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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/10/2019

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	95.00000	95.00000	94.98000	94.98000					0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	668.75600	668.75600	669.55800	669.55800					0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	680.82100	680.82100	681.63300	681.63300					0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	693.18700	693.18700	694.03500	694.03500					0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	706.05000	706.05000	706.94200	706.94200					0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	778.37400	778.37400	780.15600	780.15600					0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	792.41600	792.41600	794.22600	794.22600					0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	806.80900	806.80900	808.67600	808.67600					0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	821.78100	821.78100	823.71500	823.71500					0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	698.14400	698.14400	700.36600	700.36600					0.00	0.00	0	202.00
ALBI	On 06/02/2020	Index Future	710.73900	710.73900	712.99700	712.99700					0.00	0.00	0	371.00
ALBI	On 07/05/2020	Index Future	723.64800	723.64800	725.96900	725.96900					0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	737.07700	737.07700	739.47000	739.47000					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	10.69358	78.37210		10.64448	78.66442				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	10.80501	79.78619		10.75420	80.08333				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	10.91669	77.44164		10.86363	77.74655				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.02714	78.87860		10.97158	79.19234				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	11.04301	79.44139		10.99388	79.77595				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.14982	80.87476		11.09904	81.21491				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.26109	78.07917		11.20812	78.42789				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.36989	79.52789		11.31454	79.88637				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	690.93900	690.93900		693.21800	693.21800				0.00	677,120,220.00	98	289.00
GOVI	On 06/02/2020	GOVI	703.40300	703.40300		705.72000	705.72000				0.00	668,232,850.00	95	1,149.00
GOVI	On 07/05/2020	GOVI	716.18000	716.18000		718.56000	718.56000				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	729.47000	729.47000		731.92300	731.92300				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.50222	137.50222		137.63695	137.63695				0.00	0.00	0	731.00
I2025	On 06/02/2020	Bond Future	138.54341	138.54341		138.67972	138.67972				0.00	0.00	0	1,363.00
I2025	On 07/05/2020	Bond Future	141.09270	141.09270		141.23570	141.23570				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	142.23810	142.23810		142.38950	142.38950				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	101.71447	101.71447		101.84284	101.84284				0.00	0.00	0	1,851.00
I2029	On 06/02/2020	Bond Future	103.57503	103.57503		103.70504	103.70504				0.00	0.00	0	3,860.00
I2029	On 07/05/2020	Bond Future	104.36838	104.36838		104.50394	104.50394				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	106.32914	106.32914		106.47146	106.47146				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	102.08236	102.08236		102.02314	102.02314				0.00	0.00	0	490.00
I2033	On 06/02/2020	Bond Future	103.94968	103.94968		103.88874	103.88874				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		104.66700	104.66700		104.60793	104.60793			0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future		106.63331	106.63331		106.57742	106.57742			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		119.97110	119.97110		120.31352	120.31352			0.00	0.00	0	11,584.00
I2038	On 06/02/2020	Bond Future		120.50732	120.50732		120.85520	120.85520			0.00	0.00	0	10,425.00
I2038	On 07/05/2020	Bond Future		122.72463	122.72463		123.08265	123.08265			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		123.33679	123.33679		123.70659	123.70659			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		110.43565	110.43565		110.53477	110.53477			0.00	0.00	0	12,374.00
I2046	On 06/02/2020	Bond Future		112.45571	112.45571		112.55601	112.55601			0.00	0.00	0	4,591.00
I2046	On 07/05/2020	Bond Future		112.77680	112.77680		112.88226	112.88226			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		114.89551	114.89551		115.00746	115.00746			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		115.48915	115.48915		115.37354	115.37354			0.00	0.00	0	5,298.00
I2050	On 06/02/2020	Bond Future		115.76617	115.76617		115.64746	115.64746			0.00	0.00	0	8,757.00
I2050	On 07/05/2020	Bond Future		117.89642	117.89642		117.77900	117.77900			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		118.23140	118.23140		118.11646	118.11646			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		261.07700	261.07700		261.20000	261.20000			0.00	0.00	0	318.00
IGOV	On 06/02/2020	Index Future		265.85100	265.85100		265.97600	265.97600			0.00	1,116,574,200.00	420	1,011.00
IGOV	On 07/05/2020	Index Future		270.74400	270.74400		270.87800	270.87800			0.00	0.00	0	0.00
IGOV	On 06/08/2020	Index Future		275.83100	275.83100		275.97800	275.97800			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		8.20108	116.31128		8.16121	116.53941		6.14	0.00	688,562,777.60	5,920	56,149.00
R186	On 07/11/2019	Bond Future	8.20	Put	448.30000	0.44830	367.09000	0.36709	448.300	6.11	0.50	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	533.59000	0.53359	693.30000	0.69330	533.590	6.13	0.56	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	321.09000	0.32109	260.63000	0.26063	321.090	6.14	0.40	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	600.20000	0.60020	767.87000	0.76787	600.200	6.14	0.60	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	2.31000	0.00231	2.07000	0.00207	2.310	6.57	0.01	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future		8.24486	113.10588		8.20311	113.33741		6.28	0.00	681,010,503.48	6,021	99,433.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,126.06000	1.12606	1,234.78000	1.23478	1,126.060	6.21	0.43	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	912.95000	0.91295	841.50000	0.84150	912.950	6.44	0.35	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	331.02000	0.33102	301.89000	0.30189	331.020	6.96	0.15	0.00	0	821.00
R186	On 07/05/2020	Bond Future		8.28978	115.15985		8.24521	115.39908		6.18	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	591.45000	0.59145	650.19000	0.65019	591.450	5.67	0.22	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	2,036.03000	2.03603	2,164.41000	2.16441	2,036.030	6.20	0.50	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,597.13000	1.59713	1,507.13000	1.50713	1,597.130	6.38	0.41	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	959.57000	0.95957	902.03000	0.90203	959.570	6.88	0.27	0.00	0	6,000.00

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R186	On 06/08/2020	Bond Future			8.32973		111.99210		8.28191	112.24034		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			307.39945		307.39945		307.62485	307.62485			0.00	0.00	0	1,557.00
R197	On 06/02/2020	Bond Future			305.36751		305.36751		305.59503	305.59503			0.00	0.00	0	2,390.00
R197	On 07/05/2020	Bond Future			310.98647		310.98647		311.22738	311.22738			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			309.03600		309.03600		309.29388	309.29388			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			232.37783		232.37783		232.37581	232.37581			0.00	0.00	0	7,999.00
R202	On 06/02/2020	Bond Future			232.56253		232.56253		232.55901	232.55901			0.00	0.00	0	3,022.00
R202	On 07/05/2020	Bond Future			236.84186		236.84186		236.84537	236.84537			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			237.15204		237.15204		237.16500	237.16500			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			7.28205		102.89666		7.24149	103.01486		2.46	0.00	0.00	0	13,519.00
R2023	On 06/02/2020	Bond Future			7.28581		104.75331		7.24169	104.87299		2.50	0.00	29,330,926.80	280	39,862.00
R2023	On 07/05/2020	Bond Future			7.27265		102.72330		7.22297	102.84826		2.61	0.00	0.00	0	16,047.00
R2023	On 06/08/2020	Bond Future			7.23569		104.62943		7.17889	104.76087		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			8.90236		96.26604		8.86774	96.48651		9.03	0.00	0.00	0	26,351.00
R2030	On 07/11/2019	Bond Future	8.60	Call	39.34000		0.03934		69.69000	0.06969	39.340	8.57	0.07	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	402.83000		0.40283		346.80000	0.34680	402.830	8.98	0.41	0.00	0	5,070.00
R2030	On 07/11/2019	Bond Future	9.05	Put	201.20000		0.20120		173.56000	0.17356	201.200	9.09	0.25	0.00	0	5,403.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,381.71000		1.38171		1,584.13000	1.58413	1,381.710	9.14	0.82	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.20	Put	56.87000		0.05687		50.34000	0.05034	56.870	9.25	0.09	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.30	Put	21.45000		0.02145		19.65000	0.01965	21.450	9.39	0.04	0.00	0	2,750.00
R2030	On 07/11/2019	Bond Future	9.35	Put	12.77000		0.01277		11.97000	0.01197	12.770	9.48	0.02	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	0.08000		0.00008		0.10000	0.00010	0.080	10.17	0.00	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	0.02000		0.00002		0.03000	0.00003	0.020	10.30	0.00	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			8.95995		93.99431		8.92409	94.21819		9.23	0.00	1,503,908.96	16	75,002.00
R2030	On 06/02/2020	Bond Future	8.40	Call	486.91000		0.48691		541.71000	0.54171	486.910	8.57	0.21	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,936.38000		1.93638		2,066.54000	2.06654	1,936.380	9.23	0.53	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,086.08000		1.08608		1,020.19000	1.02019	1,086.080	9.48	0.34	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.02127		95.70109		8.98355	95.93191		9.08	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.08034		93.46794		9.04047	93.70689		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			9.23808		93.75269		9.19351	94.06195		10.54	0.00	0.00	0	20,850.00

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R2032	On 06/02/2020	Bond Future			9.30211		95.44432		9.25605	95.75863		10.29	0.00	77,596,232.16	813	55,116.00
R2032	On 07/05/2020	Bond Future			9.36768		93.01804		9.31955	93.34092		10.49	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.43065		94.74399		9.38021	95.07670		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			9.50386		96.74675		9.45936	97.08977		11.47	0.00	0.00	0	10,307.00
R2035	On 07/11/2019	Bond Future	8.92	Call	1.02000		0.00102		3.38000	0.00338	1.020	10.46	0.00	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	760.32000		0.76032		992.52000	0.99252	760.320	11.50	0.53	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1.75000		0.00175		1.70000	0.00170	1.750	12.86	0.00	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.57478		98.49244		9.52885	98.84100		11.20	0.00	316,062,239.96	3,209	107,647.00
R2035	On 07/05/2020	Bond Future			9.64084		95.77790		9.59301	96.13567		11.46	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,381.06000		1.38106		1,500.63000	1.50063	1,381.060	10.60	0.31	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,574.39000		3.57439		3,785.06000	3.78506	3,574.390	11.46	0.56	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	881.12000		0.88112		826.80000	0.82680	881.120	13.08	0.17	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.70409		97.55511		9.65412	97.92350		11.81	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	1,611.91000		1.61191		1,718.23000	1.71823	1,611.910	12.26	0.27	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	2,390.24000		2.39024		2,525.36000	2.52536	2,390.240	13.07	0.34	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			9.63837		92.90240		9.58883	93.28639		12.17	0.00	613,155,840.00	6,600	31,981.00
R2037	On 06/02/2020	Bond Future			9.70524		90.31939		9.65417	90.70982		12.46	0.00	596,107,974.00	6,600	65,957.00
R2037	On 07/05/2020	Bond Future			9.77484		91.95944		9.72177	92.35966		12.19	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			9.84316		89.40626		9.78784	89.81767		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			9.78856		95.62796		9.73904	96.03842		12.66	0.00	0.00	0	7,805.00
R2040	On 07/11/2019	Bond Future	9.30	Call	6.38000		0.00638		17.38000	0.01738	6.380	11.78	0.01	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	811.31000		0.81131		1,083.65000	1.08365	811.310	12.75	0.52	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.85708		92.84369		9.80606	93.26097		12.99	0.00	0.00	0	40,297.00
R2040	On 07/05/2020	Bond Future			9.92817		94.52956		9.87518	94.95728		12.72	0.00	0.00	0	0.00
R2040	On 06/08/2020	Bond Future			9.99814		91.77348		9.94295	92.21300		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			9.85334		92.33956		9.80381	92.75668		13.36	0.00	0.00	0	9,398.00
R2044	On 07/11/2019	Bond Future	9.19	Call	0.32000		0.00032		1.35000	0.00135	0.320	12.21	0.00	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	388.66000		0.38866		576.87000	0.57687	388.660	13.34	0.31	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	4.31000		0.00431		3.88000	0.00388	4.310	15.12	0.01	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.92014		89.62119		9.86915	90.04523		13.72	0.00	268,863.57	3	34,244.00
R2044	On 06/02/2020	Bond Future	9.09	Call	273.67000		0.27367		327.32000	0.32732	273.670	11.77	0.11	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,822.74000		1.82274		2,018.15000	2.01815	1,822.740	13.29	0.42	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	623.73000		0.62373		567.72000	0.56772	623.730	15.40	0.16	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			9.98925		91.24857		9.93635	91.68308		13.44	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,080.28000		1.08028		1,194.16000	1.19416	1,080.280	12.22	0.24	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	1,252.30000	1.25230		1,378.17000	1.37817	1,252.300	12.36	0.26	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	3,202.51000	3.20251		3,428.81000	3.42881	3,202.510	13.32	0.49	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	3,494.72000	3.49472		3,732.38000	3.73238	3,494.720	13.41	0.52	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,150.59000	1.15059		1,075.67000	1.07567	1,150.590	15.34	0.19	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,043.92000	1.04392		974.73000	0.97473	1,043.920	15.34	0.18	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.05723	88.55689		10.00220	89.00322		14.59	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	1,223.32000	1.22332		1,328.85000	1.32885	1,223.320	13.36	0.22	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	3,030.88000	3.03088		3,224.48000	3.22448	3,030.880	14.21	0.41	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,180.74000	2.18074		2,071.28000	2.07128	2,180.740	15.99	0.27	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			9.83847	91.40625		9.78895	91.83601		13.79	0.00	1,828,125.00	20	73,546.00	
R2048	On 06/02/2020	Bond Future			9.90657	93.05561		9.85558	93.49250		13.50	0.00	312,852,960.82	3,362	88,671.00	
R2048	On 07/05/2020	Bond Future			9.97006	90.30573		9.91722	90.75329		13.90	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.03110	91.98133		9.97621	92.44099		14.42	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	1,668.64000	1.66864		1,792.71000	1.79271	1,668.640	14.85	0.25	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	2,341.28000	2.34128		2,497.50000	2.49750	2,341.280	15.19	0.32	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			6.86392	102.39267		6.85586	102.39409		0.06	0.00	2,559,816.75	25	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			6.62313	100.94820		6.62142	100.95043		0.66	0.00	0.00	0	2,194.00	
R208	On 06/02/2020	Bond Future			6.46309	102.76966		6.46158	102.77129		0.60	0.00	0.00	0	11,354.00	
R208	On 07/05/2020	Bond Future			6.19945	101.23273		6.19391	101.23746		0.57	0.00	0.00	0	0.00	
R208	On 06/08/2020	Bond Future			5.66734	103.11119		5.65297	103.12013		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			9.50758	73.93938		9.45799	74.26652		13.00	0.00	332,727,210.00	4,500	74,652.00	
R209	On 07/11/2019	Bond Future	8.92	Call	1.06000	0.00106		3.61000	0.00361	1.060	11.99	0.00	0.00	0	8,000.00	
R209	On 07/11/2019	Bond Future	9.33	Call	181.69000	0.18169		291.52000	0.29152	181.690	12.74	0.22	0.00	0	8,000.00	
R209	On 07/11/2019	Bond Future	9.50	Call	577.74000	0.57774		784.56000	0.78456	577.740	13.00	0.49	0.00	0	5,000.00	
R209	On 07/11/2019	Bond Future	9.77	Put	106.58000	0.10658		84.47000	0.08447	106.580	13.47	0.13	79,380,247.65	8,000	0.00	
R209	On 06/02/2020	Bond Future			9.56786	75.27353		9.51686	75.60608		12.81	0.00	338,730,885.00	4,500	96,625.00	
R209	On 06/02/2020	Bond Future	9.40	Call	1,502.96000	1.50296		1,658.95000	1.65895	1,502.960	12.67	0.43	0.00	0	7,500.00	
R209	On 07/05/2020	Bond Future			9.62915	73.48930		9.57625	73.83020		13.16	0.00	0.00	0	0.00	
R209	On 06/08/2020	Bond Future			9.68800	74.85290		9.63303	75.20313		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	188.25336		188.25336		188.25252	188.25252			0.00	0.00	0	1,055.00
R210	On 06/02/2020	Bond Future	191.69686		191.69686		191.69481	191.69481			0.00	0.00	0	1,772.00
R210	On 07/05/2020	Bond Future	192.57425		192.57425		192.57790	192.57790			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future	196.19208		196.19208		196.20349	196.20349			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	161.77017		161.77017		161.80641	161.80641			0.00	0.00	0	7,384.00
R212	On 06/02/2020	Bond Future	162.48337		162.48337		162.51923	162.51923			0.00	0.00	0	4,109.00
R212	On 07/05/2020	Bond Future	165.47308		165.47308		165.51453	165.51453			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future	166.28824		166.28824		166.33712	166.33712			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	9.10313		86.73976		9.05855	87.02001		10.09	0.00	0.00	0	10,269.00
R213	On 06/02/2020	Bond Future	9.16748		88.30487		9.12138	88.58963		9.93	0.00	0.00	0	16,825.00
R213	On 07/05/2020	Bond Future	9.22694		86.35673		9.17878	86.64929		10.21	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future	9.28300		87.95910		9.23251	88.26064		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	9.75824		72.29116		9.70871	72.63032		14.21	0.00	144,582,320.00	2,000	4,316.00
R214	On 06/02/2020	Bond Future	9.82434		73.59559		9.77340	73.94037		13.96	0.00	147,191,180.00	2,000	16,130.00
R214	On 07/05/2020	Bond Future	9.88591		71.63395		9.83316	71.98724		14.34	0.00	0.00	0	0.00
R214	On 06/08/2020	Bond Future	9.94490		72.96318		9.89017	73.32595		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 :												6,825,379,281.75	54,482	1 447 683.00
Grand Total:												6,825,379,281.75	54,482	1 447 683.00