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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/11/2019

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	95.46000	95.46000		95.42000	95.42000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	677.06300	677.06300		677.82000	677.82000			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	689.39600	689.39600		690.16700	690.16700			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	702.13600	702.13600		702.92100	702.92100			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	779.43400	779.43400		781.39400	781.39400			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	793.63300	793.63300		795.62800	795.62800			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	808.29900	808.29900		810.33100	810.33100			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	694.23100	694.23100		696.22600	696.22600			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	706.87700	706.87700		708.90800	708.90800			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	719.94000	719.94000		722.00800	722.00800			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	11.14615	77.83305		11.10124	78.08606				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.26958	75.45722		11.22301	75.71483				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.39571	76.84325		11.34738	77.10567				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.52393	74.49943		11.47379	74.76666				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	11.49223	78.64423		11.45243	78.89796				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.61543	75.81234		11.57415	76.07065				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.73949	77.20401		11.69668	77.46709				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.86458	74.39713		11.82017	74.66504				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	686.38800	686.38800		688.44000	688.44000				0.00	41,183,280.00	6	1,243.00
GOVI	On 07/05/2020	GOVI	698.89100	698.89100		700.98000	700.98000				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	711.80700	711.80700		713.93400	713.93400				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.34427	136.34427		136.44559	136.44559				0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	138.86093	138.86093		138.96408	138.96408				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	139.98173	139.98173		140.08673	140.08673				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.61073	142.61073		142.71765	142.71765				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	101.68117	101.68117		101.59762	101.59762				0.00	0.00	0	3,860.00
I2029	On 07/05/2020	Bond Future	102.44553	102.44553		102.36034	102.36034				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.38314	104.38314		104.29631	104.29631				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.20072	105.20072		105.11214	105.11214				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	100.84556	100.84556		101.13091	101.13091				0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	101.51152	101.51152		101.80209	101.80209				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.43134	103.43134		103.72747	103.72747				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.15249	104.15249		104.45402	104.45402				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		115.63138	115.63138		115.63220	115.63220			0.00	0.00	0	10,721.00
I2038	On 07/05/2020	Bond Future		117.76570	117.76570		117.76636	117.76636			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		118.29937	118.29937		118.30003	118.30003			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future		120.52103	120.52103		120.52168	120.52168			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		106.53060	106.53060		106.53116	106.53116			0.00	0.00	0	11,575.00
I2046	On 07/05/2020	Bond Future		106.74884	106.74884		106.74941	106.74941			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		108.76783	108.76783		108.76821	108.76821			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		109.01479	109.01479		109.01498	109.01498			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		108.26397	108.26397		108.47751	108.47751			0.00	0.00	0	11,755.00
I2050	On 07/05/2020	Bond Future		110.26234	110.26234		110.47981	110.47981			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		110.46747	110.46747		110.68915	110.68915			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		112.54213	112.54213		112.76789	112.76789			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		258.72300	258.72300		258.96000	258.96000			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future		263.49900	263.49900		263.74000	263.74000			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future		268.43000	268.43000		268.67500	268.67500			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		8.50397	111.68260		8.46308	111.90566		5.94	0.00	101,184,435.60	906	100,824.00
R186	On 06/02/2020	Bond Future	8.11	Call	359.10000	0.35910	418.31000	0.41831	359.100	5.73	0.22	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,169.94000	1.16994	1,070.55000	1.07055	1,169.940	5.94	0.50	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	331.24000	0.33124	296.59000	0.29659	331.240	6.38	0.19	0.00	0	821.00
R186	On 07/05/2020	Bond Future		8.56121	113.71701		8.51819	113.94409		5.97	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	194.56000	0.19456	221.70000	0.22170	194.560	5.29	0.10	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	4,026.06000	4.02606	3,851.03000	3.85103	4,026.060	5.50	0.80	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,114.90000	1.11490	1,207.50000	1.20750	1,114.900	5.81	0.37	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,967.46000	1.96746	1,857.11000	1.85711	1,967.460	5.97	0.52	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,101.40000	1.10140	1,032.33000	1.03233	1,101.400	6.40	0.34	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future		8.61815	110.50978		8.57281	110.74112		5.95	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future		8.67218	112.58644		8.62437	112.82195		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		301.76996	301.76996		301.77709	301.77709			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future		307.34016	307.34016		307.34731	307.34731			0.00	0.00	0	0.00

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R197	On 06/08/2020	Bond Future			305.35899		305.35899		305.36607	305.36607			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			311.09374		311.09374		311.10081	311.10081			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			226.66169		226.66169		227.41045	227.41045			0.00	0.00	0	8,500.00
R202	On 07/05/2020	Bond Future			230.84566		230.84566		231.60788	231.60788			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			231.07201		231.07201		231.84852	231.84852			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			235.41170		235.41170		236.20277	236.20277			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			7.46609		104.26612		7.42880	104.36666		2.37	0.00	9,905,281.40	95	42,651.00
R2023	On 07/05/2020	Bond Future			7.46834		102.23294		7.42741	102.33526		2.52	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.45598		104.12167		7.41063	104.22594		2.40	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.44264		102.14305		7.39199	102.24911		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			9.27420		92.06210		9.22348	92.37038		8.79	0.00	19,425,103.10	211	78,246.00
R2030	On 06/02/2020	Bond Future	8.40	Call	64.97000		0.06497		84.49000	0.08449	64.970	7.95	0.05	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	706.92000		0.70692		820.08000	0.82008	706.920	8.56	0.32	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,489.50000		1.48950		1,348.05000	1.34805	1,489.500	8.79	0.51	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	1,086.25000		1.08625		975.09000	0.97509	1,086.250	8.95	0.41	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.34692		93.73899		9.29421	94.05288		8.91	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.42124		91.45707		9.36638	91.77682		8.95	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.48874		93.17740		9.43172	93.50297		8.93	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	591.81000		0.59181		651.98000	0.65198	591.810	7.42	0.17	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	809.02000		0.80902		885.09000	0.88509	809.020	7.47	0.22	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	1,876.44000		1.87644		2,006.35000	2.00635	1,876.440	8.27	0.38	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,902.24000		1.90224		2,033.21000	2.03321	1,902.240	8.29	0.38	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	2,117.68000		2.11768		2,013.80000	2.01380	2,117.680	9.83	0.34	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,735.15000		1.73515		1,649.96000	1.64996	1,735.150	10.43	0.28	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			9.63898		93.18950		9.59873	93.45490		9.84	0.00	3,634,390.50	39	69,137.00
R2032	On 07/05/2020	Bond Future			9.71592		90.72732		9.67421	90.99753		10.42	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.79362		92.39755		9.75037	92.67280		10.07	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.87021		89.97683		9.82537	90.25713		10.55	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,176.41000		1.17641		1,252.26000	1.25226	1,176.410	9.40	0.25	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,307.50000		2.30750		2,425.22000	2.42522	2,307.500	9.94	0.40	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	1,405.56000		1.40556		1,349.15000	1.34915	1,405.560	11.98	0.22	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			9.93462		95.82527		9.89447	96.11736		10.77	0.00	7,666,021.60	80	118,721.00
R2035	On 07/05/2020	Bond Future			10.01201		93.06746		9.97051	93.36480		11.44	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	494.54000		0.49454		547.40000	0.54740	494.540	10.14	0.16	0.00	0	5,000.00

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R2035	On 07/05/2020	Bond Future	9.18	Call	596.69000	0.59669		657.20000	0.65720	596.690	10.26	0.18	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	1,929.15000	1.92915		2,060.96000	2.06096	1,929.150	11.15	0.41	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	2,022.36000	2.02236		2,158.00000	2.15800	2,022.360	11.19	0.42	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	1,421.73000	1.42173		1,346.13000	1.34613	1,421.730	12.27	0.29	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	1,141.58000	1.14158		1,079.59000	1.07959	1,141.580	12.60	0.24	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			10.08989	94.78033		10.04694	95.08327		11.08	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	418.17000	0.41817		457.10000	0.45710	418.170	9.87	0.11	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	664.86000	0.66486		720.92000	0.72092	664.860	9.87	0.17	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			10.16998	92.06228		10.12556	92.37071		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			10.09675	87.40889		10.05148	87.73810		11.99	0.00	18,618,093.57	213	71,679.00	
R2037	On 07/05/2020	Bond Future			10.17849	89.00101		10.13173	89.33612		12.15	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			10.26229	86.37932		10.21392	86.72069		12.36	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			10.33940	88.00606		10.28945	88.35372		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			10.25303	89.70389		10.21291	90.01426		12.45	0.00	1,166,150.57	13	47,175.00	
R2040	On 07/05/2020	Bond Future			10.33628	91.33783		10.29485	91.65377		12.65	0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	679.30000	0.67930		745.72000	0.74572	679.300	11.47	0.19	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	1,895.54000	1.89554		2,027.29000	2.02729	1,895.540	12.33	0.38	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.42168	88.50831		10.37885	88.83003		12.89	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			10.50038	90.17541		10.45616	90.50311		12.97	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1,456.74000	1.45674		1,545.12000	1.54512	1,456.740	11.84	0.25	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	2,775.12000	2.77512		2,910.35000	2.91035	2,775.120	12.44	0.39	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	2,135.60000	2.13560		2,057.43000	2.05743	2,135.600	14.41	0.26	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			10.32672	86.35640		10.28148	86.70971		13.12	0.00	167,876,841.60	1,944	49,212.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	13.10000	0.01310		17.76000	0.01776	13.100	11.14	0.01	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	374.32000	0.37432		442.79000	0.44279	374.320	12.04	0.16	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	824.15000	0.82415		751.44000	0.75144	824.150	14.23	0.25	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.40809	87.92936		10.36139	88.28908		13.32	0.00	0.00	0	0.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	289.04000	0.28904		328.41000	0.32841	289.040	11.57	0.09	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	345.65000	0.34565		391.08000	0.39108	345.650	11.57	0.11	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	462.94000	0.46294		520.12000	0.52012	462.940	11.57	0.14	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,382.86000	1.38286		1,505.80000	1.50580	1,382.860	12.40	0.31	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	1,552.86000	1.55286		1,685.25000	1.68525	1,552.860	12.52	0.34	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,582.15000	1.58215		1,716.12000	1.71612	1,582.150	12.54	0.34	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,879.88000	1.87988		1,771.01000	1.77101	1,879.880	13.78	0.34	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,459.89000	1.45989		1,372.54000	1.37254	1,459.890	14.18	0.27	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,344.41000	1.34441		1,263.34000	1.26334	1,344.410	14.34	0.25	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.49148	85.16222		10.44323	85.52853		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	359.15000	0.35915		397.75000	0.39775	359.150	12.10	0.09	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	702.30000	0.70230		768.12000	0.76812	702.300	12.10	0.16	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,219.54000	1.21954		1,317.95000	1.31795	1,219.540	12.38	0.25	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,053.97000	2.05397		2,192.90000	2.19290	2,053.970	12.90	0.35	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,532.46000	2.53246		2,413.93000	2.41393	2,532.460	14.20	0.35	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	2,188.09000	2.18809		2,083.63000	2.08363	2,188.090	14.50	0.31	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.56826	86.76647		10.51848	87.13957		13.68	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	545.97000	0.54597		592.33000	0.59233	545.970	12.49	0.11	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,025.39000	1.02539		1,101.61000	1.10161	1,025.390	12.49	0.19	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	1,862.17000	1.86217		1,979.36000	1.97936	1,862.170	12.77	0.29	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,547.99000	2.54799		2,691.94000	2.69194	2,547.990	13.08	0.36	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	2,698.56000	2.69856		2,847.86000	2.84786	2,698.560	13.14	0.38	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,928.70000	2.92870		2,812.71000	2.81271	2,928.700	14.60	0.33	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,523.63000	2.52363		2,422.07000	2.42207	2,523.630	14.98	0.29	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	2,437.34000	2.43734		2,338.95000	2.33895	2,437.340	15.07	0.29	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			10.29744	89.82637		10.25220	90.18958		12.84	0.00	171,478,540.33	1,909	94,380.00	
R2048	On 07/05/2020	Bond Future			10.37237	87.02275		10.32571	87.39254		13.72	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.44774	88.62353		10.39957	89.00022		13.32	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	370.07000	0.37007		410.08000	0.41008	370.070	11.85	0.09	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	610.23000	0.61023		669.92000	0.66992	610.230	11.85	0.14	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.52447	85.85378		10.47477	86.23739		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			6.59298	102.62944		6.59157	102.63096		0.55	0.00	19,910,111.36	194	12,012.00	
R208	On 07/05/2020	Bond Future			6.36044	101.09552		6.35869	101.09701		0.53	0.00	0.00	0	0.00	
R208	On 06/08/2020	Bond Future			5.89906	102.96723		5.89668	102.96871		0.41	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.80492	101.49118		4.80113	101.49263		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			9.95588	72.81320		9.91061	73.09401		12.17	0.00	25,848,686.00	355	106,341.00	
R209	On 06/02/2020	Bond Future	9.40	Call	321.81000	0.32181		379.90000	0.37990	321.810	11.22	0.17	0.00	0	7,500.00	
R209	On 07/05/2020	Bond Future			10.02846	70.98828		9.98179	71.27413		12.97	0.00	0.00	0	0.00	
R209	On 06/08/2020	Bond Future			10.10143	72.29452		10.05328	72.58574		12.59	0.00	0.00	0	0.00	
R209	On 05/11/2020	Bond Future			10.17296	70.50450		10.12332	70.80102		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		188.73256	188.73256		188.73498	188.73498			0.00	0.00	0	1,772.00
R210	On 07/05/2020	Bond Future		189.56624	189.56624		189.56863	189.56863			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future		193.15148	193.15148		193.15382	193.15382			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future		194.05677	194.05677		194.05907	194.05907			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		161.76359	161.76359		161.76814	161.76814			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future		164.74945	164.74945		164.75398	164.75398			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future		165.57147	165.57147		165.57600	165.57600			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future		168.68099	168.68099		168.68552	168.68552			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		9.50446	86.26110		9.45905	86.53269		9.45	0.00	0.00	0	24,118.00
R213	On 07/05/2020	Bond Future		9.57514	84.28048		9.52810	84.55702		10.03	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future		9.64589	85.83265		9.59711	86.11437		9.68	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future		9.71951	83.89638		9.66893	84.18327		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		10.22062	71.00159		10.18053	71.25709		13.18	0.00	1,775,039.75	25	17,680.00
R214	On 06/02/2020	Bond Future	9.52	Call	197.37000	0.19737	233.48000	0.23348	197.370	11.82	0.11	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	693.01000	0.69301	780.20000	0.78020	693.010	12.54	0.29	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	1,105.51000	1.10551	1,024.81000	1.02481	1,105.510	13.47	0.37	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future		10.29332	68.99670		10.25202	69.25685		14.09	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	393.84000	0.39384	435.99000	0.43599	393.840	12.40	0.14	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,473.63000	1.47363	1,577.83000	1.57783	1,473.630	13.55	0.36	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,696.55000	1.69655	1,614.96000	1.61496	1,696.550	14.85	0.35	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future		10.36627	70.26609		10.32370	70.53105		13.68	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future		10.44064	68.29186		10.39677	68.56173		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 :												589,671,975.38	5,990	1 165 908.00

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:											589,671,975.38	5,990	1 165 908.00