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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/11/2019

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	95.41000	95.41000		95.32000	95.32000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	665.61700	665.61700		666.03400	666.03400			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	677.60300	677.60300		678.02900	678.02900			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	689.88800	689.88800		690.32100	690.32100			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	702.70700	702.70700		703.14800	703.14800			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	769.15500	769.15500		770.04400	770.04400			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	783.00600	783.00600		783.91200	783.91200			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	797.20200	797.20200		798.12400	798.12400			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	812.01500	812.01500		812.95400	812.95400			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	688.45300	688.45300		689.53500	689.53500			0.00	0.00	0	176.00
ALBI	On 06/02/2020	Index Future	700.85100	700.85100		701.95300	701.95300			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	713.55800	713.55800		714.67900	714.67900			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	726.81600	726.81600		727.95900	727.95900			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	10.87631	77.29801		10.88024	77.27514				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	10.99492	78.68998		10.99892	78.66713				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.11397	76.32305		11.11815	76.29960				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.23133	77.74126		11.23567	77.71735				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	11.21125	78.31348		11.22001	78.25550				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.32443	79.72375		11.33343	79.66520				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.44247	76.90469		11.45184	76.84483				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.55744	78.33369		11.56715	78.27271				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	680.95200	680.95200		682.11300	682.11300				0.00	0.00	0	217.00
GOVI	On 06/02/2020	GOVI	693.21400	693.21400		694.39800	694.39800				0.00	0.00	0	1,223.00
GOVI	On 07/05/2020	GOVI	705.78300	705.78300		706.98700	706.98700				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	718.89700	718.89700		720.12300	720.12300				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	136.77688	136.77688		136.78319	136.78319				0.00	0.00	0	731.00
I2025	On 06/02/2020	Bond Future	137.79990	137.79990		137.80716	137.80716				0.00	137,799.90	1	1,933.00
I2025	On 07/05/2020	Bond Future	140.33123	140.33123		140.33812	140.33812				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	141.46595	141.46595		141.47293	141.47293				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	101.06260	101.06260		101.06557	101.06557				0.00	0.00	0	1,301.00
I2029	On 06/02/2020	Bond Future	102.90765	102.90765		102.91134	102.91134				0.00	0.00	0	3,860.00
I2029	On 07/05/2020	Bond Future	103.68562	103.68562		103.68902	103.68902				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	105.63615	105.63615		105.63960	105.63960				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	101.20710	101.20710		101.20894	101.20894				0.00	0.00	0	170.00
I2033	On 06/02/2020	Bond Future	103.05491	103.05491		103.05731	103.05731				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		103.75257	103.75257		103.75474	103.75474			0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future		105.70442	105.70442		105.70647	105.70647			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		118.60083	118.60083		118.60319	118.60319			0.00	0.00	0	10,584.00
I2038	On 06/02/2020	Bond Future		119.10770	119.10770		119.11091	119.11091			0.00	94,095,083.00	790	10,691.00
I2038	On 07/05/2020	Bond Future		121.29573	121.29573		121.29844	121.29844			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		121.88409	121.88409		121.88697	121.88697			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		108.74323	108.74323		108.74480	108.74480			0.00	0.00	0	5,390.00
I2046	On 06/02/2020	Bond Future		110.72870	110.72870		110.73086	110.73086			0.00	0.00	0	11,575.00
I2046	On 07/05/2020	Bond Future		111.01462	111.01462		111.01641	111.01641			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		113.10315	113.10315		113.10494	113.10494			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		113.44289	113.44289		113.33292	113.33292			0.00	0.00	0	5,298.00
I2050	On 06/02/2020	Bond Future		113.67432	113.67432		113.56316	113.56316			0.00	0.00	0	11,559.00
I2050	On 07/05/2020	Bond Future		115.76259	115.76259		115.64889	115.64889			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		116.06054	116.06054		115.94453	115.94453			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		258.91700	258.91700		259.06800	259.06800			0.00	0.00	0	288.00
IGOV	On 06/02/2020	Index Future		263.64400	263.64400		263.79900	263.79900			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future		268.48800	268.48800		268.64500	268.64500			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future		273.53900	273.53900		273.69800	273.69800			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		8.40567	115.14994		8.38262	115.28000		6.41	0.00	69,089,964.00	600	51,434.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,167.61000	1.16761	1,042.10000	1.04210	1,167.610	6.24	1.00	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	0.50000	0.00050	10.81000	0.01081	0.500	6.26	0.00	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	883.52000	0.88352	770.17000	0.77017	883.520	6.27	0.99	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	1.29000	0.00129	18.00000	0.01800	1.290	6.27	0.01	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	0.00000	0.00000	0.03000	0.00003	0.000	6.58	0.00	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.46055	111.91948		8.43620	112.05261		6.30	0.00	397,873,751.40	3,555	99,497.00
R186	On 06/02/2020	Bond Future	8.11	Call	621.20000	0.62120	695.53000	0.69553	621.200	6.10	0.29	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,305.80000	1.30580	1,283.30000	1.28330	1,305.800	6.30	0.47	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	462.79000	0.46279	465.11000	0.46511	462.790	6.70	0.21	0.00	0	821.00
R186	On 07/05/2020	Bond Future		8.51737	113.94842		8.49182	114.08358		6.32	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	332.36000	0.33236	363.05000	0.36305	332.360	5.62	0.15	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	4,016.93000	4.01693	3,929.34000	3.92934	4,016.930	5.85	0.75	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,425.73000	1.42573	1,496.48000	1.49648	1,425.730	6.16	0.41	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	2,081.22000	2.08122	2,029.83000	2.02983	2,081.220	6.32	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	1,239.07000		1.23907		1,210.48000	1.21048	1,239.070	6.73	0.34	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.56891		110.76105		8.54199	110.89873		6.09	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			306.10753		306.10753		306.12894	306.12894			0.00	0.00	0	1,550.00
R197	On 06/02/2020	Bond Future			304.03797		304.03797		304.06153	304.06153			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future			309.62312		309.62312		309.64604	309.64604			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			307.65503		307.65503		307.67834	307.67834			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			230.34410		230.34410		231.35310	231.35310			0.00	0.00	0	7,599.00
R202	On 06/02/2020	Bond Future			230.48169		230.48169		231.51042	231.51042			0.00	0.00	0	8,486.00
R202	On 07/05/2020	Bond Future			234.71569		234.71569		235.76265	235.76265			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			234.99211		234.99211		236.05883	236.05883			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			7.41531		102.50950		7.39618	102.56497		2.69	0.00	0.00	0	11,349.00
R2023	On 06/02/2020	Bond Future			7.43296		104.35543		7.41179	104.41256		2.63	0.00	0.00	0	39,862.00
R2023	On 07/05/2020	Bond Future			7.43550		102.31502		7.41240	102.37281		2.67	0.00	62,719,107.26	613	15,434.00
R2023	On 06/08/2020	Bond Future			7.41489		104.21614		7.38930	104.27503		2.46	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			9.10076		95.01564		9.08800	95.09540		9.40	0.00	19,003,128.00	200	24,837.00
R2030	On 07/11/2019	Bond Future	8.60	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.95	0.00	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	951.81000		0.95181		892.22000	0.89222	951.810	9.35	0.98	0.00	0	5,070.00
R2030	On 07/11/2019	Bond Future	9.05	Put	388.05000		0.38805		389.49000	0.38949	388.050	9.46	0.75	0.00	0	5,403.00
R2030	On 07/11/2019	Bond Future	9.10	Call	186.37000		0.18637		293.14000	0.29314	186.370	9.51	0.50	259,469,478.35	5,500	0.00
R2030	On 07/11/2019	Bond Future	9.20	Put	22.01000		0.02201		45.23000	0.04523	22.010	9.62	0.10	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.30	Put	0.81000		0.00081		5.08000	0.00508	0.810	9.76	0.01	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	0.10000		0.00010		1.34000	0.00134	0.100	9.85	0.00	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	0.00000		0.00000		0.00000	0.00000	0.000	10.55	0.00	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	0.00000		0.00000		0.00000	0.00000	0.000	10.69	0.00	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			9.16656		92.71798		9.15321	92.79976		9.27	0.00	18,543,596.00	200	77,429.00
R2030	On 06/02/2020	Bond Future	8.40	Call	218.08000		0.21808		247.21000	0.24721	218.080	8.37	0.12	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,225.65000		1.22565		1,296.16000	1.29616	1,225.650	9.05	0.41	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,474.10000		1.47410		1,475.02000	1.47502	1,474.100	9.27	0.44	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.23642		94.39866		9.22260	94.48160		9.37	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.30374		92.14370		9.28936	92.22820		9.26	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		9.45082	92.29589		9.42824	92.44901		10.96	0.00	85,465,994.14	926	19,566.00
R2032	On 06/02/2020	Bond Future		9.52288	93.95797		9.49941	94.11442		10.36	0.00	63,891,419.60	680	63,563.00
R2032	On 07/05/2020	Bond Future		9.59684	91.50173		9.57256	91.66076		10.92	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future		9.66774	93.20192		9.64258	93.36387		10.52	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		9.71089	95.17446		9.68850	95.34265		11.95	0.00	255,257,901.72	2,682	7,742.00
R2035	On 07/11/2019	Bond Future	8.92	Call	0.00000	0.00000	0.00000	0.00000	0.000	10.67	0.00	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1.22000	0.00122	19.30000	0.01930	1.220	11.61	0.01	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	0.00000	0.00000	0.00000	0.00000	0.000	12.80	0.00	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future		9.78938	96.88837		9.76614	97.06015		11.30	0.00	233,500,971.70	2,410	111,857.00
R2035	On 07/05/2020	Bond Future		9.86300	94.14172		9.83902	94.31632		11.95	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	996.20000	0.99620	902.47000	0.90247	996.200	11.09	0.24	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	1,145.67000	1.14567	1,050.54000	1.05054	1,145.670	11.21	0.26	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,794.42000	2.79442	2,745.44000	2.74544	2,794.420	11.95	0.48	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,902.18000	2.90218	2,855.07000	2.85507	2,902.180	11.98	0.49	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.57	Put	1,503.16000	1.50316	1,315.66000	1.31566	1,503.160	13.22	0.27	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,244.20000	1.24420	1,075.26000	1.07526	1,244.200	13.56	0.23	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future		9.93344	95.89094		9.90864	96.06881		11.57	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,063.58000	1.06358	1,048.27000	1.04827	1,063.580	11.82	0.20	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	1,469.71000	1.46971	1,456.98000	1.45698	1,469.710	11.82	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		9.86084	91.20779		9.82832	91.45250		12.67	0.00	27,362,337.00	300	31,665.00
R2037	On 06/02/2020	Bond Future		9.93539	88.59099		9.90173	88.84064		12.55	0.00	26,577,297.00	300	66,617.00
R2037	On 07/05/2020	Bond Future		10.01287	90.19681		9.97814	90.45072		12.68	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future		10.08881	87.61317		10.05291	87.87182		12.89	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		9.99085	93.98053		9.96336	94.20168		13.14	0.00	56,388,318.00	600	7,205.00
R2040	On 07/11/2019	Bond Future	9.30	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.81	0.00	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1.51000	0.00151	24.76000	0.02476	1.510	12.81	0.01	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future		10.06631	91.16309		10.03785	91.38883		13.05	0.00	54,697,854.00	600	44,131.00
R2040	On 07/05/2020	Bond Future		10.14449	92.81553		10.11515	93.04503		13.20	0.00	0.00	0	0.00
R2040	On 06/08/2020	Bond Future		10.22125	90.03006		10.19094	90.26381		13.45	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		10.04583	90.74863		10.02327	90.93264		13.85	0.00	492,039,071.86	5,422	7,126.00
R2044	On 07/11/2019	Bond Future	9.19	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.35	0.00	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	0.01000	0.00001	1.09000	0.00109	0.010	13.39	0.00	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	0.00000	0.00000	0.01000	0.00001	0.000	14.98	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future		10.11908	87.99829		10.09573	88.18621		13.75	0.00	194,828,214.06	2,214	39,505.00
R2044	On 06/02/2020	Bond Future	9.09	Call	114.68000	0.11468	128.06000	0.12806	114.680	11.77	0.05	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	1,142.21000	1.14221	1,142.62000	1.14262	1,142.210	13.33	0.31	0.00	0	328.00		
R2044	On 06/02/2020	Bond Future	10.78	Put	847.97000	0.84797	760.45000	0.76045	847.970	15.43	0.21	0.00	0	328.00		
R2044	On 07/05/2020	Bond Future			10.19478	89.59337	10.17073	89.78438		13.92	0.00	0.00	0	0.00		
R2044	On 07/05/2020	Bond Future	9.26	Call	690.26000	0.69026	678.03000	0.67803	690.260	12.20	0.17	0.00	0	556.00		
R2044	On 07/05/2020	Bond Future	9.33	Call	818.09000	0.81809	806.34000	0.80634	818.090	12.35	0.20	0.00	0	100.00		
R2044	On 07/05/2020	Bond Future	9.45	Call	1,071.22000	1.07122	0.00000	0.00000	1,071.220	12.60	0.24	5,516,183.98	258	129.00		
R2044	On 07/05/2020	Bond Future	9.91	Call	2,415.55000	2.41555	2,426.16000	2.42616	2,415.550	13.45	0.41	0.00	0	556.00		
R2044	On 07/05/2020	Bond Future	9.97	Call	2,631.59000	2.63159	0.00000	0.00000	2,631.590	13.55	0.44	5,049,554.65	129	129.00		
R2044	On 07/05/2020	Bond Future	9.98	Call	2,668.43000	2.66843	2,684.44000	2.68444	2,668.430	13.57	0.44	0.00	0	100.00		
R2044	On 07/05/2020	Bond Future	10.81	Put	1,790.62000	1.79062	0.00000	0.00000	1,790.620	14.85	0.29	6,660,178.48	258	129.00		
R2044	On 07/05/2020	Bond Future	11.02	Put	1,437.08000	1.43708	1,344.10000	1.34410	1,437.080	15.29	0.24	0.00	0	556.00		
R2044	On 07/05/2020	Bond Future	11.09	Put	1,337.79000	1.33779	1,249.71000	1.24971	1,337.790	15.45	0.22	0.00	0	100.00		
R2044	On 06/08/2020	Bond Future			10.26904	86.87330	10.24422	87.06781		14.20	0.00	0.00	0	0.00		
R2044	On 06/08/2020	Bond Future	9.01	Call	738.12000	0.73812	716.68000	0.71668	738.120	12.71	0.16	0.00	0	140.00		
R2044	On 06/08/2020	Bond Future	9.36	Call	1,321.38000	1.32138	0.00000	0.00000	1,321.380	12.90	0.24	30,179,815.42	1,426	602.00		
R2044	On 06/08/2020	Bond Future	9.66	Call	2,112.22000	2.11222	2,099.11000	2.09911	2,112.220	13.41	0.34	0.00	0	140.00		
R2044	On 06/08/2020	Bond Future	9.98	Call	3,162.93000	3.16293	0.00000	0.00000	3,162.930	13.87	0.44	22,917,742.17	602	602.00		
R2044	On 06/08/2020	Bond Future	10.93	Put	2,410.21000	2.41021	2,283.55000	2.28355	2,410.210	15.25	0.31	0.00	0	140.00		
R2044	On 06/08/2020	Bond Future	11.09	Put	2,114.89000	2.11489	0.00000	0.00000	2,114.890	15.57	0.27	28,690,374.05	1,204	602.00		
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			10.03084	89.77016	10.01333	89.91692		14.28	0.00	148,569,614.80	1,655	72,528.00		
R2048	On 06/02/2020	Bond Future			10.10542	91.38675	10.08728	91.53673		13.51	0.00	88,188,213.75	965	93,235.00		
R2048	On 07/05/2020	Bond Future			10.17531	88.60379	10.15665	88.75616		14.38	0.00	0.00	0	0.00		
R2048	On 06/08/2020	Bond Future			10.24238	90.25012	10.22313	90.40539		13.96	0.00	0.00	0	0.00		
R2048	On 06/08/2020	Bond Future	9.00	Call	1,080.47000	1.08047	1,049.61000	1.04961	1,080.470	14.16	0.19	0.00	0	3,000.00		
R2048	On 06/08/2020	Bond Future	9.25	Call	1,522.21000	1.52221	1,490.19000	1.49019	1,522.210	14.16	0.25	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			6.89679	102.38683	6.88726	102.38852		0.06	0.00	41,773,826.64	408	2,715.00		
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			6.63392	100.93413	6.63071	100.93832		0.77	0.00	0.00	0	2,194.00		
R208	On 06/02/2020	Bond Future			6.47971	102.75170	6.47517	102.75661		0.60	0.00	90,524,247.70	881	12,260.00		
R208	On 07/05/2020	Bond Future			6.22464	101.21125	6.21917	101.21591		0.57	0.00	0.00	0	0.00		
R208	On 06/08/2020	Bond Future			5.69842	103.09186	5.69075	103.09663		0.43	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		

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 07/11/2019	Bond Future		9.72576	72.52476		9.69801	72.70247		13.48	0.00	225,552,003.60	3,110	70,828.00
R209	On 07/11/2019	Bond Future	8.92	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.30	0.00	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	0.00000	0.00000	0.03000	0.00003	0.000	12.77	0.00	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	0.26000	0.00026	8.66000	0.00866	0.260	13.11	0.00	0.00	0	5,000.00
R209	On 06/02/2020	Bond Future		9.79306	73.83077		9.76440	74.01208		12.84	0.00	680,202,884.01	9,213	104,191.00
R209	On 06/02/2020	Bond Future	9.40	Call	853.34000	0.85334	939.69000	0.93969	853.340	12.33	0.30	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future		9.86161	72.01801		9.83209	72.20246		13.61	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future		9.92727	73.35620		9.89684	73.54408		13.09	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		187.18666	187.18666		187.19289	187.19289			0.00	0.00	0	1,055.00
R210	On 06/02/2020	Bond Future		190.60413	190.60413		190.61149	190.61149			0.00	0.00	0	1,772.00
R210	On 07/05/2020	Bond Future		191.45560	191.45560		191.46245	191.46245			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future		195.05726	195.05726		195.06425	195.06425			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		161.45280	161.45280		161.48187	161.48187			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future		162.15438	162.15438		162.18494	162.18494			0.00	0.00	0	6,495.00
R212	On 07/05/2020	Bond Future		165.13307	165.13307		165.16361	165.16361			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future		165.94608	165.94608		165.97717	165.97717			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		9.31082	85.45007		9.29326	85.55810		10.51	0.00	25,635,021.00	300	7,115.00
R213	On 06/02/2020	Bond Future		9.38322	86.98884		9.36493	87.09936		9.97	0.00	26,096,652.00	300	23,370.00
R213	On 07/05/2020	Bond Future		9.45081	85.01406		9.43191	85.12632		10.54	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future		9.51461	86.59373		9.49502	86.70809		10.00	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		9.96082	70.93017		9.93824	71.07981		14.66	0.00	28,372,068.00	400	3,826.00
R214	On 06/02/2020	Bond Future		10.03347	72.20749		10.01013	72.36026		13.94	0.00	28,882,996.00	400	17,710.00
R214	On 06/02/2020	Bond Future	9.52	Call	673.39000	0.67339	0.00000	0.00000	673.390	13.09	0.25	35,759,826.16	2,000	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	1,507.51000	1.50751	0.00000	0.00000	1,507.510	13.74	0.43	31,034,368.79	1,000	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	1,090.06000	1.09006	0.00000	0.00000	1,090.060	14.72	0.31	44,471,482.22	2,000	1,000.00
R214	On 07/05/2020	Bond Future		10.10151	70.21848		10.07752	70.37374		14.81	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	888.43000	0.88843	0.00000	0.00000	888.430	13.63	0.23	41,244,876.43	2,500	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	2,351.51000	2.35151	0.00000	0.00000	2,351.510	14.68	0.45	39,779,514.75	1,250	1,250.00

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
R214	On 07/05/2020	Bond Future	10.66	Put	1,678.55000	1.67855	0.00000	0.00000	1,678.550	16.08	0.31	54,120,725.84	2,500	1,250.00
R214	On 06/08/2020	Bond Future			10.16662	71.52317	10.14190	71.68140		14.33	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 :												4,140,163,457.41	60,352	1 496 874.00
Grand Total:												4,140,163,457.41	60,352	1 496 874.00