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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/11/2019

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	95.44000	95.44000		95.46000	95.46000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	677.39600	677.39600		677.06300	677.06300			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	689.73600	689.73600		689.39600	689.39600			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	702.48300	702.48300		702.13600	702.13600			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	780.13900	780.13900		779.43400	779.43400			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	794.35100	794.35100		793.63300	793.63300			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	809.03100	809.03100		808.29900	808.29900			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	694.89900	694.89900		694.23100	694.23100			0.00	264,061,620.00	38	414.00
ALBI	On 07/05/2020	Index Future	707.55800	707.55800		706.87700	706.87700			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	720.63400	720.63400		719.94000	719.94000			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	11.12933	77.92767		11.14615	77.83305				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.25213	75.55360		11.26958	75.45722				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.37759	76.94148		11.39571	76.84325				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.50513	74.59946		11.52393	74.49943				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	11.47548	78.75084		11.49223	78.64423				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.59804	75.92097		11.61543	75.81234				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.72145	77.31468		11.73949	77.20401				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.84585	74.50992		11.86458	74.39713				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	687.05600	687.05600		686.38800	686.38800				0.00	0.00	0	1,243.00
GOVI	On 07/05/2020	GOVI	699.57200	699.57200		698.89100	698.89100				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	712.50000	712.50000		711.80700	711.80700				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.47432	136.47432		136.34427	136.34427				0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	138.99348	138.99348		138.86093	138.86093				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	140.11691	140.11691		139.98173	139.98173				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.74851	142.74851		142.61073	142.61073				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	101.63769	101.63769		101.68117	101.68117				0.00	0.00	0	3,860.00
I2029	On 07/05/2020	Bond Future	102.40128	102.40128		102.44553	102.44553				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.33805	104.33805		104.38314	104.38314				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.15479	105.15479		105.20072	105.20072				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	100.95858	100.95858		100.84556	100.84556				0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	101.62672	101.62672		101.51152	101.51152				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.54892	103.54892		103.43134	103.43134				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.27224	104.27224		104.15249	104.15249				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		115.38301	115.38301		115.63138	115.63138			0.00	0.00	0	10,721.00
I2038	On 07/05/2020	Bond Future		117.51284	117.51284		117.76570	117.76570			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		118.04170	118.04170		118.29937	118.29937			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future		120.25871	120.25871		120.52103	120.52103			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		106.43551	106.43551		106.53060	106.53060			0.00	0.00	0	11,575.00
I2046	On 07/05/2020	Bond Future		106.65197	106.65197		106.74884	106.74884			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		108.66914	108.66914		108.76783	108.76783			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		108.91434	108.91434		109.01479	109.01479			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		108.15710	108.15710		108.26397	108.26397			0.00	0.00	0	11,755.00
I2050	On 07/05/2020	Bond Future		110.15351	110.15351		110.26234	110.26234			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		110.35675	110.35675		110.46747	110.46747			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		112.42948	112.42948		112.54213	112.54213			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		258.70600	258.70600		258.72300	258.72300			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future		263.48200	263.48200		263.49900	263.49900			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future		268.41200	268.41200		268.43000	268.43000			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		8.48772	111.77118		8.50397	111.68260		5.94	0.00	1,336,895,083.98	11,961	104,388.00
R186	On 06/02/2020	Bond Future	8.11	Call	373.28000	0.37328	359.10000	0.35910	373.280	5.73	0.23	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,118.07000	1.11807	1,169.94000	1.16994	1,118.070	5.94	0.49	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	308.81000	0.30881	331.24000	0.33124	308.810	6.38	0.18	0.00	0	821.00
R186	On 07/05/2020	Bond Future		8.54410	113.80725		8.56121	113.71701		5.97	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	201.81000	0.20181	194.56000	0.19456	201.810	5.29	0.11	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	3,950.82000	3.95082	4,026.06000	4.02606	3,950.820	5.50	0.79	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,143.87000	1.14387	1,114.90000	1.11490	1,143.870	5.81	0.38	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,915.24000	1.91524	1,967.46000	1.96746	1,915.240	5.97	0.51	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,065.92000	1.06592	1,101.40000	1.10140	1,065.920	6.40	0.33	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future		8.60010	110.60180		8.61815	110.50978		5.95	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future		8.65314	112.68016		8.67218	112.58644		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		301.76283	301.76283		301.76996	301.76996			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future		307.33311	307.33311		307.34016	307.34016			0.00	0.00	0	0.00

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R197	On 06/08/2020	Bond Future			305.35191		305.35191		305.35899	305.35899			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			311.08667		311.08667		311.09374	311.09374			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			226.90818		226.90818		226.66169	226.66169			0.00	0.00	0	8,500.00
R202	On 07/05/2020	Bond Future			231.09680		231.09680		230.84566	230.84566			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			231.32792		231.32792		231.07201	231.07201			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			235.67263		235.67263		235.41170	235.41170			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			7.44974		104.31019		7.46609	104.26612		2.37	0.00	0.00	0	42,651.00
R2023	On 07/05/2020	Bond Future			7.45036		102.27787		7.46834	102.23294		2.52	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.43602		104.16754		7.45598	104.12167		2.40	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.42033		102.18975		7.44264	102.14305		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			9.25797		92.16060		9.27420	92.06210		8.79	0.00	91,331,154.60	991	78,211.00
R2030	On 06/02/2020	Bond Future	8.40	Call	67.53000		0.06753		64.97000	0.06497	67.530	7.95	0.05	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	730.08000		0.73008		706.92000	0.70692	730.080	8.56	0.33	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,429.78000		1.42978		1,489.50000	1.48950	1,429.780	8.79	0.50	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	1,036.51000		1.03651		1,086.25000	1.08625	1,036.510	8.95	0.40	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.33004		93.83936		9.34692	93.73899		8.91	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.40366		91.55937		9.42124	91.45707		8.95	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.47046		93.28161		9.48874	93.17740		8.93	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	607.28000		0.60728		591.81000	0.59181	607.280	7.42	0.17	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	828.97000		0.82897		809.02000	0.80902	828.970	7.47	0.22	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	1,911.92000		1.91192		1,876.44000	1.87644	1,911.920	8.27	0.38	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,938.04000		1.93804		1,902.24000	1.90224	1,938.040	8.29	0.39	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	2,077.73000		2.07773		2,117.68000	2.11768	2,077.730	9.83	0.34	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,701.40000		1.70140		1,735.15000	1.73515	1,701.400	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			9.62785		93.26278		9.63898	93.18950		9.84	0.00	126,464,329.68	1,356	70,493.00
R2032	On 07/05/2020	Bond Future			9.70438		90.80197		9.71592	90.72732		10.42	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.78164		92.47368		9.79362	92.39755		10.07	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.85779		90.05434		9.87021	89.97683		10.55	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,192.16000		1.19216		1,176.41000	1.17641	1,192.160	9.40	0.25	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,333.46000		2.33346		2,307.50000	2.30750	2,333.460	9.94	0.40	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	1,384.01000		1.38401		1,405.56000	1.40556	1,384.010	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			9.91828		95.94398		9.93462	95.82527		10.77	0.00	212,036,195.80	2,210	118,772.00
R2035	On 07/05/2020	Bond Future			9.99511		93.18837		10.01201	93.06746		11.44	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	508.89000		0.50889		494.54000	0.49454	508.890	10.14	0.16	0.00	0	5,000.00

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R2035	On 07/05/2020	Bond Future	9.18	Call	613.40000	0.61340		596.69000	0.59669	613.400	10.26	0.18	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	1,970.37000	1.97037		1,929.15000	1.92915	1,970.370	11.15	0.41	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	2,065.03000	2.06503		2,022.36000	2.02236	2,065.030	11.19	0.43	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	1,379.34000	1.37934		1,421.73000	1.42173	1,379.340	12.27	0.28	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	1,105.54000	1.10554		1,141.58000	1.14158	1,105.540	12.60	0.23	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			10.07239	94.90359		10.08989	94.78033		11.08	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	429.41000	0.42941		418.17000	0.41817	429.410	9.87	0.12	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	681.76000	0.68176		664.86000	0.66486	681.760	9.87	0.17	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			10.15187	92.18784		10.16998	92.06228		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			10.08047	87.52707		10.09675	87.40889		11.99	0.00	114,747,988.77	1,311	72,568.00	
R2037	On 07/05/2020	Bond Future			10.16166	89.12140		10.17849	89.00101		12.15	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			10.24487	86.50203		10.26229	86.37932		12.36	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			10.32141	88.13103		10.33940	88.00606		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			10.23673	89.82978		10.25303	89.70389		12.45	0.00	0.00	0	47,175.00	
R2040	On 07/05/2020	Bond Future			10.31944	91.46603		10.33628	91.33783		12.65	0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	697.46000	0.69746		679.30000	0.67930	697.460	11.47	0.19	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	1,935.82000	1.93582		1,895.54000	1.89554	1,935.820	12.33	0.39	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.40426	88.63893		10.42168	88.50831		12.89	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			10.48239	90.30849		10.50038	90.17541		12.97	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1,485.40000	1.48540		1,456.74000	1.45674	1,485.400	11.84	0.25	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	2,820.98000	2.82098		2,775.12000	2.77512	2,820.980	12.44	0.39	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	2,095.20000	2.09520		2,135.60000	2.13560	2,095.200	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			10.31557	86.44325		10.32672	86.35640		13.12	0.00	2,852,627.25	33	49,213.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	13.16000	0.01316		13.10000	0.01310	13.160	11.14	0.01	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	380.34000	0.38034		374.32000	0.37432	380.340	12.04	0.16	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	790.65000	0.79065		824.15000	0.82415	790.650	14.23	0.24	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.39657	88.01786		10.40809	87.92936		13.32	0.00	0.00	0	0.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	293.90000	0.29390		289.04000	0.28904	293.900	11.57	0.10	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	351.45000	0.35145		345.65000	0.34565	351.450	11.57	0.11	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	470.67000	0.47067		462.94000	0.46294	470.670	11.57	0.14	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,402.51000	1.40251		1,382.86000	1.38286	1,402.510	12.40	0.31	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	1,574.41000	1.57441		1,552.86000	1.55286	1,574.410	12.52	0.34	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,604.02000	1.60402		1,582.15000	1.58215	1,604.020	12.54	0.34	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,841.27000	1.84127		1,879.88000	1.87988	1,841.270	13.78	0.33	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,427.35000	1.42735		1,459.89000	1.45989	1,427.350	14.18	0.27	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,313.71000	1.31371		1,344.41000	1.34441	1,313.710	14.34	0.25	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.47958	85.25232		10.49148	85.16222		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	364.78000	0.36478		359.15000	0.35915	364.780	12.10	0.09	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	712.83000	0.71283		702.30000	0.70230	712.830	12.10	0.16	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,236.37000	1.23637		1,219.54000	1.21954	1,236.370	12.38	0.25	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,079.18000	2.07918		2,053.97000	2.05397	2,079.180	12.90	0.36	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,493.68000	2.49368		2,532.46000	2.53246	2,493.680	14.20	0.35	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	2,153.06000	2.15306		2,188.09000	2.18809	2,153.060	14.50	0.31	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.55597	86.85832		10.56826	86.76647		13.68	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	553.43000	0.55343		545.97000	0.54597	553.430	12.49	0.11	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,038.60000	1.03860		1,025.39000	1.02539	1,038.600	12.49	0.19	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	1,883.82000	1.88382		1,862.17000	1.86217	1,883.820	12.77	0.30	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,575.43000	2.57543		2,547.99000	2.54799	2,575.430	13.08	0.37	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	2,727.19000	2.72719		2,698.56000	2.69856	2,727.190	13.14	0.38	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,891.67000	2.89167		2,928.70000	2.92870	2,891.670	14.60	0.33	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,490.43000	2.49043		2,523.63000	2.52363	2,490.430	14.98	0.29	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	2,404.99000	2.40499		2,437.34000	2.43734	2,404.990	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			10.28628	89.91572		10.29744	89.82637		12.84	0.00	26,974,716.00	300	94,080.00	
R2048	On 07/05/2020	Bond Future			10.36086	87.11371		10.37237	87.02275		13.72	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.43584	88.71631		10.44774	88.62353		13.32	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	375.95000	0.37595		370.07000	0.37007	375.950	11.85	0.10	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	619.63000	0.61963		610.23000	0.61023	619.630	11.85	0.14	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.51219	85.94828		10.52447	85.85378		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			6.59439	102.62791		6.59298	102.62944		0.55	0.00	80,460,281.44	784	11,695.00	
R208	On 07/05/2020	Bond Future			6.36220	101.09402		6.36044	101.09552		0.53	0.00	0.00	0	0.00	
R208	On 06/08/2020	Bond Future			5.90146	102.96574		5.89906	102.96723		0.41	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.80874	101.48970		4.80492	101.49118		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			9.93971	72.91332		9.95588	72.81320		12.17	0.00	17,499,196.80	240	106,341.00	
R209	On 06/02/2020	Bond Future	9.40	Call	332.67000	0.33267		321.81000	0.32181	332.670	11.22	0.18	0.00	0	7,500.00	
R209	On 07/05/2020	Bond Future			10.01178	71.09025		10.02846	70.98828		12.97	0.00	0.00	0	0.00	
R209	On 06/08/2020	Bond Future			10.08422	72.39841		10.10143	72.29452		12.59	0.00	0.00	0	0.00	
R209	On 05/11/2020	Bond Future			10.15521	70.61032		10.17296	70.50450		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		188.73013	188.73013		188.73256	188.73256			0.00	0.00	0	1,772.00
R210	On 07/05/2020	Bond Future		189.56385	189.56385		189.56624	189.56624			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future		193.14913	193.14913		193.15148	193.15148			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future		194.05446	194.05446		194.05677	194.05677			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		161.75905	161.75905		161.76359	161.76359			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future		164.74491	164.74491		164.74945	164.74945			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future		165.56692	165.56692		165.57147	165.57147			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future		168.67644	168.67644		168.68099	168.68099			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		9.48818	86.35833		9.50446	86.26110		9.45	0.00	0.00	0	24,118.00
R213	On 07/05/2020	Bond Future		9.55826	84.37957		9.57514	84.28048		10.03	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future		9.62838	85.93363		9.64589	85.83265		9.68	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future		9.70134	83.99929		9.71951	83.89638		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		10.20438	71.10491		10.22062	71.00159		13.18	0.00	0.00	0	17,680.00
R214	On 06/02/2020	Bond Future	9.52	Call	204.13000	0.20413	197.37000	0.19737	204.130	11.82	0.12	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	713.84000	0.71384	693.01000	0.69301	713.840	12.54	0.30	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	1,056.45000	1.05645	1,105.51000	1.10551	1,056.450	13.47	0.36	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future		10.27658	69.10195		10.29332	68.99670		14.09	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	404.86000	0.40486	393.84000	0.39384	404.860	12.40	0.14	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,505.01000	1.50501	1,473.63000	1.47363	1,505.010	13.55	0.37	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,652.17000	1.65217	1,696.55000	1.69655	1,652.170	14.85	0.34	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future		10.34901	70.37332		10.36627	70.26609		13.68	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future		10.42285	68.40109		10.44064	68.29186		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 : **2,273,323,194.32** **19,224** **1 171 117.00**

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:											2,273,323,194.32	19,224	1 171 117.00
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