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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/12/2019

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	95.30000	95.30000		95.39000	95.39000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	678.61900	678.61900		677.15500	677.15500			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	690.99700	690.99700		689.50600	689.50600			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	703.76300	703.76300		702.24400	702.24400			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	781.68100	781.68100		778.57200	778.57200			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	795.94000	795.94000		792.77300	792.77300			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	810.64500	810.64500		807.41900	807.41900			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	695.67500	695.67500		692.08200	692.08200			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	708.36500	708.36500		704.70600	704.70600			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	721.45100	721.45100		717.72500	717.72500			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	11.12733	77.93893		11.20854	77.48359				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.24972	75.56692		11.33397	75.10313				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.37518	76.95456		11.46265	76.48197				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.50259	74.61299		11.59339	74.13151				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	11.46351	78.82718		11.55477	78.24840				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.58533	76.00054		11.68003	75.41110				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.70835	77.39522		11.80661	76.79465				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.83224	74.59207		11.93422	73.98030				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	687.78000	687.78000		684.12100	684.12100				0.00	0.00	0	1,242.00
GOVI	On 07/05/2020	GOVI	700.32600	700.32600		696.60000	696.60000				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	713.26400	713.26400		709.46900	709.46900				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.40943	136.40943		136.48212	136.48212				0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	138.93078	138.93078		139.00460	139.00460				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	140.05595	140.05595		140.13084	140.13084				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.68678	142.68678		142.76292	142.76292				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	101.59091	101.59091		101.59455	101.59455				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	102.35889	102.35889		102.36241	102.36241				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.29431	104.29431		104.29770	104.29770				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.11338	105.11338		105.11673	105.11673				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	100.95669	100.95669		100.90197	100.90197				0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	101.63061	101.63061		101.57470	101.57470				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.55231	103.55231		103.49514	103.49514				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.27902	104.27902		104.22055	104.22055				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		115.72217	115.72217		115.39467	115.39467			0.00	0.00	0	10,798.00
I2038	On 07/05/2020	Bond Future		117.86113	117.86113		117.52732	117.52732			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		118.40019	118.40019		118.05973	118.05973			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future		120.62402	120.62402		120.27720	120.27720			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		107.19475	107.19475		106.81549	106.81549			0.00	0.00	0	11,575.00
I2046	On 07/05/2020	Bond Future		107.43220	107.43220		107.04590	107.04590			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		109.46364	109.46364		109.06962	109.06962			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		109.72841	109.72841		109.32688	109.32688			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		108.68892	108.68892		108.58403	108.58403			0.00	0.00	0	11,827.00
I2050	On 07/05/2020	Bond Future		110.69799	110.69799		110.59083	110.59083			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		110.91560	110.91560		110.80611	110.80611			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		112.99897	112.99897		112.88732	112.88732			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		258.93700	258.93700		258.80600	258.80600			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future		263.72300	263.72300		263.59000	263.59000			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future		268.65700	268.65700		268.52100	268.52100			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		8.44784	111.98894		8.51717	111.61072		5.85	0.00	13,438,672.80	120	103,598.00
R186	On 06/02/2020	Bond Future	8.11	Call	379.77000	0.37977	313.65000	0.31365	379.770	5.63	0.25	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	956.55000	0.95655	1,163.95000	1.16395	956.550	5.85	0.45	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	233.66000	0.23366	314.12000	0.31412	233.660	6.29	0.15	0.00	0	821.00
R186	On 07/05/2020	Bond Future		8.50162	114.03171		8.57461	113.64640		6.01	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	219.08000	0.21908	176.50000	0.17650	219.080	5.32	0.12	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	3,763.70000	3.76370	4,064.34000	4.06434	3,763.700	5.53	0.78	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,214.05000	1.21405	1,062.79000	1.06279	1,214.050	5.84	0.40	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,785.93000	1.78593	1,976.37000	1.97637	1,785.930	6.01	0.49	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	975.72000	0.97572	1,097.64000	1.09764	975.720	6.43	0.31	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future		8.55546	110.82981		8.63244	110.43700		5.98	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future		8.60601	112.91256		8.68723	112.51244		5.86	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		301.83988	301.83988		301.75319	301.75319			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future		307.41915	307.41915		307.33018	307.33018			0.00	0.00	0	0.00

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R197	On 06/08/2020	Bond Future			305.45714		305.45714		305.36595	305.36595			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			311.19471		311.19471		311.10131	311.10131			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			226.65299		226.65299		226.65934	226.65934			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			230.84246		230.84246		230.84854	230.84854			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			231.07775		231.07775		231.08331	231.08331			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			235.41848		235.41848		235.42377	235.42377			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			7.38389		104.48790		7.45930	104.28442		2.36	0.00	24,032,217.00	230	42,421.00
R2023	On 07/05/2020	Bond Future			7.37707		102.46127		7.45994	102.25393		2.58	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.35506		104.35389		7.44701	104.14228		2.44	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.32977		102.37959		7.43256	102.16415		2.38	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			9.22812		92.34212		9.30243	91.89110		8.72	0.00	127,432,125.60	1,380	77,478.00
R2030	On 06/02/2020	Bond Future	8.40	Call	62.54000		0.06254		46.74000	0.04674	62.540	7.90	0.05	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	734.99000		0.73499		609.94000	0.60994	734.990	8.49	0.34	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,278.60000		1.27860		1,526.96000	1.52696	1,278.600	8.72	0.48	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	906.37000		0.90637		1,106.35000	1.10635	906.370	8.89	0.37	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.29864		94.02645		9.37590	93.56701		9.03	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.37108		91.74936		9.45154	91.28110		9.05	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.43656		93.47528		9.52022	92.99831		8.99	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	635.85000		0.63585		549.82000	0.54982	635.850	7.45	0.18	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	866.10000		0.86610		756.67000	0.75667	866.100	7.50	0.23	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,249.96000		1.24996		1,107.22000	1.10722	1,249.960	7.82	0.29	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	1,979.73000		1.97973		1,789.02000	1.78902	1,979.730	8.31	0.39	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,006.42000		2.00642		1,814.16000	1.81416	2,006.420	8.33	0.40	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,544.38000		2.54438		2,323.36000	2.32336	2,544.380	8.61	0.46	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	2,013.29000		2.01329		2,155.32000	2.15532	2,013.290	9.90	0.33	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,649.19000		1.64919		1,762.69000	1.76269	1,649.190	10.51	0.27	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	1,550.67000		1.55067		1,657.03000	1.65703	1,550.670	10.71	0.25	0.00	0	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			9.59772		93.46157		9.67723	92.93829		9.81	0.00	2,710,385.53	29	70,493.00
R2032	On 07/05/2020	Bond Future			9.67282		91.00656		9.75524	90.47361		10.61	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.74901		92.68148		9.83452	92.13832		10.21	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.82392		90.26621		9.91260	89.71295		10.64	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,241.32000		1.24132		1,092.88000	1.09288	1,241.320	9.45	0.26	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,574.89000		1.57489		1,398.34000	1.39834	1,574.890	9.59	0.31	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,416.92000		2.41692		2,180.36000	2.18036	2,416.920	10.00	0.41	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	2,921.07000		2.92107		2,653.59000	2.65359	2,921.070	10.21	0.46	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	1,475.85000		1.47585		1,574.01000	1.57401	1,475.850	12.10	0.23	0.00	0	3,000.00

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R2032	On 05/11/2020	Bond Future	11.08	Put	1,351.31000		1.35131	1,441.85000	1.44185	1,351.310		12.12	0.21	0.00	0	1,000.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 06/02/2020	Bond Future			9.91854		95.94209	10.00340	95.32805			10.82	0.00	9,402,324.82	98	118,879.00
R2035	On 07/05/2020	Bond Future			9.99506		93.18873	10.08283	92.56329			11.71	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	529.40000		0.52940	399.63000	0.39963	529.400		10.44	0.16	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	635.49000		0.63549	487.75000	0.48775	635.490		10.56	0.19	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	1,994.55000		1.99455	1,690.47000	1.69047	1,994.550		11.43	0.41	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,089.00000		2.08900	1,776.86000	1.77686	2,089.000		11.46	0.43	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.57	Put	1,392.30000		1.39230	1,530.79000	1.53079	1,392.300		12.53	0.28	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,116.33000		1.11633	1,228.01000	1.22801	1,116.330		12.86	0.23	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			10.07242		94.90338	10.16329	94.26602			11.29	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	449.51000		0.44951	348.96000	0.34896	449.510		10.10	0.12	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	707.59000		0.70759	565.28000	0.56528	707.590		10.10	0.17	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			10.15188		92.18777	10.24591	91.53858			11.83	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			10.08605		87.48653	10.16045	86.94882			12.04	0.00	134,729,256.20	1,540	74,958.00
R2037	On 07/05/2020	Bond Future			10.16713		89.08224	10.24403	88.53458			12.44	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.25061		86.46157	10.33020	85.90347			12.59	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			10.32731		88.09001	10.40953	87.52150			12.58	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			10.23199		89.86644	10.31667	89.21507			12.51	0.00	167,151,578.40	1,860	52,705.00
R2040	On 07/05/2020	Bond Future			10.31425		91.50560	10.40175	90.84220			12.94	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future	9.50	Call	649.80000		0.64980	565.37000	0.56537	649.800		11.31	0.18	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,885.58000		1.88558	1,669.84000	1.66984	1,885.580		12.24	0.39	0.00	0	2,640.00
R2040	On 06/08/2020	Bond Future			10.39898		88.67859	10.48950	88.00266			13.13	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			10.47690		90.34917	10.57039	89.66053			13.14	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,515.96000		1.51596	1,309.19000	1.30919	1,515.960		12.00	0.26	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,077.01000		2.07701	1,820.25000	1.82025	2,077.010		12.29	0.32	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	2,859.72000		2.85972	2,550.08000	2.55008	2,859.720		12.60	0.39	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3,626.52000		3.62652	3,268.04000	3.26804	3,626.520		12.86	0.46	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	2,102.51000		2.10251	2,242.79000	2.24279	2,102.510		14.58	0.26	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,738.23000		1.73823	1,857.45000	1.85745	1,738.230		14.58	0.22	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			10.30069		86.55938	10.39040	85.86318			13.17	0.00	8,309,700.48	96	49,291.00
R2044	On 06/02/2020	Bond Future	9.09	Call	11.58000		0.01158	6.56000	0.00656	11.580		11.27	0.01	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	306.77000		0.30677	266.80000	0.26680	306.770		11.44	0.15	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	643.47000		0.64347	889.26000	0.88926	643.470		13.69	0.22	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.38095		88.13811	10.47358	87.42916			13.62	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	321.26000		0.32126	229.14000	0.22914	321.260		11.91	0.10	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	382.42000	0.38242	276.57000	0.27657	382.420	11.91	0.12	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	508.37000	0.50837	376.09000	0.37609	508.370	11.91	0.15	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,464.99000	1.46499	1,195.47000	1.19547	1,464.990	12.72	0.32	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,639.24000	1.63924	1,351.12000	1.35112	1,639.240	12.83	0.35	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,669.40000	1.66940	1,378.03000	1.37803	1,669.400	12.85	0.35	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	1,817.82000	1.81782	2,006.76000	2.00676	1,817.820	14.07	0.33	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,406.94000	1.40694	1,557.33000	1.55733	1,406.940	14.47	0.27	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,294.08000	1.29408	1,433.42000	1.43342	1,294.080	14.62	0.25	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.46350	85.37432	10.55928	84.65193		13.84	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	393.25000	0.39325	300.96000	0.30096	393.250	12.36	0.10	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	757.49000	0.75749	603.59000	0.60359	757.490	12.36	0.17	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,297.42000	1.29742	1,072.18000	1.07218	1,297.420	12.64	0.26	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	2,154.39000	2.15439	1,846.25000	1.84625	2,154.390	13.15	0.36	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,476.99000	2.47699	2,678.45000	2.67845	2,476.990	14.45	0.34	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	2,138.70000	2.13870	2,314.48000	2.31448	2,138.700	14.74	0.30	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.53936	86.98274	10.63820	86.24690		13.85	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	578.85000	0.57885	476.22000	0.47622	578.850	12.65	0.12	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	1,077.98000	1.07798	911.51000	0.91151	1,077.980	12.65	0.19	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.72	Call	1,858.49000	1.85849	1,687.94000	1.68794	1,858.490	12.65	0.30	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	2,546.00000	2.54600	2,334.45000	2.33445	2,546.000	12.94	0.37	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	2,699.74000	2.69974	2,477.21000	2.47721	2,699.740	13.01	0.38	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.17	Put	2,746.58000	2.74658	3,073.04000	3.07304	2,746.580	14.37	0.32	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	2,344.18000	2.34418	2,647.89000	2.64789	2,344.180	14.70	0.28	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	2,259.59000	2.25959	2,557.22000	2.55722	2,259.590	14.79	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			10.28159	89.95331	10.36624	89.27913		12.89	0.00	9,894,864.10	110	94,080.00
R2048	On 07/05/2020	Bond Future			10.35576	87.15407	10.44311	86.46745		14.03	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.43065	88.75684	10.52086	88.05728		13.56	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	396.21000	0.39621	306.49000	0.30649	396.210	12.10	0.10	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	647.33000	0.64733	515.51000	0.51551	647.330	12.10	0.15	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.50681	85.98974	10.59994	85.27707		14.28	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			6.60003	102.62183	6.59570	102.62650		0.55	0.00	0.00	0	12,519.00
R208	On 07/05/2020	Bond Future			6.36660	101.09028	6.36119	101.09488		0.56	0.00	0.00	0	0.00
R208	On 06/08/2020	Bond Future			5.90869	102.96126	5.90141	102.96577		0.43	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			4.82002	101.48536	4.80843	101.48982		0.25	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			9.94060		72.90780		10.01974	72.41983		12.11	0.00	58,253,332.20	799	104,009.00
R209	On 06/02/2020	Bond Future	9.40	Call	294.57000		0.29457		230.73000	0.23073	294.570	11.17	0.17	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			10.01242		71.08633		10.09405	70.58937		13.19	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			10.08495		72.39400		10.16919	71.88762		12.76	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.15594		70.60596		10.24284	70.09013		13.35	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			188.16925		188.16925		188.58991	188.58991			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			189.00382		189.00382		189.43197	189.43197			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			192.57738		192.57738		193.01331	193.01331			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			193.47922		193.47922		193.92309	193.92309			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			161.82099		161.82099		161.73413	161.73413			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future			164.81199		164.81199		164.72323	164.72323			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.64008		165.64008		165.54931	165.54931			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.75140		168.75140		168.65869	168.65869			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			9.45288		86.56968		9.53244	86.09434		9.37	0.00	0.00	0	24,118.00
R213	On 07/05/2020	Bond Future			9.52135		84.59680		9.60379	84.11264		10.15	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.59020		86.15438		9.67572	85.66100		9.77	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.66172		84.22427		9.75043	83.72165		10.15	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			10.19473		71.16642		10.28431	70.59882		13.12	0.00	0.00	0	17,680.00
R214	On 06/02/2020	Bond Future	9.52	Call	183.32000		0.18332		134.48000	0.13448	183.320	11.79	0.11	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	675.84000		0.67584		537.68000	0.53768	675.840	12.48	0.30	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	970.69000		0.97069		1,203.44000	1.20344	970.690	13.41	0.35	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.26637		69.16628		10.35868	68.58821		14.32	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	420.10000		0.42010		321.49000	0.32149	420.100	12.65	0.15	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,532.22000		1.53222		1,294.48000	1.29448	1,532.220	13.79	0.37	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	1,629.87000	1.62987	1,804.22000	1.80422	1,629.870	15.08	0.34	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.33855	70.43843	10.43375	69.84944		13.86	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.41205	68.46754	10.51019	67.86752		14.56	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 : **555,354,457.13** **6,262** **1 199 932.00**

Grand Total: **555,354,457.13** **6,262** **1 199 932.00**