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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/11/2019

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	95.42000	95.42000		95.49000	95.49000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	677.82000	677.82000		676.71300	676.71300			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	690.16700	690.16700		689.03900	689.03900			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	702.92100	702.92100		701.77200	701.77200			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	781.39400	781.39400		778.64800	778.64800			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	795.62800	795.62800		792.83100	792.83100			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	810.33100	810.33100		807.48200	807.48200			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	696.22600	696.22600		693.25500	693.25500			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	708.90800	708.90800		705.88200	705.88200			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	722.00800	722.00800		718.92700	718.92700			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	11.10124	78.08606		11.16719	77.71494				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.22301	75.71483		11.29143	75.33679				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.34738	77.10567		11.41841	76.72045				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.47379	74.76666		11.54751	74.37423				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	11.45243	78.89796		11.52332	78.44702				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.57415	76.07065		11.64772	75.61133				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.69668	77.46709		11.77301	76.99910				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.82017	74.66504		11.89938	74.18834				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	688.44000	688.44000		685.40500	685.40500				0.00	0.00	0	1,237.00
GOVI	On 07/05/2020	GOVI	700.98000	700.98000		697.88900	697.88900				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	713.93400	713.93400		710.78600	710.78600				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.44559	136.44559		136.65033	136.65033				0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	138.96408	138.96408		139.17236	139.17236				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	140.08673	140.08673		140.29876	140.29876				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.71765	142.71765		142.93346	142.93346				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	101.59762	101.59762		101.47339	101.47339				0.00	0.00	0	3,860.00
I2029	On 07/05/2020	Bond Future	102.36034	102.36034		102.23361	102.23361				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.29631	104.29631		104.16698	104.16698				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.11214	105.11214		104.98035	104.98035				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	101.13091	101.13091		101.13237	101.13237				0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	101.80209	101.80209		101.80343	101.80343				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.72747	103.72747		103.72858	103.72858				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.45402	104.45402		104.45513	104.45513				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		115.63220	115.63220		115.63383	115.63383			0.00	0.00	0	10,721.00
I2038	On 07/05/2020	Bond Future		117.76636	117.76636		117.76799	117.76799			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		118.30003	118.30003		118.30133	118.30133			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future		120.52168	120.52168		120.52282	120.52282			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		106.53116	106.53116		107.00733	107.00733			0.00	0.00	0	11,575.00
I2046	On 07/05/2020	Bond Future		106.74941	106.74941		107.23415	107.23415			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		108.76821	108.76821		109.26188	109.26188			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		109.01498	109.01498		109.51790	109.51790			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		108.47751	108.47751		108.69225	108.69225			0.00	0.00	0	11,755.00
I2050	On 07/05/2020	Bond Future		110.47981	110.47981		110.69827	110.69827			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		110.68915	110.68915		110.91143	110.91143			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		112.76789	112.76789		112.99425	112.99425			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		258.96000	258.96000		259.13900	259.13900			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future		263.74000	263.74000		263.92200	263.92200			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future		268.67500	268.67500		268.86100	268.86100			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		8.46308	111.90566		8.52231	111.58275		5.94	0.00	100,938,905.32	902	101,305.00
R186	On 06/02/2020	Bond Future	8.11	Call	418.31000	0.41831	416.87000	0.41687	418.310	5.73	0.25	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,070.55000	1.07055	1,323.71000	1.32371	1,070.550	5.94	0.47	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	296.59000	0.29659	421.53000	0.42153	296.590	6.38	0.17	0.00	0	821.00
R186	On 07/05/2020	Bond Future		8.51819	113.94409		8.58055	113.61512		5.97	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	221.70000	0.22170	220.73000	0.22073	221.700	5.29	0.12	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	3,851.03000	3.85103	4,168.48000	4.16848	3,851.030	5.50	0.78	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,207.50000	1.20750	1,156.17000	1.15617	1,207.500	5.81	0.39	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,857.11000	1.85711	2,104.57000	2.10457	1,857.110	5.97	0.50	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,032.33000	1.03233	1,209.59000	1.20959	1,032.330	6.40	0.32	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future		8.57281	110.74112		8.63858	110.40575		5.95	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future		8.62437	112.82195		8.69377	112.48031		5.85	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		301.77709	301.77709		301.79672	301.79672			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future		307.34731	307.34731		307.36670	307.36670			0.00	0.00	0	0.00

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R197	On 06/08/2020	Bond Future			305.36607		305.36607		305.38538	305.38538			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			311.10081		311.10081		311.12002	311.12002			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			227.41045		227.41045		227.41559	227.41559			0.00	0.00	0	8,500.00
R202	On 07/05/2020	Bond Future			231.60788		231.60788		231.61276	231.61276			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			231.84852		231.84852		231.85313	231.85313			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			236.20277		236.20277		236.20712	236.20712			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			7.42880		104.36666		7.48337	104.21958		2.37	0.00	417,466.64	4	42,746.00
R2023	On 07/05/2020	Bond Future			7.42741		102.33526		7.48740	102.18534		2.52	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.41063		104.22594		7.47720	104.07293		2.40	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.39199		102.24911		7.46642	102.09331		2.36	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			9.22348		92.37038		9.29286	91.94902		8.79	0.00	0.00	0	78,246.00
R2030	On 06/02/2020	Bond Future	8.40	Call	84.49000		0.08449		89.78000	0.08978	84.490	7.95	0.06	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	820.08000		0.82008		780.38000	0.78038	820.080	8.56	0.35	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,348.05000		1.34805		1,668.64000	1.66864	1,348.050	8.79	0.47	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	975.09000		0.97509		1,251.37000	1.25137	975.090	8.95	0.38	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.29421		94.05288		9.36634	93.62369		8.91	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.36638		91.77682		9.44150	91.33936		8.95	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.43172		93.50297		9.50982	93.05742		8.93	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	651.98000		0.65198		700.46000	0.70046	651.980	7.42	0.18	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	885.09000		0.88509		1,001.61000	1.00161	885.090	7.47	0.23	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,006.35000		2.00635		2,088.80000	2.08880	2,006.350	8.27	0.39	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,033.21000		2.03321		2,114.17000	2.11417	2,033.210	8.29	0.40	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	2,013.80000		2.01380		2,425.86000	2.42586	2,013.800	9.83	0.33	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,649.96000		1.64996		1,942.65000	1.94265	1,649.960	10.43	0.27	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			9.59873		93.45490		9.66302	93.03150		9.84	0.00	0.00	0	69,176.00
R2032	On 07/05/2020	Bond Future			9.67421		90.99753		9.74086	90.56628		10.42	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.75037		92.67280		9.81952	92.23327		10.07	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.82537		90.25713		9.89709	89.80937		10.55	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,252.26000		1.25226		1,321.26000	1.32126	1,252.260	9.40	0.26	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,425.22000		2.42522		2,470.11000	2.47011	2,425.220	9.94	0.41	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	1,349.15000		1.34915		1,512.81000	1.51281	1,349.150	11.98	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			9.89447		96.11736		9.95897	95.64879		10.77	0.00	0.00	0	118,749.00
R2035	On 07/05/2020	Bond Future			9.97051		93.36480		10.03721	92.88759		11.44	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	547.40000		0.54740		599.67000	0.59967	547.400	10.14	0.17	0.00	0	5,000.00

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R2035	On 07/05/2020	Bond Future	9.18	Call	657.20000	0.65720		709.10000	0.70910	657.200	10.26	0.19	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	2,060.96000	2.06096		2,034.12000	2.03412	2,060.960	11.15	0.42	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	2,158.00000	2.15800		2,126.44000	2.12644	2,158.000	11.19	0.44	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	1,346.13000	1.34613		1,671.19000	1.67119	1,346.130	12.27	0.27	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	1,079.59000	1.07959		1,369.07000	1.36907	1,079.590	12.60	0.23	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			10.04694	95.08327		10.11599	94.59696		11.08	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	457.10000	0.45710		461.80000	0.46180	457.100	9.87	0.12	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	720.92000	0.72092		717.35000	0.71735	720.920	9.87	0.18	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			10.12556	92.37071		10.19701	91.87534		11.67	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			10.05148	87.73810		10.11577	87.27113		11.99	0.00	93,002,386.00	1,060	71,492.00	
R2037	On 07/05/2020	Bond Future			10.13173	89.33612		10.19816	88.86062		12.15	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			10.21392	86.72069		10.28266	86.23617		12.36	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			10.28945	88.35372		10.36047	87.86004		12.42	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			10.21291	90.01426		10.27725	89.51735		12.45	0.00	150,503,842.72	1,672	47,188.00	
R2040	On 07/05/2020	Bond Future			10.29485	91.65377		10.36132	91.14774		12.65	0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	745.72000	0.74572		727.42000	0.72742	745.720	11.47	0.20	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	2,027.29000	2.02729		1,943.18000	1.94318	2,027.290	12.33	0.40	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.37885	88.83003		10.44761	88.31443		12.89	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			10.45616	90.50311		10.52717	89.97782		12.97	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1,545.12000	1.54512		1,621.20000	1.62120	1,545.120	11.84	0.26	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	2,910.35000	2.91035		2,948.77000	2.94877	2,910.350	12.44	0.40	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	2,057.43000	2.05743		2,317.89000	2.31789	2,057.430	14.41	0.25	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			10.28148	86.70971		10.35086	86.16886		13.12	0.00	1,176,477,345.28	13,568	50,185.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	17.76000	0.01776		21.88000	0.02188	17.760	11.14	0.01	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	442.79000	0.44279		457.87000	0.45787	442.790	12.04	0.18	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	751.44000	0.75144		1,010.89000	1.01089	751.440	14.23	0.23	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.36139	88.28908		10.43303	87.73829		13.32	0.00	0.00	0	0.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	328.41000	0.32841		327.39000	0.32739	328.410	11.57	0.10	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	391.08000	0.39108		404.13000	0.40413	391.080	11.57	0.12	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	520.12000	0.52012		564.04000	0.56404	520.120	11.57	0.15	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,505.80000	1.50580		1,528.21000	1.52821	1,505.800	12.40	0.33	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	1,685.25000	1.68525		1,695.78000	1.69578	1,685.250	12.52	0.35	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,716.12000	1.71612		1,724.62000	1.72462	1,716.120	12.54	0.36	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,771.01000	1.77101		2,167.89000	2.16789	1,771.010	13.78	0.32	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,372.54000	1.37254		1,727.92000	1.72792	1,372.540	14.18	0.26	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,263.34000	1.26334		1,603.43000	1.60343	1,263.340	14.34	0.24	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.44323	85.52853		10.51729	84.96735		13.59	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	397.75000		0.39775		403.21000	0.40321	397.750	12.10	0.10	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	768.12000		0.76812		796.21000	0.79621	768.120	12.10	0.17	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,317.95000		1.31795		1,383.32000	1.38332	1,317.950	12.38	0.26	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	2,192.90000		2.19290		2,218.57000	2.21857	2,192.900	12.90	0.37	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,413.93000		2.41393		2,860.87000	2.86087	2,413.930	14.20	0.34	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	2,083.63000		2.08363		2,505.17000	2.50517	2,083.630	14.50	0.30	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.51848		87.13957		10.59491	86.56785		13.68	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	592.33000		0.59233		602.87000	0.60287	592.330	12.49	0.12	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	1,101.61000		1.10161		1,098.95000	1.09895	1,101.610	12.49	0.20	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.72	Call	1,979.36000		1.97936		1,947.78000	1.94778	1,979.360	12.77	0.31	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	2,691.94000		2.69194		2,635.83000	2.63583	2,691.940	13.08	0.38	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	2,847.86000		2.84786		2,786.31000	2.78631	2,847.860	13.14	0.39	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.17	Put	2,812.71000		2.81271		3,148.53000	3.14853	2,812.710	14.60	0.32	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	2,422.07000		2.42207		2,725.85000	2.72585	2,422.070	14.98	0.28	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	2,338.95000		2.33895		2,635.40000	2.63540	2,338.950	15.07	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			10.25220		90.18958		10.32675	89.59248		12.84	0.00	0.00	0	93,517.00
R2048	On 07/05/2020	Bond Future			10.32571		87.39254		10.40264	86.78436		13.72	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.39957		89.00022		10.47901	88.38055		13.32	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	410.08000		0.41008		414.60000	0.41460	410.080	11.85	0.10	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	669.92000		0.66992		665.56000	0.66556	669.920	11.85	0.15	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.47477		86.23739		10.55676	85.60618		14.10	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			6.59157		102.63096		6.58740	102.63545		0.55	0.00	12,418,346.16	121	11,818.00
R208	On 07/05/2020	Bond Future			6.35869		101.09701		6.35349	101.10144		0.53	0.00	0.00	0	0.00
R208	On 06/08/2020	Bond Future			5.89668		102.96871		5.88961	102.97310		0.41	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			4.80113		101.49263		4.78985	101.49698		0.24	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			9.91061		73.09401		9.97452	72.69805		12.17	0.00	21,197,262.90	290	106,636.00
R209	On 06/02/2020	Bond Future	9.40	Call	379.90000		0.37990		432.50000	0.43250	379.900	11.22	0.19	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.98179		71.27413		10.04771	70.87086		12.97	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			10.05328		72.58574		10.12131	72.17478		12.59	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.12332		70.80102		10.19348	70.38245		13.23	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		188.73498	188.73498		188.74132	188.74132			0.00	0.00	0	1,772.00
R210	On 07/05/2020	Bond Future		189.56863	189.56863		189.57460	189.57460			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future		193.15382	193.15382		193.15968	193.15968			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future		194.05907	194.05907		194.06470	194.06470			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		161.76814	161.76814		161.78082	161.78082			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future		164.75398	164.75398		164.76660	164.76660			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future		165.57600	165.57600		165.58856	165.58856			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future		168.68552	168.68552		168.69812	168.69812			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		9.45905	86.53269		9.52854	86.11756		9.45	0.00	0.00	0	24,118.00
R213	On 07/05/2020	Bond Future		9.52810	84.55702		9.60011	84.13417		10.03	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future		9.59711	86.11437		9.67182	85.68341		9.68	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future		9.66893	84.18327		9.74642	83.74428		10.10	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		10.18053	71.25709		10.24980	70.81659		13.18	0.00	0.00	0	17,680.00
R214	On 06/02/2020	Bond Future	9.52	Call	233.48000	0.23348	286.28000	0.28628	233.480	11.82	0.13	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	780.20000	0.78020	819.33000	0.81933	780.200	12.54	0.32	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	1,024.81000	1.02481	1,383.73000	1.38373	1,024.810	13.47	0.35	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future		10.25202	69.25685		10.32340	68.80821		14.09	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	435.99000	0.43599	431.76000	0.43176	435.990	12.40	0.15	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,577.83000	1.57783	1,518.11000	1.51811	1,577.830	13.55	0.38	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,614.96000	1.61496	1,869.18000	1.86918	1,614.960	14.85	0.34	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future		10.32370	70.53105		10.39730	70.07399		13.68	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future		10.39677	68.56173		10.47264	68.09609		14.44	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 :												1,554,955,555.02	17,617	1 166 582.00

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
Grand Total:											1,554,955,555.02	17,617	1 166 582.00