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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/10/2019

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	94.97000	94.97000	94.97000	94.98000	94.98000				0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	669.48700	669.48700	669.48700	668.59400	668.59400				0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	681.56400	681.56400	681.56400	680.65600	680.65600				0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	693.96200	693.96200	693.96200	693.03700	693.03700				0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	706.86800	706.86800	706.86800	705.92600	705.92600				0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	780.30300	780.30300	780.30300	777.75700	777.75700				0.00	936,363,600.00	120	0.00
AL7T	On 06/02/2020	Index Future	794.37800	794.37800	794.37800	791.78800	791.78800				0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	808.82900	808.82900	808.82900	806.19100	806.19100				0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	823.87100	823.87100	823.87100	821.18300	821.18300				0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	700.36400	700.36400	700.36400	697.81700	697.81700				0.00	0.00	0	202.00
ALBI	On 06/02/2020	Index Future	712.99800	712.99800	712.99800	710.40600	710.40600				0.00	0.00	0	371.00
ALBI	On 07/05/2020	Index Future	725.96900	725.96900	725.96900	723.32900	723.32900				0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	739.46900	739.46900	739.46900	736.78000	736.78000				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	10.66076	78.56732		10.71225	78.26136				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	10.77106	79.98455		10.82441	79.67317				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	10.88111	77.64591		10.93640	77.32882				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	10.98970	79.08982		11.04701	78.76685				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	11.02518	79.56253		11.07661	79.21394				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.13142	80.99773		11.18464	80.64293				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.24167	78.20671		11.29683	77.84536				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.34928	79.66105		11.40639	79.29302				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	693.26800	693.26800		690.65900	690.65900				0.00	0.00	0	387.00
GOVI	On 06/02/2020	GOVI	705.77300	705.77300		703.11800	703.11800				0.00	0.00	0	1,054.00
GOVI	On 07/05/2020	GOVI	718.61200	718.61200		715.90900	715.90900				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	731.97600	731.97600		729.22200	729.22200				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.50128	137.50128		137.63515	137.63515				0.00	0.00	0	731.00
I2025	On 06/02/2020	Bond Future	138.54179	138.54179		138.67824	138.67824				0.00	0.00	0	1,363.00
I2025	On 07/05/2020	Bond Future	141.09507	141.09507		141.23389	141.23389				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	142.24620	142.24620		142.38764	142.38764				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	101.71251	101.71251		101.71114	101.71114				0.00	0.00	0	1,851.00
I2029	On 06/02/2020	Bond Future	103.57249	103.57249		103.57123	103.57123				0.00	0.00	0	3,860.00
I2029	On 07/05/2020	Bond Future	104.36888	104.36888		104.36746	104.36746				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	106.33377	106.33377		106.33236	106.33236				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future	102.07957	102.07957		102.07783	102.07783				0.00	0.00	0	490.00
I2033	On 06/02/2020	Bond Future	103.94633	103.94633		103.94459	103.94459				0.00	0.00	0	5,770.00

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		104.66653	104.66653		104.66469	104.66469			0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future		106.63710	106.63710		106.63527	106.63527			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future		120.31164	120.31164		120.30975	120.30975			0.00	0.00	0	11,584.00
I2038	On 06/02/2020	Bond Future		120.85348	120.85348		120.85159	120.85159			0.00	0.00	0	10,425.00
I2038	On 07/05/2020	Bond Future		123.08076	123.08076		123.07886	123.07886			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		123.70452	123.70452		123.70263	123.70263			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		110.73357	110.73357		110.73176	110.73176			0.00	0.00	0	12,374.00
I2046	On 06/02/2020	Bond Future		112.75857	112.75857		112.75675	112.75675			0.00	0.00	0	4,591.00
I2046	On 07/05/2020	Bond Future		113.08870	113.08870		113.08667	113.08667			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		115.21774	115.21774		115.21571	115.21571			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future		115.48617	115.48617		115.48411	115.48411			0.00	0.00	0	5,298.00
I2050	On 06/02/2020	Bond Future		115.76226	115.76226		115.76042	115.76042			0.00	0.00	0	8,732.00
I2050	On 07/05/2020	Bond Future		117.89573	117.89573		117.89387	117.89387			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		118.23559	118.23559		118.23350	118.23350			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future		261.36000	261.36000		261.39700	261.39700			0.00	551,469,600.00	211	738.00
IGOV	On 06/02/2020	Index Future		266.13900	266.13900		266.17700	266.17700			0.00	561,553,290.00	211	591.00
IGOV	On 07/05/2020	Index Future		271.04400	271.04400		271.08300	271.08300			0.00	0.00	0	0.00
IGOV	On 06/08/2020	Index Future		276.14700	276.14700		276.18700	276.18700			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		8.15670	116.56525		8.21264	116.24524		6.14	0.00	0.00	0	73,494.00
R186	On 07/11/2019	Bond Future	8.20	Put	420.85000	0.42085	591.96000	0.59196	420.850	6.11	0.42	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	772.20000	0.77220	607.27000	0.60727	772.200	6.13	0.62	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	312.60000	0.31260	457.08000	0.45708	312.600	6.14	0.34	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	845.68000	0.84568	670.15000	0.67015	845.680	6.14	0.66	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	5.80000	0.00580	13.68000	0.01368	5.800	6.57	0.01	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.19834	113.36390		8.25707	113.03829		6.28	0.00	950,442,937.60	8,384	80,738.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,268.38000	1.26838	1,132.98000	1.13298	1,268.380	6.21	0.45	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	853.27000	0.85327	971.91000	0.97191	853.270	6.44	0.33	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	311.86000	0.31186	366.05000	0.36605	311.860	6.96	0.14	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.24022	115.42590		8.30201	115.09432		6.18	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	668.10000	0.66810	595.20000	0.59520	668.100	5.67	0.24	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	2,194.57000	2.19457	2,029.90000	2.02990	2,194.570	6.20	0.53	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,512.63000	1.51263	0.00000	0.00000	1,512.630	6.38	0.39	1,057,756,020.40	23,555	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	909.58000	0.90958	1,001.97000	1.00197	909.580	6.88	0.25	0.00	0	6,000.00

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R186	On 06/08/2020	Bond Future			8.27665		112.26769		8.34173	111.92992		6.36	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			307.62529		307.62529		307.62574	307.62574			0.00	0.00	0	1,557.00
R197	On 06/02/2020	Bond Future			305.59586		305.59586		305.59670	305.59670			0.00	0.00	0	2,390.00
R197	On 07/05/2020	Bond Future			311.22798		311.22798		311.22847	311.22847			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			309.29434		309.29434		309.29490	309.29490			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future			233.13432		233.13432		233.13077	233.13077			0.00	0.00	0	7,999.00
R202	On 06/02/2020	Bond Future			233.33177		233.33177		233.32849	233.32849			0.00	0.00	0	3,022.00
R202	On 07/05/2020	Bond Future			237.63188		237.63188		237.62835	237.62835			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			237.96660		237.96660		237.96285	237.96285			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			7.23657		103.02921		7.27216	102.92546		2.46	0.00	2,261,800,247.13	21,953	13,519.00
R2023	On 06/02/2020	Bond Future			7.23626		104.88773		7.27513	104.78226		2.50	0.00	0.00	0	35,191.00
R2023	On 07/05/2020	Bond Future			7.21703		102.86321		7.25975	102.75573		2.61	0.00	1,643,034,053.33	15,973	16,047.00
R2023	On 06/08/2020	Bond Future			7.17232		104.77609		7.21961	104.66662		2.61	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future			8.86336		96.51445		8.91933	96.15823		9.03	0.00	1,865,527,804.05	19,329	27,351.00
R2030	On 07/11/2019	Bond Future	8.60	Call	112.53000		0.11253		80.74000	0.08074	112.530	8.57	0.14	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	411.93000		0.41193		581.06000	0.58106	411.930	8.98	0.36	0.00	0	5,070.00
R2030	On 07/11/2019	Bond Future	9.05	Put	227.92000		0.22792		345.43000	0.34543	227.920	9.09	0.23	0.00	0	5,403.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,658.70000		1.65870		1,397.26000	1.39726	1,658.700	9.14	0.82	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	80.98000		0.08098		138.69000	0.13869	80.980	9.25	0.10	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.30	Put	37.39000		0.03739		69.91000	0.06991	37.390	9.39	0.05	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	24.97000		0.02497		48.80000	0.04880	24.970	9.48	0.04	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	0.56000		0.00056		1.62000	0.00162	0.560	10.17	0.00	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	0.22000		0.00022		0.69000	0.00069	0.220	10.30	0.00	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			8.91953		94.24671		8.97762	93.88425		9.23	0.00	1,188,356,766.39	12,609	75,365.00
R2030	On 06/02/2020	Bond Future	8.40	Call	567.16000		0.56716		493.83000	0.49383	567.160	8.57	0.23	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	2,108.97000		2.10897		1,923.03000	1.92303	2,108.970	9.23	0.55	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,035.85000		1.03585		1,166.66000	1.16666	1,035.850	9.48	0.32	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			8.97882		95.96091		9.03918	95.59175		9.08	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.03555		93.73643		9.09832	93.36044		9.56	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.18919		94.09200		9.24519	93.70349		10.54	0.00	1,320,110,760.00	14,030	20,850.00

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R2032	On 06/02/2020	Bond Future			9.25157	95.78928		9.30952	95.39390			10.29	0.00	1,320,167,856.96	13,782	53,033.00
R2032	On 07/05/2020	Bond Future			9.31492	93.37206		9.37495	92.96940			10.49	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.37542	95.10838		9.43761	94.69821			10.76	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			9.45512	97.12254		9.50114	96.76767			11.47	0.00	0.00	0	10,307.00
R2035	On 07/11/2019	Bond Future	8.92	Call	10.12000	0.01012		7.88000	0.00788	10.120		10.46	0.02	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,112.26000	1.11226		943.24000	0.94324	1,112.260		11.50	0.60	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	5.49000	0.00549		11.35000	0.01135	5.490		12.86	0.01	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.52445	98.87449		9.57201	98.51341			11.20	0.00	0.00	0	104,442.00
R2035	On 07/05/2020	Bond Future			9.58847	96.16974		9.63761	95.80200			11.46	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,532.43000	1.53243		1,422.08000	1.42208	1,532.430		10.60	0.33	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,829.04000	3.82904		3,628.60000	3.62860	3,829.040		11.46	0.58	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	838.77000	0.83877		907.22000	0.90722	838.770		13.08	0.16	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.64944	97.95811		9.70022	97.58357			11.81	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,746.67000	1.74667		1,650.05000	1.65005	1,746.670		12.26	0.28	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,559.77000	2.55977		2,436.30000	2.43630	2,559.770		13.07	0.36	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			9.58455	93.31968		9.64055	92.88556			12.17	0.00	0.00	0	33,901.00
R2037	On 06/02/2020	Bond Future			9.64974	90.74381		9.70753	90.30195			12.46	0.00	12,794,877.21	141	58,025.00
R2037	On 07/05/2020	Bond Future			9.71720	92.39425		9.77685	91.94433			12.19	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			9.78312	89.85290		9.84474	89.39455			13.17	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			9.73979	96.03219		9.79079	95.60954			12.66	0.00	0.00	0	7,805.00
R2040	On 07/11/2019	Bond Future	9.30	Call	36.61000	0.03661		27.46000	0.02746	36.610		11.78	0.04	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,189.92000	1.18992		990.23000	0.99023	1,189.920		12.75	0.59	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.80683	93.25465		9.85943	92.82454			12.99	0.00	676,655,740.40	7,256	40,301.00
R2040	On 07/05/2020	Bond Future			9.87598	94.95080		9.93026	94.51276			12.72	0.00	0.00	0	0.00
R2040	On 06/08/2020	Bond Future			9.94378	92.20637		9.99981	91.76024			13.80	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future			9.80455	92.75043		9.85552	92.32128			13.36	0.00	0.00	0	12,068.00
R2044	On 07/11/2019	Bond Future	9.19	Call	4.68000	0.00468		3.51000	0.00351	4.680		12.21	0.01	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	685.71000	0.68571		556.23000	0.55623	685.710		13.34	0.41	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	11.41000	0.01141		22.85000	0.02285	11.410		15.12	0.01	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.86989	90.03905		9.92242	89.60230			13.72	0.00	0.00	0	31,571.00
R2044	On 06/02/2020	Bond Future	9.09	Call	343.36000	0.34336		297.03000	0.29703	343.360		11.77	0.13	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,052.07000	2.05207		1,874.96000	1.87496	2,052.070		13.29	0.45	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	593.43000	0.59343		670.45000	0.67045	593.430		15.40	0.15	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			9.93713	91.67664		9.99129	91.23188			13.44	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,212.88000	1.21288		1,108.84000	1.10884	1,212.880		12.22	0.26	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	1,398.00000		1.39800		1,282.64000	1.28264	1,398.000	12.36	0.28	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,453.02000		3.45302		3,239.94000	3.23994	3,453.020	13.32	0.51	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,756.51000		3.75651		3,532.01000	3.53201	3,756.510	13.41	0.54	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,098.00000		1.09800		1,190.28000	1.19028	1,098.000	15.34	0.19	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	995.97000		0.99597		1,081.73000	1.08173	995.970	15.34	0.17	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.00300		88.99671		10.05887	88.54364		14.59	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1,344.21000		1.34421		1,247.50000	1.24750	1,344.210	13.36	0.23	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.66	Call	3,244.78000		3.24478		3,063.40000	3.06340	3,244.780	14.21	0.43	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,094.28000		2.09428		2,220.47000	2.22047	2,094.280	15.99	0.26	0.00	0	140.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 07/11/2019	Bond Future			9.78970		91.82947		9.84069	91.38707		13.79	0.00	0.00	0	73,592.00
R2048	On 06/02/2020	Bond Future			9.85634		93.48596		9.90890	93.03573		13.50	0.00	0.00	0	39,823.00
R2048	On 07/05/2020	Bond Future			9.91801		90.74657		9.97215	90.28811		13.90	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			9.97703		92.43409		10.03280	91.96716		14.42	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1,811.71000		1.81171		1,698.75000	1.69875	1,811.710	14.85	0.26	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2,518.90000		2.51890		2,375.39000	2.37539	2,518.900	15.19	0.33	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			6.85220		102.39474		6.84853	102.39540		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			6.62032		100.95186		6.61921	100.95331		0.66	0.00	418,647,363.42	4,147	2,194.00
R208	On 06/02/2020	Bond Future			6.46009		102.77290		6.45859	102.77453		0.60	0.00	0.00	0	8,840.00
R208	On 07/05/2020	Bond Future			6.19209		101.23901		6.19026	101.24058		0.57	0.00	0.00	0	0.00
R208	On 06/08/2020	Bond Future			5.65043		103.12171		5.64787	103.12330		0.48	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			9.45364		74.29532		9.50453	73.95944		13.00	0.00	949,271,303.64	12,777	74,652.00
R209	On 07/11/2019	Bond Future	8.92	Call	10.40000		0.01040		7.76000	0.00776	10.400	11.99	0.02	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	378.29000		0.37829		301.48000	0.30148	378.290	12.74	0.33	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	888.95000		0.88895		736.54000	0.73654	888.950	13.00	0.57	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	127.23000		0.12723		197.11000	0.19711	127.230	13.47	0.13	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.51236		75.63553		9.56476	75.29368		12.81	0.00	949,377,172.56	12,552	89,255.00
R209	On 06/02/2020	Bond Future	9.40	Call	1,701.79000		1.70179		1,559.99000	1.55999	1,701.790	12.67	0.46	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.57163		73.86008		9.62562	73.51198		13.16	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.62826		75.23363		9.68389	74.87900		13.50	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

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/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	188.25015		188.25015		188.24792	188.24792			0.00	0.00	0	1,055.00
R210	On 06/02/2020	Bond Future	191.69275		191.69275		191.69055	191.69055			0.00	0.00	0	1,772.00
R210	On 07/05/2020	Bond Future	192.57560		192.57560		192.57331	192.57331			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future	196.20110		196.20110		196.19871	196.19871			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	161.78926		161.78926		161.87672	161.87672			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future	162.50197		162.50197		162.59127	162.59127			0.00	0.00	0	4,084.00
R212	On 07/05/2020	Bond Future	165.49679		165.49679		165.58756	165.58756			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future	166.31904		166.31904		166.41150	166.41150			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	9.05424		87.04717		9.11025	86.69511		10.09	0.00	1,071,463,615.53	12,309	10,592.00
R213	On 06/02/2020	Bond Future	9.11689		88.61744		9.17490	88.25916		9.93	0.00	0.00	0	15,211.00
R213	On 07/05/2020	Bond Future	9.17415		86.67749		9.23422	86.31263		10.21	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future	9.22771		88.28938		9.28995	87.91771		10.34	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	9.70944		72.62531		9.76039	72.27649		14.21	0.00	0.00	0	4,674.00
R214	On 06/02/2020	Bond Future	9.77413		73.93541		9.82660	73.58036		13.96	0.00	0.00	0	14,090.00
R214	On 07/05/2020	Bond Future	9.83393		71.98207		9.88792	71.62054		14.34	0.00	0.00	0	0.00
R214	On 06/08/2020	Bond Future	9.89096		73.32069		9.94653	72.95242		14.78	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 :											17,734,793,008.62	179,339	1 378 578.00	
Grand Total:											17,734,793,008.62	179,339	1 378 578.00	