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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/12/2019

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	95.27000	95.27000		95.30000	95.30000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	679.45300	679.45300		679.07300	679.07300			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	691.84700	691.84700		691.46100	691.46100			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	704.63000	704.63000		704.23500	704.23500			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	781.37400	781.37400		780.67100	780.67100			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	795.62800	795.62800		794.91200	794.91200			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	810.32800	810.32800		809.59800	809.59800			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	694.96700	694.96700		694.43600	694.43600			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	707.64400	707.64400		707.10400	707.10400			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	720.71800	720.71800		720.16800	720.16800			0.00	0.00	0	0.00
E170	On 01/08/2021	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
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 06/02/2020	Bond Future	11.13994	77.86796		11.15159	77.80249				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.26278	75.49475		11.27487	75.42804				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.38872	76.88112		11.40127	76.81314				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.51664	74.53820		11.52967	74.46892				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 06/02/2020	Bond Future	11.47624	78.74600		11.49294	78.63972				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.59852	75.91797		11.61586	75.80966				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.72202	77.31118		11.74001	77.20082				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.84641	74.50655		11.86508	74.39412				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 06/02/2020	GOVI	686.97000	686.97000		686.48800	686.48800				0.00	0.00	0	1,242.00
GOVI	On 07/05/2020	GOVI	699.50200	699.50200		699.01000	699.01000				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	712.42500	712.42500		711.92400	711.92400				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.43791	136.43791		136.24265	136.24265				0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	138.95995	138.95995		138.76102	138.76102				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	140.08584	140.08584		139.88305	139.88305				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.71742	142.71742		142.51072	142.51072				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 06/02/2020	Bond Future	101.50399	101.50399		101.63200	101.63200				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	102.27056	102.27056		102.40083	102.40083				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.20439	104.20439		104.33704	104.33704				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.02191	105.02191		105.15699	105.15699				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 06/02/2020	Bond Future	100.95535	100.95535		100.95602	100.95602				0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	101.62927	101.62927		101.62994	101.62994				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.55108	103.55108		103.55164	103.55164				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.27781	104.27781		104.27847	104.27847				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

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
I2038	On 06/02/2020	Bond Future		115.72038	115.72038		115.72119	115.72119			0.00	0.00	0	10,814.00
I2038	On 07/05/2020	Bond Future		117.85949	117.85949		117.86031	117.86031			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		118.39855	118.39855		118.39937	118.39937			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future		120.62271	120.62271		120.62337	120.62337			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 06/02/2020	Bond Future		107.38447	107.38447		106.43421	106.43421			0.00	259,870,417.40	2,420	12,785.00
I2046	On 07/05/2020	Bond Future		107.62573	107.62573		106.65780	106.65780			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		109.66086	109.66086		108.67461	108.67461			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		109.92940	109.92940		108.92459	108.92459			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 06/02/2020	Bond Future		108.79479	108.79479		108.79543	108.79543			0.00	0.00	0	11,827.00
I2050	On 07/05/2020	Bond Future		110.80572	110.80572		110.80637	110.80637			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		111.02567	111.02567		111.02610	111.02610			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		113.11119	113.11119		113.11162	113.11162			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 06/02/2020	Index Future		259.12600	259.12600		258.77600	258.77600			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future		263.91600	263.91600		263.55900	263.55900			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future		268.85400	268.85400		268.49000	268.49000			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 06/02/2020	Bond Future		8.44111	112.02575		8.46272	111.90763		5.85	0.00	0.00	0	103,558.00
R186	On 06/02/2020	Bond Future	8.11	Call	375.71000	0.37571	353.85000	0.35385	375.710	5.63	0.25	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	922.85000	0.92285	985.38000	0.98538	922.850	5.85	0.45	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	217.51000	0.21751	240.65000	0.24065	217.510	6.29	0.14	0.00	0	821.00
R186	On 07/05/2020	Bond Future		8.49451	114.06934		8.51727	113.94895		6.01	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	218.45000	0.21845	207.29000	0.20729	218.450	5.32	0.12	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	3,726.54000	3.72654	3,824.29000	3.82429	3,726.540	5.53	0.78	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,218.31000	1.21831	1,175.80000	1.17580	1,218.310	5.84	0.40	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,755.91000	1.75591	1,821.28000	1.82128	1,755.910	6.01	0.49	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	953.20000	0.95320	996.19000	0.99619	953.200	6.43	0.31	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future		8.54793	110.86833		8.57194	110.74557		5.98	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future		8.59804	112.95193		8.62338	112.82684		5.86	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 06/02/2020	Bond Future		301.87930	301.87930		301.83253	301.83253			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future		307.45963	307.45963		307.41170	307.41170			0.00	0.00	0	0.00

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R197	On 06/08/2020	Bond Future			305.49884		305.49884		305.44987	305.44987			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			311.23750		311.23750		311.18738	311.18738			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 06/02/2020	Bond Future			226.89681		226.89681		226.65104	226.65104			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			231.09104		231.09104		230.84051	230.84051			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			231.33138		231.33138		231.07582	231.07582			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			235.67690		235.67690		235.41655	235.41655			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 06/02/2020	Bond Future			7.33032		104.63276		7.34643	104.58917		2.36	0.00	0.00	0	42,421.00
R2023	On 07/05/2020	Bond Future			7.31821		102.60887		7.33592	102.56443		2.58	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.28976		104.50450		7.30941	104.45915		2.44	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.25678		102.53293		7.27876	102.48672		2.38	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 06/02/2020	Bond Future			9.25224		92.19541		9.25815	92.15950		8.72	0.00	0.00	0	77,736.00
R2030	On 06/02/2020	Bond Future	8.40	Call	51.17000		0.05117		51.82000	0.05182	51.170	7.90	0.04	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	667.41000		0.66741		665.14000	0.66514	667.410	8.49	0.32	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,328.71000		1.32871		1,357.16000	1.35716	1,328.710	8.72	0.49	1,731,769.16	38	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	941.64000		0.94164		966.08000	0.96608	941.640	8.89	0.39	1,109,351.55	31	5,000.00
R2030	On 07/05/2020	Bond Future			9.32369		93.87715		9.32985	93.84049		9.03	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.39714		91.59735		9.40356	91.55996		9.05	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.46363		93.32058		9.47031	93.28246		8.99	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	603.24000		0.60324		599.17000	0.59917	603.240	7.45	0.17	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	825.22000		0.82522		819.76000	0.81976	825.220	7.50	0.22	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,198.01000		1.19801		1,190.69000	1.19069	1,198.010	7.82	0.29	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	1,911.17000		1.91117		1,900.79000	1.90079	1,911.170	8.31	0.38	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,937.32000		1.93732		1,926.84000	1.92684	1,937.320	8.33	0.39	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,465.45000		2.46545		2,452.97000	2.45297	2,465.450	8.61	0.45	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	2,054.88000		2.05488		2,072.44000	2.07244	2,054.880	9.90	0.33	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,682.13000		1.68213		1,697.36000	1.69736	1,682.130	10.51	0.28	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	1,581.23000		1.58123		1,595.78000	1.59578	1,581.230	10.71	0.26	0.00	0	3,000.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.60628		93.40504		9.62763	93.26423		9.81	0.00	22,884,234.80	245	70,738.00
R2032	On 07/05/2020	Bond Future			9.68167		90.94912		9.70380	90.80572		10.61	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.75818		92.62301		9.78113	92.47692		10.21	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.83341		90.20678		9.85722	90.05790		10.64	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,217.96000		1.21796		1,183.78000	1.18378	1,217.960	9.45	0.26	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,547.89000		1.54789		1,507.02000	1.50702	1,547.890	9.59	0.31	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,382.71000		2.38271		2,327.77000	2.32777	2,382.710	10.00	0.41	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	2,883.43000		2.88343		2,821.22000	2.82122	2,883.430	10.21	0.46	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	1,480.02000		1.48002		1,519.33000	1.51933	1,480.020	12.10	0.23	0.00	0	3,000.00

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R2032	On 05/11/2020	Bond Future	11.08	Put	1,354.92000		1.35492	1,391.78000	1.39178	1,354.920	12.12	0.21	0.00	0	1,000.00	
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 06/02/2020	Bond Future			9.93203		95.84407	9.94321	95.76296		10.82	0.00	0.00	0	118,869.00	
R2035	On 07/05/2020	Bond Future			10.00900		93.08898	10.02056	93.00637		11.71	0.00	0.00	0	0.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	503.44000		0.50344	495.45000	0.49545	503.440	10.44	0.16	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	606.12000		0.60612	596.72000	0.59672	606.120	10.56	0.18	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	1,936.09000		1.93609	1,911.29000	1.91129	1,936.090	11.43	0.41	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	2,029.11000		2.02911	2,003.36000	2.00336	2,029.110	11.46	0.42	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	1,403.94000		1.40394	1,436.12000	1.43612	1,403.940	12.53	0.29	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	1,124.29000		1.12429	1,151.88000	1.15188	1,124.290	12.86	0.24	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			10.08683		94.80187	10.09881	94.71760		11.29	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	431.14000		0.43114	424.51000	0.42451	431.140	10.10	0.12	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	682.02000		0.68202	671.86000	0.67186	682.020	10.10	0.17	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			10.16678		92.08445	10.17918	91.99859		11.83	0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			10.10472		87.35113	10.11073	87.30761		12.04	0.00	0.00	0	76,213.00	
R2037	On 07/05/2020	Bond Future			10.18640		88.94451	10.19263	88.90006		12.44	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			10.27053		86.32137	10.27698	86.27605		12.59	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			10.34788		87.94725	10.35454	87.90110		12.58	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 06/02/2020	Bond Future			10.25062		89.72248	10.26177	89.63650		12.51	0.00	0.00	0	52,705.00	
R2040	On 07/05/2020	Bond Future			10.33349		91.35905	10.34501	91.27148		12.94	0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	612.11000		0.61211	602.46000	0.60246	612.110	11.31	0.18	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	1,811.74000		1.81174	1,787.87000	1.78787	1,811.740	12.24	0.38	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.41886		88.52943	10.43078	88.44019		13.13	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			10.49742		90.19728	10.50973	90.10637		13.14	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1,467.56000		1.46756	1,449.78000	1.44978	1,467.560	12.00	0.25	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	2,017.70000		2.01770	1,994.93000	1.99493	2,017.700	12.29	0.31	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	2,787.71000		2.78771	2,758.69000	2.75869	2,787.710	12.60	0.39	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	3,544.11000		3.54411	3,509.61000	3.50961	3,544.110	12.86	0.45	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	2,129.61000		2.12961	2,159.49000	2.15949	2,129.610	14.58	0.26	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	1,761.00000		1.76100	1,787.27000	1.78727	1,761.000	14.58	0.23	0.00	0	2,000.00	
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future			10.33981		86.25462	10.34071	86.24763		13.17	0.00	8,107,934.28	94	50,312.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	8.01000		0.00801	8.55000	0.00855	8.010	11.27	0.01	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	250.93000		0.25093	256.86000	0.25686	250.930	11.44	0.13	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	689.27000		0.68927	702.97000	0.70297	689.270	13.69	0.24	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.42131		87.82799	10.42225	87.82079		13.62	0.00	0.00	0	0.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	283.49000		0.28349	286.50000	0.28650	283.490	11.91	0.09	0.00	0	556.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 07/05/2020	Bond Future	9.33	Call	339.03000	0.33903		342.35000	0.34235	339.030	11.91	0.11	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	454.14000	0.45414		458.00000	0.45800	454.140	11.91	0.14	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,351.04000	1.35104		1,357.11000	1.35711	1,351.040	12.72	0.31	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	1,516.80000	1.51680		1,523.05000	1.52305	1,516.800	12.83	0.33	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,545.55000	1.54555		1,551.82000	1.55182	1,545.550	12.85	0.33	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,902.15000	1.90215		1,914.17000	1.91417	1,902.150	14.07	0.34	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,473.11000	1.47311		1,484.09000	1.48409	1,473.110	14.47	0.28	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,355.00000	1.35500		1,365.63000	1.36563	1,355.000	14.62	0.26	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.50520	85.05854		10.50618	85.05114		13.84	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	356.82000	0.35682		359.06000	0.35906	356.820	12.36	0.09	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	696.33000	0.69633		699.43000	0.69943	696.330	12.36	0.16	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,206.97000	1.20697		1,210.81000	1.21081	1,206.970	12.64	0.24	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,027.94000	2.02794		2,032.29000	2.03229	2,027.940	13.15	0.35	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,571.83000	2.57183		2,582.10000	2.58210	2,571.830	14.45	0.35	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	2,221.55000	2.22155		2,231.33000	2.23133	2,221.550	14.74	0.31	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.58238	86.66114		10.58339	86.65361		13.85	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	536.05000	0.53605		538.18000	0.53818	536.050	12.65	0.11	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,008.33000	1.00833		1,011.13000	1.01113	1,008.330	12.65	0.19	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	1,754.29000	1.75429		1,757.47000	1.75747	1,754.290	12.65	0.29	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,417.82000	2.41782		2,421.11000	2.42111	2,417.820	12.94	0.36	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	2,566.74000	2.56674		2,570.03000	2.57003	2,566.740	13.01	0.37	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,839.54000	2.83954		2,848.53000	2.84853	2,839.540	14.37	0.33	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,424.50000	2.42450		2,432.97000	2.43297	2,424.500	14.70	0.29	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	2,337.15000	2.33715		2,345.49000	2.34549	2,337.150	14.79	0.28	0.00	0	1,815.00	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 06/02/2020	Bond Future			10.31558	89.68148		10.32161	89.63342		12.89	0.00	8,968,148.00	100	94,180.00	
R2048	On 07/05/2020	Bond Future			10.39080	86.87746		10.39703	86.82845		14.03	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.46682	88.47512		10.47325	88.42522		13.56	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	363.13000	0.36313		361.48000	0.36148	363.130	12.10	0.09	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	598.55000	0.59855		595.56000	0.59556	598.550	12.10	0.14	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.54413	85.70287		10.55078	85.65194		14.28	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R207	On 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 06/02/2020	Bond Future			6.60291	102.61873		6.60148	102.62027		0.55	0.00	0.00	0	12,555.00	
R208	On 07/05/2020	Bond Future			6.37020	101.08721		6.36839	101.08875		0.56	0.00	0.00	0	0.00	
R208	On 06/08/2020	Bond Future			5.91355	102.95824		5.91112	102.95975		0.43	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.82776	101.48238		4.82389	101.48387		0.25	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	

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
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 06/02/2020	Bond Future			9.95431		72.82291		9.96533	72.75479		12.11	0.00	0.00	0	104,009.00
R209	On 06/02/2020	Bond Future	9.40	Call	267.79000		0.26779		263.67000	0.26367	267.790	11.17	0.16	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			10.02654		71.00001		10.03792	70.93054		13.19	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			10.09950		72.30616		10.11125	72.23534		12.76	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.17094		70.51653		10.18306	70.44439		13.35	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 06/02/2020	Bond Future			188.71527		188.71527		188.16683	188.16683			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			189.56019		189.56019		189.00144	189.00144			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			193.14462		193.14462		192.57517	192.57517			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			194.05734		194.05734		193.47718	193.47718			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 06/02/2020	Bond Future			161.84500		161.84500		161.74926	161.74926			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future			164.83665		164.83665		164.73903	164.73903			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.66541		165.66541		165.56585	165.56585			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.77738		168.77738		168.67588	168.67588			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 06/02/2020	Bond Future			9.46144		86.51836		9.48279	86.39056		9.37	0.00	0.00	0	24,111.00
R213	On 07/05/2020	Bond Future			9.53021		84.54459		9.55233	84.41442		10.15	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.59936		86.10135		9.62232	85.96862		9.77	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.67121		84.17031		9.69502	84.03512		10.15	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 06/02/2020	Bond Future			10.20831		71.07988		10.22451	70.97688		13.12	0.00	0.00	0	18,135.00
R214	On 06/02/2020	Bond Future	9.52	Call	164.01000		0.16401		158.56000	0.15856	164.010	11.79	0.10	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	630.70000		0.63070		611.68000	0.61168	630.700	12.48	0.28	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	977.89000		0.97789		1,026.93000	1.02693	977.890	13.41	0.36	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.28035		69.07822		10.29704	68.97334		14.32	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	398.88000		0.39888		388.21000	0.38821	398.880	12.65	0.14	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,484.35000		1.48435		1,453.62000	1.45362	1,484.350	13.79	0.37	0.00	0	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	1,643.89000	1.64389	1,688.51000	1.68851	1,643.890	15.08	0.34	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.35295	70.34882	10.37017	70.24189		13.86	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.42688	68.37632	10.44463	68.26740		14.56	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 :												302,671,855.19	2,928	1 204 471.00
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Grand Total:												302,671,855.19	2,928	1 204 471.00
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