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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/11/2019

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	95.49000	95.49000		95.45000	95.45000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	676.71300	676.71300		676.80600	676.80600			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	689.03900	689.03900		689.12400	689.12400			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	701.77200	701.77200		701.83800	701.83800			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	778.64800	778.64800		779.25800	779.25800			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	792.83100	792.83100		793.44100	793.44100			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	807.48200	807.48200		808.07900	808.07900			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	693.25500	693.25500		693.79100	693.79100			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	705.88200	705.88200		706.41800	706.41800			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	718.92700	718.92700		719.45100	719.45100			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	11.16719		77.71494		11.15273	77.79608			0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.29143		75.33679		11.27664	75.41828			0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.41841		76.72045		11.40351	76.80102			0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.54751		74.37423		11.53221	74.45543			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	11.52332		78.44702		11.51401	78.50598			0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.64772		75.61133		11.63825	75.67019			0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.77301		76.99910		11.76358	77.05665			0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.89938		74.18834		11.88974	74.24607			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	685.40500		685.40500		685.93300	685.93300			0.00	0.00	0	1,237.00
GOVI	On 07/05/2020	GOVI	697.88900		697.88900		698.41700	698.41700			0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	710.78600		710.78600		711.30200	711.30200			0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.65033		136.65033		136.78925	136.78925			0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	139.17236		139.17236		139.31172	139.31172			0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	140.29876		140.29876		140.43641	140.43641			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.93346		142.93346		143.07205	143.07205			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	101.47339		101.47339		101.51952	101.51952			0.00	0.00	0	3,860.00
I2029	On 07/05/2020	Bond Future	102.23361		102.23361		102.27908	102.27908			0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.16698		104.16698		104.21012	104.21012			0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.98035		104.98035		105.02309	105.02309			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	101.13237		101.13237		101.13573	101.13573			0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	101.80343		101.80343		101.80534	101.80534			0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.72858		103.72858		103.72736	103.72736			0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.45513		104.45513		104.45258	104.45258			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		115.63383	115.63383		116.05227	116.05227			0.00	0.00	0	10,721.00
I2038	On 07/05/2020	Bond Future		117.76799	117.76799		118.19215	118.19215			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		118.30133	118.30133		118.72988	118.72988			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future		120.52282	120.52282		120.95816	120.95816			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		107.00733	107.00733		107.01073	107.01073			0.00	0.00	0	11,575.00
I2046	On 07/05/2020	Bond Future		107.23415	107.23415		107.23585	107.23585			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		109.26188	109.26188		109.26036	109.26036			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		109.51790	109.51790		109.51504	109.51504			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		108.69225	108.69225		108.48173	108.48173			0.00	0.00	0	11,755.00
I2050	On 07/05/2020	Bond Future		110.69827	110.69827		110.48236	110.48236			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		110.91143	110.91143		110.68809	110.68809			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		112.99425	112.99425		112.76531	112.76531			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		259.13900	259.13900		259.18400	259.18400			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future		263.92200	263.92200		263.96400	263.96400			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future		268.86100	268.86100		268.89500	268.89500			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		8.52231	111.58275		8.51198	111.63898		6.38	0.00	168,489,952.50	1,510	101,307.00
R186	On 06/02/2020	Bond Future	8.11	Call	416.87000	0.41687	436.89000	0.43689	416.870	6.18	0.24	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,323.71000	1.32371	1,303.98000	1.30398	1,323.710	6.38	0.51	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	421.53000	0.42153	416.27000	0.41627	421.530	6.79	0.22	0.00	0	821.00
R186	On 07/05/2020	Bond Future		8.58055	113.61512		8.57001	113.67064		6.21	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	220.73000	0.22073	229.41000	0.22941	220.730	5.52	0.11	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	4,168.48000	4.16848	4,128.62000	4.12862	4,168.480	5.75	0.79	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,156.17000	1.15617	1,182.33000	1.18233	1,156.170	6.05	0.37	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	2,104.57000	2.10457	2,081.17000	2.08117	2,104.570	6.21	0.53	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,209.59000	1.20959	1,195.99000	1.19599	1,209.590	6.62	0.35	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future		8.63858	110.40575		8.62816	110.45879		6.32	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future		8.69377	112.48031		8.68303	112.53309		6.12	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		301.79672	301.79672		302.25000	302.25000			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future		307.36670	307.36670		307.82374	307.82374			0.00	0.00	0	0.00

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R197	On 06/08/2020	Bond Future			305.38538		305.38538		305.84146	305.84146			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			311.12002		311.12002		311.58125	311.58125			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			227.41559		227.41559		226.92503	226.92503			0.00	2,728,987.08	12	8,500.00
R202	On 07/05/2020	Bond Future			231.61276		231.61276		231.10970	231.10970			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			231.85313		231.85313		231.33348	231.33348			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			236.20712		236.20712		235.67504	235.67504			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			7.48337		104.21958		7.48254	104.22181		2.59	0.00	5,523,637.74	53	42,750.00
R2023	On 07/05/2020	Bond Future			7.48740		102.18534		7.48713	102.18601		2.67	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.47720		104.07293		7.47830	104.07040		2.51	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.46642		102.09331		7.46821	102.08957		2.44	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			9.29286		91.94902		9.27772	92.04075		9.41	0.00	190,150,573.36	2,068	78,246.00
R2030	On 06/02/2020	Bond Future	8.40	Call	89.78000		0.08978		98.53000	0.09853	89.780	8.52	0.06	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	780.38000		0.78038		820.07000	0.82007	780.380	9.19	0.33	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,668.64000		1.66864		1,632.13000	1.63213	1,668.640	9.41	0.52	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	1,251.37000		1.25137		1,223.29000	1.22329	1,251.370	9.57	0.43	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.36634		93.62369		9.35086	93.71558		9.22	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.44150		91.33936		9.42588	91.43010		9.37	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.50982		93.05742		9.49377	93.14875		9.28	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	700.46000		0.70046		720.31000	0.72031	700.460	7.95	0.18	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,001.61000		1.00161		1,026.86000	1.02686	1,001.610	8.25	0.24	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,088.80000		2.08880		2,128.65000	2.12865	2,088.800	9.00	0.38	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,114.17000		2.11417		2,154.31000	2.15431	2,114.170	9.01	0.39	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	2,425.86000		2.42586		2,398.89000	2.39889	2,425.860	10.60	0.35	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,942.65000		1.94265		1,920.88000	1.92088	1,942.650	10.96	0.29	0.00	0	16,000.00
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			9.66302		93.03150		9.64803	93.12998		10.54	0.00	157,223,235.00	1,690	69,176.00
R2032	On 07/05/2020	Bond Future			9.74086		90.56628		9.72555	90.66509		10.76	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.81952		92.23327		9.80410	92.33103		10.43	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.89709		89.80937		9.88126	89.90794		10.88	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,321.26000		1.32126		1,351.37000	1.35137	1,321.260	10.04	0.26	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,470.11000		2.47011		2,514.74000	2.51474	2,470.110	10.59	0.40	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	1,512.81000		1.51281		1,494.94000	1.49494	1,512.810	12.21	0.23	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			9.95897		95.64879		9.94410	95.75650		11.54	0.00	111,909,084.30	1,170	118,749.00
R2035	On 07/05/2020	Bond Future			10.03721		92.88759		10.02204	92.99581		11.82	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	599.67000		0.59967		623.71000	0.62371	599.670	10.96	0.17	0.00	0	5,000.00

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R2035	On 07/05/2020	Bond Future	9.18	Call	709.10000	0.70910		736.10000	0.73610	709.100	11.07	0.19	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	2,034.12000	2.03412		2,086.98000	2.08698	2,034.120	11.82	0.40	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	2,126.44000	2.12644		2,180.66000	2.18066	2,126.440	11.86	0.42	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	1,671.19000	1.67119		1,646.98000	1.64698	1,671.190	13.11	0.31	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	1,369.07000	1.36907		1,349.46000	1.34946	1,369.070	13.45	0.26	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			10.11599	94.59696		10.10071	94.70425		11.45	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	461.80000	0.46180		478.09000	0.47809	461.800	10.25	0.12	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	717.35000	0.71735		740.10000	0.74010	717.350	10.25	0.17	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			10.19701	91.87534		10.18135	91.98358		12.04	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			10.11577	87.27113		10.09576	87.41607		12.83	0.00	93,380,109.10	1,070	70,432.00	
R2037	On 07/05/2020	Bond Future			10.19816	88.86062		10.17768	89.00680		12.55	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			10.28266	86.23617		10.26188	86.38221		12.76	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			10.36047	87.86004		10.33914	88.00786		12.81	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			10.27725	89.51735		10.26755	89.59198		13.36	0.00	58,186,277.50	650	45,516.00	
R2040	On 07/05/2020	Bond Future			10.36132	91.14774		10.35149	91.22229		13.08	0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	727.42000	0.72742		747.71000	0.74771	727.420	11.91	0.19	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	1,943.18000	1.94318		1,980.52000	1.98052	1,943.180	12.77	0.38	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.44761	88.31443		10.43783	88.38748		13.33	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			10.52717	89.97782		10.51720	90.05127		13.40	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1,621.20000	1.62120		1,645.52000	1.64552	1,621.200	12.57	0.26	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	2,948.77000	2.94877		2,983.94000	2.98394	2,948.770	13.15	0.39	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	2,317.89000	2.31789		2,304.27000	2.30427	2,317.890	14.82	0.27	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			10.35086	86.16886		10.34116	86.24414		14.08	0.00	230,760,207.08	2,678	43,401.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	21.88000	0.02188		24.13000	0.02413	21.880	11.93	0.01	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	457.87000	0.45787		480.24000	0.48024	457.870	13.07	0.17	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	1,010.89000	1.01089		1,003.69000	1.00369	1,010.890	15.14	0.27	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.43303	87.73829		10.42320	87.81352		13.79	0.00	0.00	0	0.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	327.39000	0.32739		338.94000	0.33894	327.390	12.06	0.10	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	404.13000	0.40413		417.59000	0.41759	404.130	12.21	0.12	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	564.04000	0.56404		581.07000	0.58107	564.040	12.46	0.15	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,528.21000	1.52821		1,560.74000	1.56074	1,528.210	13.31	0.32	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	1,695.78000	1.69578		1,730.37000	1.73037	1,695.780	13.41	0.34	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,724.62000	1.72462		1,759.55000	1.75955	1,724.620	13.43	0.34	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	2,167.89000	2.16789		2,151.30000	2.15130	2,167.890	14.72	0.35	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,727.92000	1.72792		1,715.36000	1.71536	1,727.920	15.17	0.29	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,603.43000	1.60343		1,592.02000	1.59202	1,603.430	15.33	0.27	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.51729	84.96735		10.50749	85.04126		14.06	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
R2044	On 06/08/2020	Bond Future	9.01	Call	403.21000	0.40321		413.75000	0.41375	403.210	12.57	0.10	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	796.21000	0.79621		813.60000	0.81360	796.210	12.76	0.17	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,383.32000	1.38332		1,408.48000	1.40848	1,383.320	13.27	0.26	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,218.57000	2.21857		2,252.25000	2.25225	2,218.570	13.73	0.36	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,860.87000	2.86087		2,842.01000	2.84201	2,860.870	15.13	0.36	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	2,505.17000	2.50517		2,488.93000	2.48893	2,505.170	15.45	0.33	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.59491	86.56785		10.58493	86.64214		14.14	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	602.87000	0.60287		614.91000	0.61491	602.870	12.94	0.12	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,098.95000	1.09895		1,117.74000	1.11774	1,098.950	12.94	0.19	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	1,947.78000	1.94778		1,975.44000	1.97544	1,947.780	13.23	0.30	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,635.83000	2.63583		2,669.13000	2.66913	2,635.830	13.55	0.36	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	2,786.31000	2.78631		2,820.71000	2.82071	2,786.310	13.61	0.38	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	3,148.53000	3.14853		3,129.88000	3.12988	3,148.530	15.06	0.34	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,725.85000	2.72585		2,709.93000	2.70993	2,725.850	15.43	0.30	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	2,635.40000	2.63540		2,620.07000	2.62007	2,635.400	15.52	0.30	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			10.32675	89.59248		10.32221	89.62864		13.82	0.00	17,918,496.00	200	93,517.00	
R2048	On 07/05/2020	Bond Future			10.40264	86.78436		10.39812	86.81988		14.22	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.47901	88.38055		10.47470	88.41397		13.81	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	414.60000	0.41460		421.13000	0.42113	414.600	12.34	0.10	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	665.56000	0.66556		674.69000	0.67469	665.560	12.34	0.15	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.55676	85.60618		10.55245	85.63916		14.60	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			6.58740	102.63545		6.58323	102.63995		0.62	0.00	0.00	0	11,697.00	
R208	On 07/05/2020	Bond Future			6.35349	101.10144		6.34993	101.10447		0.60	0.00	0.00	0	0.00	
R208	On 06/08/2020	Bond Future			5.88961	102.97310		5.88981	102.97297		0.45	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.78985	101.49698		4.79318	101.49569		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	
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			9.97452	72.69805		9.95962	72.79008		13.09	0.00	0.00	0	106,926.00	
R209	On 06/02/2020	Bond Future	9.40	Call	432.50000	0.43250		458.85000	0.45885	432.500	12.60	0.20	0.00	0	7,500.00	
R209	On 07/05/2020	Bond Future			10.04771	70.87086		10.03252	70.96349		13.46	0.00	0.00	0	0.00	
R209	On 06/08/2020	Bond Future			10.12131	72.17478		10.10601	72.26691		13.16	0.00	0.00	0	0.00	
R209	On 05/11/2020	Bond Future			10.19348	70.38245		10.17785	70.47539		13.74	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 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		188.74132	188.74132		188.74873	188.74873			0.00	0.00	0	1,772.00
R210	On 07/05/2020	Bond Future		189.57460	189.57460		189.57938	189.57938			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future		193.15968	193.15968		193.15851	193.15851			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future		194.06470	194.06470		194.06125	194.06125			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		161.78082	161.78082		161.78964	161.78964			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future		164.76660	164.76660		164.77310	164.77310			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future		165.58856	165.58856		165.59005	165.59005			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future		168.69812	168.69812		168.69774	168.69774			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		9.52854	86.11756		9.50839	86.23765		10.14	0.00	0.00	0	24,118.00
R213	On 07/05/2020	Bond Future		9.60011	84.13417		9.57947	84.25508		10.38	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future		9.67182	85.68341		9.65087	85.80396		10.15	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future		9.74642	83.74428		9.72486	83.86611		10.50	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		10.24980	70.81659		10.24011	70.87793		14.22	0.00	0.00	0	17,680.00
R214	On 06/02/2020	Bond Future	9.52	Call	286.28000	0.28628	301.35000	0.30135	286.280	13.38	0.14	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	819.33000	0.81933	848.72000	0.84872	819.330	14.03	0.30	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	1,383.73000	1.38373	1,372.07000	1.37207	1,383.730	15.00	0.40	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future		10.32340	68.80821		10.31359	68.86959		14.64	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	431.76000	0.43176	445.05000	0.44505	431.760	12.94	0.15	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,518.11000	1.51811	1,547.87000	1.54787	1,518.110	14.12	0.36	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,869.18000	1.86918	1,855.02000	1.85502	1,869.180	15.37	0.36	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future		10.39730	70.07399		10.38754	70.13432		14.29	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future		10.47264	68.09609		10.46271	68.15675		15.01	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 :												1,036,270,559.66	11,101	1 157 241.00

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
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Grand Total:											1,036,270,559.66	11,101	1 157 241.00
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