36292	304.36292				0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future			309.67124		309.67124	309.96502	309.96502				0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			307.69655		307.69655	307.99575	307.99575				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			230.85244		230.85244	231.10537	231.10537				0.00	0.00	0	7,599.00
R202	On 06/02/2020	Bond Future			231.00473		231.00473	231.26290	231.26290				0.00	0.00	0	8,486.00
R202	On 07/05/2020	Bond Future			235.25688		235.25688	235.51957	235.51957				0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			235.53760		235.53760	235.80522	235.80522				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			7.41655		102.50591	7.58280	102.02548			2.33	0.00	0.00	0	11,349.00
R2023	On 06/02/2020	Bond Future			7.43341		104.35422	7.61521	103.86533			2.68	0.00	0.00	0	39,862.00
R2023	On 07/05/2020	Bond Future			7.43448		102.31757	7.63417	101.81972			2.70	0.00	511,587.85	5	16,047.00
R2023	On 06/08/2020	Bond Future			7.41484		104.21625	7.63599	103.70913			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			9.11378		94.93436	9.26993	93.96677			9.20	0.00	0.00	0	24,837.00
R2030	On 07/11/2019	Bond Future	8.60	Call	0.00000		0.00000	0.01000	0.00001	0.000		8.50	0.00	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,061.47000		1.06147	2,010.65000	2.01065	1,061.470		8.87	0.91	0.00	0	5,070.00
R2030	On 07/11/2019	Bond Future	9.05	Put	549.03000		0.54903	1,421.59000	1.42159	549.030		8.99	0.70	0.00	0	5,403.00
R2030	On 07/11/2019	Bond Future	9.10	Call	269.55000		0.26955	98.16000	0.09816	269.550		9.04	0.46	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	115.52000		0.11552	689.74000	0.68974	115.520		9.15	0.25	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.30	Put	25.69000		0.02569	358.23000	0.35823	25.690		9.26	0.07	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	10.44000		0.01044	243.38000	0.24338	10.440		9.32	0.03	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	0.00000		0.00000	2.29000	0.00229	0.000		9.92	0.00	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	0.00000		0.00000	0.60000	0.00060	0.000		10.08	0.00	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			9.17973		92.63740	9.34191	91.65266			9.42	0.00	0.00	0	76,921.00
R2030	On 06/02/2020	Bond Future	8.40	Call	231.59000		0.23159	144.98000	0.14498	231.590		8.53	0.12	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,237.69000		1.23769	902.48000	0.90248	1,237.690		9.20	0.41	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,556.54000		1.55654	2,072.80000	2.07280	1,556.540		9.42	0.45	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.24952		94.32013	9.41810	93.31733			9.30	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.31776		92.06142	9.49318	91.03999			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			9.44406		92.34169		9.60023	91.29159		10.72	0.00	0.00	0	20,069.00
R2032	On 06/02/2020	Bond Future			9.51556		94.00672		9.67729	92.93789		10.49	0.00	461,572,995.20	4,910	62,024.00
R2032	On 07/05/2020	Bond Future			9.58873		91.55481		9.75634	90.46652		10.74	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.65968		93.25376		9.83343	92.14522		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			9.70439		95.22324		9.85561	94.09795		11.70	0.00	0.00	0	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	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	34.78000		0.03478		18.85000	0.01885	34.780	11.35	0.08	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	0.07000		0.00007		26.39000	0.02639	0.070	12.55	0.00	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.78236		96.94021		9.93881	95.79487		11.43	0.00	484,701.05	5	109,231.00
R2035	On 07/05/2020	Bond Future			9.85526		94.19802		10.01700	93.03180		11.70	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	881.15000		0.88115		660.08000	0.66008	881.150	10.40	0.23	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	1,026.56000		1.02656		778.03000	0.77803	1,026.560	10.53	0.25	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,697.01000		2.69701		2,200.76000	2.20076	2,697.010	11.42	0.48	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,805.30000		2.80530		2,295.80000	2.29580	2,805.300	11.45	0.49	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.57	Put	1,352.92000		1.35292		1,701.84000	1.70184	1,352.920	12.52	0.26	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,107.24000		1.10724		1,404.53000	1.40453	1,107.240	12.86	0.22	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.92576		95.94597		10.09305	94.75810		11.34	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,028.45000		1.02845		823.78000	0.82378	1,028.450	11.58	0.20	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	1,430.73000		1.43073		1,162.39000	1.16239	1,430.730	11.58	0.26	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			9.84917		91.29549		9.99532	90.20659		12.38	0.00	0.00	0	31,965.00
R2037	On 06/02/2020	Bond Future			9.92305		88.68239		10.07400	87.57410		12.69	0.00	440,662,795.91	4,969	66,113.00
R2037	On 07/05/2020	Bond Future			9.99967		90.29319		10.15562	89.16467		12.41	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.07547		87.70915		10.23670	86.55967		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			9.98423		94.03371		10.11535	92.98955		12.84	0.00	0.00	0	7,805.00
R2040	On 07/11/2019	Bond Future	9.30	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.52	0.00	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	39.75000		0.03975		28.76000	0.02876	39.750	12.50	0.08	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.05919		91.21948		10.19457	90.15671		13.18	0.00	0.00	0	43,217.00
R2040	On 07/05/2020	Bond Future			10.13670		92.87638		10.27651	91.79420		12.91	0.00	0.00	0	0.00
R2040	On 06/08/2020	Bond Future			10.21350		90.08973		10.35799	88.98740		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			10.04411		90.76264		10.17019	89.74569		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	3.69000		0.00369		5.32000	0.00532	3.690	13.07	0.01	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	0.25000		0.00025		35.54000	0.03554	0.250	14.68	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.11704		88.01468		10.24714	86.97952		13.90	0.00	176,029,360.00	2,000	37,062.00
R2044	On 06/02/2020	Bond Future	9.09	Call	121.49000		0.12149		81.02000	0.08102	121.490	11.76	0.06	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	1,099.78000		1.09978		840.87000	0.84087	1,099.780	12.88	0.31	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	805.17000		0.80517	1,076.22000	1.07622	805.170	14.96	0.21	0.00	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.19226		89.61335	10.32652	88.55934		13.62	0.00	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	654.07000		0.65407	507.77000	0.50777	654.070	11.89	0.17	0.00	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	778.86000		0.77886	610.84000	0.61084	778.860	12.03	0.19	0.00	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	2,363.92000		2.36392	1,980.54000	1.98054	2,363.920	13.14	0.41	0.00	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	2,617.73000		2.61773	2,206.61000	2.20661	2,617.730	13.26	0.44	0.00	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,391.76000		1.39176	1,683.51000	1.68351	1,391.760	15.01	0.24	0.00	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,294.71000		1.29471	1,569.89000	1.56989	1,294.710	15.16	0.22	0.00	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.26672		86.89145	10.40537	85.81783		13.89	0.00	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	693.89000		0.69389	557.10000	0.55710	693.890	12.40	0.15	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	2,046.40000		2.04640	1,728.12000	1.72812	2,046.400	13.10	0.33	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,343.68000		2.34368	2,709.57000	2.70957	2,343.680	14.96	0.30	0.00	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			10.03418		89.74221	10.16028	88.69837		13.96	0.00	0.00	0.00	0	73,196.00
R2048	On 06/02/2020	Bond Future			10.10862		91.36034	10.23877	90.29792		13.66	0.00	329,262,665.36	3,604	92,362.00	
R2048	On 07/05/2020	Bond Future			10.17820		88.58023	10.31242	87.49837		14.06	0.00	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.24563		90.22395	10.38408	89.12198		13.66	0.00	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1,021.41000		1.02141	848.78000	0.84878	1,021.410	13.85	0.18	0.00	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	1,452.31000		1.45231	1,221.20000	1.22120	1,452.310	13.85	0.24	0.00	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			6.88359		102.38918	6.88032	102.38976		0.06	0.00	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			6.62956		100.93982	6.62848	100.94122		0.66	0.00	0.00	0.00	0	2,194.00
R208	On 06/02/2020	Bond Future			6.47215		102.75987	6.47062	102.76153		0.61	0.00	11,303,585.70	110	11,479.00	
R208	On 07/05/2020	Bond Future			6.21045		101.22335	6.20860	101.22493		0.57	0.00	0.00	0.00	0	0.00
R208	On 06/08/2020	Bond Future			5.68256		103.10172	5.68001	103.10331		0.42	0.00	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			9.71378		72.60140	9.85481	71.70662		13.16	0.00	121,316,939.40	1,671	72,483.00	
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	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	0.29000		0.00029	0.60000	0.00060	0.290	12.45	0.00	0.00	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	18.26000		0.01826	12.83000	0.01283	18.260	12.79	0.05	0.00	0.00	0	5,000.00
R209	On 06/02/2020	Bond Future			9.78045		73.91046	9.92578	72.99973		13.00	0.00	296,085,302.76	4,006	102,147.00	
R209	On 06/02/2020	Bond Future	9.40	Call	916.40000		0.91640	684.57000	0.68457	916.400	12.49	0.31	0.00	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		9.84816	72.10197		9.99802	71.17453		13.41	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future		9.91370	73.43990		10.06821	72.49526		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		187.19510	187.19510		187.33599	187.33599			0.00	0.00	0	1,055.00
R210	On 06/02/2020	Bond Future		190.61694	190.61694		190.76079	190.76079			0.00	0.00	0	1,772.00
R210	On 07/05/2020	Bond Future		191.47574	191.47574		191.62202	191.62202			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future		195.07308	195.07308		195.22210	195.22210			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		161.48595	161.48595		161.48995	161.48995			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future		162.19187	162.19187		162.19628	162.19628			0.00	0.00	0	6,495.00
R212	On 07/05/2020	Bond Future		165.17726	165.17726		165.18156	165.18156			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future		165.98712	165.98712		165.99143	165.99143			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		9.31410	85.42991		9.47028	84.47743		10.28	0.00	0.00	0	10,195.00
R213	On 06/02/2020	Bond Future		9.38629	86.97031		9.54816	86.00085		10.13	0.00	0.00	0	19,990.00
R213	On 07/05/2020	Bond Future		9.45345	84.99839		9.62114	84.01122		10.46	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future		9.51770	86.57571		9.69154	85.57015		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		9.95907	70.94175		10.09015	70.08283		14.31	0.00	0.00	0	4,316.00
R214	On 06/02/2020	Bond Future		10.03142	72.22089		10.16653	71.34667		14.09	0.00	0.00	0	17,220.00
R214	On 07/05/2020	Bond Future		10.09899	70.23476		10.23815	69.34457		14.53	0.00	0.00	0	0.00
R214	On 06/08/2020	Bond Future		10.16429	71.53806		10.30766	70.63131		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 :												4,255,544,200.78	31,780	1 493 088.00
Grand Total:												4,255,544,200.78	31,780	1 493 088.00