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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/12/2019

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	95.39000	95.39000		95.44000	95.44000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	677.15500	677.15500		676.78900	676.78900			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	689.50600	689.50600		689.11900	689.11900			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	702.24400	702.24400		701.85600	701.85600			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	778.57200	778.57200		778.65000	778.65000			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	792.77300	792.77300		792.83500	792.83500			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	807.41900	807.41900		807.48900	807.48900			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	692.08200	692.08200		693.11300	693.11300			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	704.70600	704.70600		705.74100	705.74100			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	717.72500	717.72500		718.78400	718.78400			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	11.20854	77.48359		11.17420	77.67564				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.33397	75.10313		11.29866	75.29700				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.46265	76.48197		11.42587	76.68016				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.59339	74.13151		11.55523	74.33331				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	11.55477	78.24840		11.52037	78.46569				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.68003	75.41110		11.64461	75.63065				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.80661	76.79465		11.76975	77.01898				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.93422	73.98030		11.89598	74.20869				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	684.12100	684.12100		685.23000	685.23000				0.00	0.00	0	1,242.00
GOVI	On 07/05/2020	GOVI	696.60000	696.60000		697.71400	697.71400				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	709.46900	709.46900		710.60900	710.60900				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.48212	136.48212		136.47209	136.47209				0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	139.00460	139.00460		138.99134	138.99134				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	140.13084	140.13084		140.11479	140.11479				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.76292	142.76292		142.74636	142.74636				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	101.59455	101.59455		101.67885	101.67885				0.00	9,651,482.25	95	3,765.00
I2029	On 07/05/2020	Bond Future	102.36241	102.36241		102.44323	102.44323				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.29770	104.29770		104.38087	104.38087				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.11673	105.11673		105.19857	105.19857				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	100.90197	100.90197		100.90110	100.90110				0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	101.57470	101.57470		101.56816	101.56816				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.49514	103.49514		103.48923	103.48923				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.22055	104.22055		104.21157	104.21157				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		115.39467	115.39467		115.38219	115.38219			0.00	8,885,389.59	77	10,798.00
I2038	On 07/05/2020	Bond Future		117.52732	117.52732		117.51218	117.51218			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		118.05973	118.05973		118.04105	118.04105			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future		120.27720	120.27720		120.25806	120.25806			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		106.81549	106.81549		106.81447	106.81447			0.00	0.00	0	11,575.00
I2046	On 07/05/2020	Bond Future		107.04590	107.04590		107.03806	107.03806			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		109.06962	109.06962		109.06251	109.06251			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		109.32688	109.32688		109.31497	109.31497			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		108.58403	108.58403		108.58269	108.58269			0.00	7,818,050.16	72	11,827.00
I2050	On 07/05/2020	Bond Future		110.59083	110.59083		110.58716	110.58716			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		110.80611	110.80611		110.79861	110.79861			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		112.88732	112.88732		112.87971	112.87971			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		258.80600	258.80600		258.83200	258.83200			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future		263.59000	263.59000		263.61000	263.61000			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future		268.52100	268.52100		268.54400	268.54400			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		8.51717	111.61072		8.51818	111.60522		5.94	0.00	111,052,666.40	995	103,718.00
R186	On 06/02/2020	Bond Future	8.11	Call	313.65000	0.31365	318.44000	0.31844	313.650	5.73	0.21	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,163.95000	1.16395	1,175.30000	1.17530	1,163.950	5.94	0.51	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	314.12000	0.31412	321.40000	0.32140	314.120	6.38	0.19	0.00	0	821.00
R186	On 07/05/2020	Bond Future		8.57461	113.64640		8.57614	113.63835		5.97	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	176.50000	0.17650	177.88000	0.17788	176.500	5.29	0.10	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	4,064.34000	4.06434	4,074.43000	4.07443	4,064.340	5.50	0.80	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,062.79000	1.06279	1,065.04000	1.06504	1,062.790	5.81	0.37	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,976.37000	1.97637	1,986.27000	1.98627	1,976.370	5.97	0.53	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,097.64000	1.09764	1,105.95000	1.10595	1,097.640	6.40	0.34	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future		8.63244	110.43700		8.63387	110.42972		5.95	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future		8.68723	112.51244		8.68875	112.50497		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		301.75319	301.75319		301.75560	301.75560			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future		307.33018	307.33018		307.32597	307.32597			0.00	0.00	0	0.00

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R197	On 06/08/2020	Bond Future			305.36595		305.36595		305.34483	305.34483			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			311.10131		311.10131		311.07961	311.07961			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			226.65934		226.65934		226.65778	226.65778			0.00	12,466,263.70	55	8,469.00
R202	On 07/05/2020	Bond Future			230.84854		230.84854		230.84177	230.84177			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			231.08331		231.08331		231.06839	231.06839			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			235.42377		235.42377		235.40810	235.40810			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			7.45930		104.28442		7.48157	104.22442		2.37	0.00	0.00	0	42,651.00
R2023	On 07/05/2020	Bond Future			7.45994		102.25393		7.48530	102.19058		2.52	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.44701		104.14228		7.47475	104.07855		2.40	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.43256		102.16415		7.46357	102.09927		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			9.30243		91.89110		9.29834	91.91585		8.79	0.00	3,951,317.30	43	78,254.00
R2030	On 06/02/2020	Bond Future	8.40	Call	46.74000		0.04674		49.71000	0.04971	46.740	7.95	0.04	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	609.94000		0.60994		626.15000	0.62615	609.940	8.56	0.30	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,526.96000		1.52696		1,524.28000	1.52428	1,526.960	8.79	0.53	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	1,106.35000		1.10635		1,106.27000	1.10627	1,106.350	8.95	0.43	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.37590		93.56701		9.37199	93.59019		8.91	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.45154		91.28110		9.44733	91.30552		8.95	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.52022		92.99831		9.51585	93.02314		8.93	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	549.82000		0.54982		556.27000	0.55627	549.820	7.42	0.16	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	756.67000		0.75667		764.68000	0.76468	756.670	7.47	0.21	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,107.22000		1.10722		0.00000	0.00000	1,107.220	7.78	0.27	75,490,955.10	3,000	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	1,789.02000		1.78902		1,802.29000	1.80229	1,789.020	8.27	0.37	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,814.16000		1.81416		1,827.53000	1.82753	1,814.160	8.29	0.37	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,323.36000		2.32336		0.00000	0.00000	2,323.360	8.57	0.43	120,464,591.08	3,000	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	2,155.32000		2.15532		2,151.52000	2.15152	2,155.320	9.83	0.35	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,762.69000		1.76269		1,760.27000	1.76027	1,762.690	10.43	0.29	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	1,657.03000		1.65703		0.00000	0.00000	1,657.030	10.63	0.27	75,500,189.10	3,000	3,000.00
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			9.67723		92.93829		9.66293	93.03209		9.84	0.00	0.00	0	70,493.00
R2032	On 07/05/2020	Bond Future			9.75524		90.47361		9.74073	90.56712		10.42	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.83452		92.13832		9.81934	92.23441		10.07	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.91260		89.71295		9.89687	89.81074		10.55	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,092.88000		1.09288		1,120.22000	1.12022	1,092.880	9.40	0.24	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,398.34000		1.39834		0.00000	0.00000	1,398.340	9.53	0.29	76,957,921.10	3,000	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,180.36000		2.18036		2,222.93000	2.22293	2,180.360	9.94	0.38	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	2,653.59000		2.65359		0.00000	0.00000	2,653.590	10.13	0.43	116,905,955.79	3,000	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	1,574.01000		1.57401		0.00000	0.00000	1,574.010	11.96	0.24	65,528,793.76	3,000	3,000.00

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R2032	On 05/11/2020	Bond Future	11.08	Put	1,441.85000		1.44185	1,424.36000	1.42436	1,441.850		11.98	0.23	0.00	0	1,000.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 06/02/2020	Bond Future			10.00340		95.32805	9.96866	95.57870			10.77	0.00	857,952.45	9	118,781.00
R2035	On 07/05/2020	Bond Future			10.08283		92.56329	10.04719	92.81650			11.44	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	399.63000		0.39963	438.91000	0.43891	399.630		10.14	0.13	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	487.75000		0.48775	533.20000	0.53320	487.750		10.26	0.16	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	1,690.47000		1.69047	1,795.85000	1.79585	1,690.470		11.15	0.38	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	1,776.86000		1.77686	1,885.53000	1.88553	1,776.860		11.19	0.39	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.57	Put	1,530.79000		1.53079	1,462.51000	1.46251	1,530.790		12.27	0.31	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,228.01000		1.22801	1,172.09000	1.17209	1,228.010		12.60	0.26	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			10.16329		94.26602	10.12628	94.52482			11.08	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	348.96000		0.34896	378.36000	0.37836	348.960		9.87	0.10	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	565.28000		0.56528	608.37000	0.60837	565.280		9.87	0.15	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			10.24591		91.53858	10.20763	91.80205			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			10.16045		86.94882	10.12570	87.19934			11.99	0.00	73,906,497.00	850	73,418.00
R2037	On 07/05/2020	Bond Future			10.24403		88.53458	10.20839	88.78775			12.15	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.33020		85.90347	10.29321	86.16217			12.36	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			10.40953		87.52150	10.37133	87.78493			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			10.31667		89.21507	10.28705	89.44205			12.45	0.00	8,029,356.30	90	50,845.00
R2040	On 07/05/2020	Bond Future			10.40175		90.84220	10.37142	91.07126			12.65	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future	9.50	Call	565.37000		0.56537	609.10000	0.60910	565.370		11.47	0.16	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,669.84000		1.66984	1,760.82000	1.76082	1,669.840		12.33	0.35	0.00	0	2,640.00
R2040	On 06/08/2020	Bond Future			10.48950		88.00266	10.45802	88.23679			12.89	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			10.57039		89.66053	10.53789	89.89895			12.97	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,309.19000		1.30919	1,370.11000	1.37011	1,309.190		11.84	0.23	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	1,820.25000		1.82025	0.00000	0.00000	1,820.250		12.12	0.29	52,863,382.69	2,000	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	2,550.08000		2.55008	2,645.06000	2.64506	2,550.080		12.44	0.37	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3,268.04000		3.26804	0.00000	0.00000	3,268.040		12.69	0.43	78,007,260.79	2,000	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	2,242.79000		2.24279	2,184.50000	2.18450	2,242.790		14.41	0.27	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,857.45000		1.85745	0.00000	0.00000	1,857.450		14.41	0.24	42,722,979.13	2,000	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			10.39040		85.86318	10.35565	86.13174			13.12	0.00	0.00	0	49,243.00
R2044	On 06/02/2020	Bond Future	9.09	Call	6.56000		0.00656	8.66000	0.00866	6.560		11.14	0.01	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	266.80000		0.26680	309.77000	0.30977	266.800		12.04	0.13	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	889.26000		0.88926	831.15000	0.83115	889.260		14.23	0.27	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.47358		87.42916	10.43795	87.70068			13.32	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	229.14000		0.22914	254.73000	0.25473	229.140		11.57	0.08	0.00	0	556.00

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 07/05/2020	Bond Future	9.33	Call	276.57000	0.27657		306.35000	0.30635	276.570	11.57	0.09	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	376.09000	0.37609		414.11000	0.41411	376.090	11.57	0.12	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,195.47000	1.19547		1,281.88000	1.28188	1,195.470	12.40	0.28	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	1,351.12000	1.35112		1,444.71000	1.44471	1,351.120	12.52	0.31	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,378.03000	1.37803		1,472.81000	1.47281	1,378.030	12.54	0.31	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	2,006.76000	2.00676		1,920.86000	1.92086	2,006.760	13.78	0.36	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,557.33000	1.55733		1,488.56000	1.48856	1,557.330	14.18	0.29	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,433.42000	1.43342		1,369.66000	1.36966	1,433.420	14.34	0.27	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.55928	84.65193		10.52234	84.92931		13.59	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	300.96000	0.30096		327.01000	0.32701	300.960	12.10	0.08	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	603.59000	0.60359		649.05000	0.64905	603.590	12.10	0.15	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,072.18000	1.07218		1,141.59000	1.14159	1,072.180	12.38	0.23	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	1,846.25000	1.84625		1,946.18000	1.94618	1,846.250	12.90	0.33	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,678.45000	2.67845		2,585.20000	2.58520	2,678.450	14.20	0.37	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	2,314.48000	2.31448		2,232.33000	2.23233	2,314.480	14.50	0.33	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.63820	86.24690		10.60009	86.52934		13.68	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	476.22000	0.47622		508.43000	0.50843	476.220	12.49	0.10	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	911.51000	0.91151		965.38000	0.96538	911.510	12.49	0.17	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	1,687.94000	1.68794		1,772.23000	1.77223	1,687.940	12.77	0.28	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,334.45000	2.33445		2,438.97000	2.43897	2,334.450	13.08	0.34	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	2,477.21000	2.47721		2,585.79000	2.58579	2,477.210	13.14	0.36	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	3,073.04000	3.07304		2,982.39000	2.98239	3,073.040	14.60	0.35	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,647.89000	2.64789		2,568.57000	2.56857	2,647.890	14.98	0.31	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	2,557.22000	2.55722		2,480.39000	2.48039	2,557.220	15.07	0.30	0.00	0	1,815.00	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 06/02/2020	Bond Future			10.36624	89.27913		10.32636	89.59559		12.84	0.00	0.00	0	94,080.00	
R2048	On 07/05/2020	Bond Future			10.44311	86.46745		10.40220	86.78781		13.72	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.52086	88.05728		10.47852	88.38435		13.32	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	306.49000	0.30649		336.90000	0.33690	306.490	11.85	0.08	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	515.51000	0.51551		561.76000	0.56176	515.510	11.85	0.13	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.59994	85.27707		10.55624	85.61016		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			6.59570	102.62650		6.59579	102.62640		0.55	0.00	84,564,236.00	824	12,519.00	
R208	On 07/05/2020	Bond Future			6.36119	101.09488		6.36394	101.09254		0.53	0.00	0.00	0	0.00	
R208	On 06/08/2020	Bond Future			5.90141	102.96577		5.90382	102.96428		0.41	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.80843	101.48982		4.81253	101.48825		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	

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
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			10.01974		72.41983		9.98494	72.63380		12.17	0.00	284,030,573.26	3,922	103,380.00
R209	On 06/02/2020	Bond Future	9.40	Call	230.73000		0.23073		267.44000	0.26744	230.730	11.22	0.14	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			10.09405		70.58937		10.05842	70.80566		12.97	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			10.16919		71.88762		10.13233	72.10854		12.59	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.24284		70.09013		10.20483	70.31508		13.23	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
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			188.58991		188.58991		188.72757	188.72757			0.00	9,618,085.41	51	1,721.00
R210	On 07/05/2020	Bond Future			189.43197		189.43197		189.56146	189.56146			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			193.01331		193.01331		193.14679	193.14679			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			193.92309		193.92309		194.05216	194.05216			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			161.73413		161.73413		161.72076	161.72076			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future			164.72323		164.72323		164.70603	164.70603			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.54931		165.54931		165.52741	165.52741			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.65869		168.65869		168.63625	168.63625			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			9.53244		86.09434		9.52841	86.11834		9.45	0.00	0.00	0	24,118.00
R213	On 07/05/2020	Bond Future			9.60379		84.11264		9.59993	84.13523		10.03	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.67572		85.66100		9.67159	85.68473		9.68	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.75043		83.72165		9.74615	83.74580		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			10.28431		70.59882		10.24957	70.81804		13.18	0.00	0.00	0	17,680.00
R214	On 06/02/2020	Bond Future	9.52	Call	134.48000		0.13448		158.81000	0.15881	134.480	11.82	0.09	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	537.68000		0.53768		603.61000	0.60361	537.680	12.54	0.25	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	1,203.44000		1.20344		1,128.75000	1.12875	1,203.440	13.47	0.41	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.35868		68.58821		10.32312	68.80997		14.09	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	321.49000		0.32149		353.08000	0.35308	321.490	12.40	0.12	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,294.48000		1.29448		1,377.91000	1.37791	1,294.480	13.55	0.34	0.00	0	1,250.00

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
R214	On 07/05/2020	Bond Future	10.66	Put	1,804.22000	1.80422	1,731.20000	1.73120	1,804.220	14.85	0.37	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.43375	69.84944	10.39699	70.07590		13.68	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.51019	67.86752	10.47229	68.09823		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 :												1,319,273,898.36	31,083	1 196 883.00
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Grand Total:												1,319,273,898.36	31,083	1 196 883.00
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