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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 19/11/2019

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
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	95.31000	95.31000		95.36000	95.36000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	679.82700	679.82700		678.62400	678.62400			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	692.19700	692.19700		690.94700	690.94700			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	704.96500	704.96500		703.69400	703.69400			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	785.07800	785.07800		783.06400	783.06400			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	799.36400	799.36400		797.28400	797.28400			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	814.10800	814.10800		811.99300	811.99300			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	701.15800	701.15800		698.75300	698.75300			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	713.91600	713.91600		711.44100	711.44100			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	727.08400	727.08400		724.56700	724.56700			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	10.99581	78.68490		11.05384	78.35445				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.11400	76.32288		11.17470	75.98343				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.23477	77.72230		11.29770	77.37681				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.35718	75.39354		11.42251	75.04140				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	11.34145	79.61308		11.39422	79.27164				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.45932	76.79710		11.51452	76.44642				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.57807	78.20423		11.63525	77.84735				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.69732	75.41474		11.75667	75.05097				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	693.45400	693.45400		690.97000	690.97000				0.00	0.00	0	1,285.00
GOVI	On 07/05/2020	GOVI	706.07200	706.07200		703.51600	703.51600				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	719.09600	719.09600		716.49600	716.49600				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	137.13529	137.13529		137.20568	137.20568				0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	139.66339	139.66339		139.72985	139.72985				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	140.79409	140.79409		140.86228	140.86228				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	143.43613	143.43613		143.50507	143.50507				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	101.86502	101.86502		102.12314	102.12314				0.00	0.00	0	3,860.00
I2029	On 07/05/2020	Bond Future	102.63042	102.63042		102.88936	102.88936				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.56764	104.56764		104.83182	104.83182				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.38699	105.38699		105.65583	105.65583				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	101.76952	101.76952		102.00182	102.00182				0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	102.45025	102.45025		102.68288	102.68288				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	104.38400	104.38400		104.62134	104.62134				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	105.12139	105.12139		105.36278	105.36278				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			116.55572		116.55572		117.06045	117.06045			0.00	0.00	0	10,686.00
I2038	On 07/05/2020	Bond Future			118.70451		118.70451		119.21389	119.21389			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			119.25128		119.25128		119.77093	119.77093			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			121.48910		121.48910		122.01785	122.01785			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			107.39481		107.39481		107.58809	107.58809			0.00	0.00	0	11,575.00
I2046	On 07/05/2020	Bond Future			107.62657		107.62657		107.81927	107.81927			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			109.65784		109.65784		109.85480	109.85480			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			109.91984		109.91984		110.11999	110.11999			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			109.23458		109.23458		109.66845	109.66845			0.00	0.00	0	11,685.00
I2050	On 07/05/2020	Bond Future			111.24840		111.24840		111.68614	111.68614			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			111.46812		111.46812		111.91444	111.91444			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			113.55960		113.55960		114.01397	114.01397			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			260.13100		260.13100		260.75600	260.75600			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future			264.92700		264.92700		265.55400	265.55400			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			269.87500		269.87500		270.51500	270.51500			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			8.40111		112.24481		8.44858	111.98490		6.37	0.00	39,846,907.55	355	101,588.00
R186	On 06/02/2020	Bond Future	8.11	Call	645.69000		0.64569		574.44000	0.57444	645.690	6.17	0.31	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,071.03000		1.07103		1,194.97000	1.19497	1,071.030	6.37	0.43	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	335.55000		0.33555		389.35000	0.38935	335.550	6.78	0.17	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.45345		114.28695		8.50422	114.01796		6.40	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	359.64000		0.35964		322.23000	0.32223	359.640	5.70	0.16	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	3,730.96000		3.73096		3,934.57000	3.93457	3,730.960	5.93	0.73	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,522.14000		1.52214		1,414.06000	1.41406	1,522.140	6.24	0.43	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,868.22000		1.86822		2,003.80000	2.00380	1,868.220	6.40	0.47	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,080.80000		1.08080		1,172.05000	1.17205	1,080.800	6.81	0.31	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.50537		111.08638		8.55880	110.81273		6.16	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.55359		113.17180		8.61001	112.89281		6.01	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			303.23071		303.23071		303.40712	303.40712			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future			308.82089		308.82089		308.98888	308.98888			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
R197	On 06/08/2020	Bond Future			306.85600		306.85600		307.02829	307.02829			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			312.61391		312.61391		312.78840	312.78840			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			227.93394		227.93394		229.44806	229.44806			0.00	0.00	0	8,488.00
R202	On 07/05/2020	Bond Future			232.13600		232.13600		233.66940	233.66940			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			232.37806		232.37806		233.94110	233.94110			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			236.73871		236.73871		238.33024	238.33024			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.32177		104.65590		7.38663	104.48050		2.61	0.00	23,128,953.90	221	42,641.00
R2023	On 07/05/2020	Bond Future			7.31078		102.62752		7.38357	102.44499		2.65	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.28297		104.52018		7.36349	104.33446		2.44	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.25009		102.54700		7.34020	102.35771		2.41	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			9.12730		92.95874		9.17445	92.66969		9.34	0.00	134,232,420.56	1,444	77,495.00
R2030	On 06/02/2020	Bond Future	8.40	Call	196.93000		0.19693		170.45000	0.17045	196.930	8.45	0.11	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,217.87000		1.21787		1,107.42000	1.10742	1,217.870	9.12	0.43	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,257.74000		1.25774		1,392.54000	1.39254	1,257.740	9.34	0.42	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	928.38000		0.92838		1,038.34000	1.03834	928.380	9.50	0.33	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.19462		94.64983		9.24422	94.35189		9.45	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.26330		92.38158		9.31487	92.07837		9.18	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.32481		94.11750		9.37846	93.80844		9.12	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,123.94000		1.12394		1,046.12000	1.04612	1,123.940	7.67	0.27	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,368.35000		2.36835		2,242.14000	2.24214	2,368.350	8.48	0.43	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,567.09000		1.56709		1,651.60000	1.65160	1,567.090	10.57	0.25	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			9.48812		94.18980		9.54040	93.84143		10.40	0.00	0.00	0	65,404.00
R2032	On 07/05/2020	Bond Future			9.55991		91.74376		9.61462	91.38552		10.96	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.63238		93.42964		9.68905	93.06505		10.26	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.70326		91.02658		9.76206	90.65494		10.73	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,648.83000		1.64883		1,541.80000	1.54180	1,648.830	9.88	0.31	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,966.70000		2.96670		2,807.98000	2.80798	2,966.700	10.43	0.45	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	1,243.88000		1.24388		1,322.99000	1.32299	1,243.880	12.05	0.20	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			9.80026		96.80811		9.85259	96.42349		11.35	0.00	166,025,908.65	1,715	114,982.00
R2035	On 07/05/2020	Bond Future			9.87341		94.06607		9.92800	93.67085		12.00	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	827.15000		0.82715		750.11000	0.75011	827.150	10.72	0.22	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	966.52000		0.96652		879.95000	0.87995	966.520	10.85	0.24	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,585.29000		2.58529		2,413.02000	2.41302	2,585.290	11.72	0.47	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,691.59000		2.69159		2,514.74000	2.51474	2,691.590	11.75	0.48	0.00	0	3,530.00

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R2035	On 07/05/2020	Bond Future	10.57	Put	1,335.72000		1.33572	1,448.66000	1.44866	1,335.720	12.82	0.26	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	1,083.92000		1.08392	1,179.37000	1.17937	1,083.920	13.14	0.22	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			9.94696		95.79419	10.00340	95.39187		11.26	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	616.56000		0.61656	561.47000	0.56147	616.560	10.07	0.15	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	937.05000		0.93705	859.30000	0.85930	937.050	10.07	0.21	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			10.02233		93.09344	10.08075	92.68341		11.84	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			9.93643		88.58330	9.99379	88.16038		12.63	0.00	0.00	0	69,709.00	
R2037	On 07/05/2020	Bond Future			10.01315		90.19477	10.07287	89.76074		12.75	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			10.09174		87.59211	10.15346	87.15026		12.56	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			10.16349		89.23988	10.22725	88.78961		12.60	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			10.09811		90.91191	10.15033	90.50182		13.13	0.00	0.00	0	44,236.00	
R2040	On 07/05/2020	Bond Future			10.17655		92.56581	10.23094	92.14465		13.27	0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	1,127.22000		1.12722	1,030.30000	1.03030	1,127.220	12.12	0.26	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	2,641.66000		2.64166	2,465.58000	2.46558	2,641.660	12.96	0.45	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.25698		89.75574	10.31316	89.32710		13.10	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			10.33055		91.44464	10.38857	91.00777		13.16	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	2,004.47000		2.00447	1,880.74000	1.88074	2,004.470	12.35	0.30	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	3,519.11000		3.51911	3,337.07000	3.33707	3,519.110	12.91	0.44	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	1,922.20000		1.92220	2,032.37000	2.03237	1,922.200	14.58	0.23	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			10.15626		87.70045	10.20844	87.28529		13.83	0.00	1,754,009.00	20	40,600.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	62.75000		0.06275	51.84000	0.05184	62.750	11.66	0.03	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	838.33000		0.83833	742.02000	0.74202	838.330	12.83	0.27	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	702.71000		0.70271	801.32000	0.80132	702.710	14.88	0.20	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.23242		89.29582	10.28670	88.86971		13.99	0.00	0.00	0	0.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	582.99000		0.58299	524.71000	0.52471	582.990	12.27	0.16	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	698.08000		0.69808	630.99000	0.63099	698.080	12.42	0.18	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	928.82000		0.92882	845.35000	0.84535	928.820	12.67	0.22	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	2,190.05000		2.19005	2,035.01000	2.03501	2,190.050	13.51	0.40	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	2,396.96000		2.39696	2,232.14000	2.23214	2,396.960	13.61	0.42	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	2,432.32000		2.43232	2,265.88000	2.26588	2,432.320	13.63	0.42	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,775.19000		1.77519	1,913.18000	1.91318	1,775.190	14.92	0.29	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,412.88000		1.41288	1,527.99000	1.52799	1,412.880	15.36	0.24	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,311.43000		1.31143	1,419.74000	1.41974	1,311.430	15.52	0.23	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.31039		86.55088	10.36642	86.11718		13.81	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	576.56000		0.57656	524.69000	0.52469	576.560	12.33	0.13	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	1,090.47000		1.09047	1,003.63000	1.00363	1,090.470	12.52	0.22	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,817.54000		1.81754	1,691.40000	1.69140	1,817.540	13.02	0.31	0.00	0	140.00	

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	9.98	Call	2,814.57000		2.81457	2,644.08000	2.64408	2,814.570		13.48	0.42	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,316.52000		2.31652	2,461.30000	2.46130	2,316.520		14.88	0.31	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	2,018.35000		2.01835	2,147.89000	2.14789	2,018.350		15.19	0.28	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.38164		88.17956	10.43946	87.73753			13.89	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	797.05000		0.79705	737.02000	0.73702	797.050		12.70	0.15	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	1,415.02000		1.41502	1,318.98000	1.31898	1,415.020		12.70	0.23	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.72	Call	2,431.20000		2.43120	2,287.40000	2.28740	2,431.200		12.99	0.35	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	3,226.38000		3.22638	3,052.17000	3.05217	3,226.380		13.30	0.42	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	3,397.87000		3.39787	3,217.61000	3.21761	3,397.870		13.36	0.43	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.17	Put	2,599.92000		2.59992	2,740.14000	2.74014	2,599.920		14.80	0.30	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	2,242.04000		2.24204	2,366.02000	2.36602	2,242.040		15.17	0.26	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	2,166.14000		2.16614	2,286.55000	2.28655	2,166.140		15.26	0.25	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			10.13733		91.12402	10.18954	90.69712			13.57	0.00	0.00	0	93,322.00
R2048	On 07/05/2020	Bond Future			10.20751		88.34195	10.26176	87.90393			14.43	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.27799		89.96416	10.33393	89.51829			13.56	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	587.36000		0.58736	534.11000	0.53411	587.360		12.10	0.13	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	918.62000		0.91862	841.33000	0.84133	918.620		12.10	0.19	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.34951		87.21790	10.40724	86.76355			14.34	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			6.51462		102.71400	6.51223	102.71658			0.64	0.00	1,335,282.00	13	11,697.00
R208	On 07/05/2020	Bond Future			6.26203		101.17936	6.26350	101.17811			0.58	0.00	0.00	0	0.00
R208	On 06/08/2020	Bond Future			5.76703		103.04921	5.76847	103.04832			0.46	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			4.59307		101.57279	4.59631	101.57154			0.26	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			9.80012		73.78621	9.85729	73.42683			12.91	0.00	7,304,834.79	99	106,181.00
R209	On 06/02/2020	Bond Future	9.40	Call	735.17000		0.73517	646.47000	0.64647	735.170		12.42	0.29	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.86813		71.97736	9.92751	71.60871			13.70	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.93648		73.29948	9.99769	72.92415			12.87	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.00306		71.52693	10.06620	71.14447			13.47	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	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
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	189.17756		189.17756		189.18148	189.18148			0.00	0.00	0	1,772.00
R210	On 07/05/2020	Bond Future	190.01512		190.01512		190.01179	190.01179			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future	193.60167		193.60167		193.59893	193.59893			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future	194.51226		194.51226		194.50892	194.50892			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	161.86562		161.86562		161.99158	161.99158			0.00	114,924,590.20	710	5,809.00
R212	On 07/05/2020	Bond Future	164.84960		164.84960		164.97166	164.97166			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future	165.66730		165.66730		165.79222	165.79222			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future	168.77596		168.77596		168.90266	168.90266			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	9.35356		87.16816		9.39555	86.91445		10.04	0.00	0.00	0	24,118.00
R213	On 07/05/2020	Bond Future	9.41916		85.20217		9.46320	84.94057		10.61	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future	9.48468		86.76853		9.53029	86.50234		9.91	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future	9.55258		84.84819		9.59992	84.57681		10.29	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	10.06557		71.99825		10.11769	71.66065		14.00	0.00	0.00	0	17,710.00
R214	On 06/02/2020	Bond Future	9.52	Call	527.20000	0.52720	465.71000	0.46571	527.200	13.17	0.22	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	1,286.79000	1.28679	1,166.36000	1.16636	1,286.790	13.81	0.40	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	1,022.92000	1.02292	1,143.08000	1.14308	1,022.920	14.77	0.31	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future	10.13387		70.00991		10.18796	69.66352		14.87	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	705.81000	0.70581	641.71000	0.64171	705.810	13.18	0.21	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	2,092.70000	2.09270	1,953.09000	1.95309	2,092.700	14.35	0.44	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,558.89000	1.55889	1,676.37000	1.67637	1,558.890	15.59	0.31	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future	10.20232		71.29568		10.25804	70.94298		13.99	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future	10.27188		69.33947		10.32931	68.98007		14.72	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
<b>Total for Derivatives :</b>												<b>488,552,906.65</b>	<b>4,577</b>	<b>1 138 186.00</b>
<b>Grand Total:</b>												<b>488,552,906.65</b>	<b>4,577</b>	<b>1 138 186.00</b>