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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/12/2019

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		95.30000	95.30000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	679.07300	679.07300		678.61900	678.61900			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	691.46100	691.46100		690.99700	690.99700			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	704.23500	704.23500		703.76300	703.76300			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	780.67100	780.67100		781.68100	781.68100			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	794.91200	794.91200		795.94000	795.94000			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	809.59800	809.59800		810.64500	810.64500			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	694.43600	694.43600		695.67500	695.67500			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	707.10400	707.10400		708.36500	708.36500			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	720.16800	720.16800		721.45100	721.45100			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	11.15159	77.80249		11.12733	77.93893				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.27487	75.42804		11.24972	75.56692				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.40127	76.81314		11.37518	76.95456				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.52967	74.46892		11.50259	74.61299				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	11.49294	78.63972		11.46351	78.82718				0.00	17,064,819.24	217	4,919.00
ES42	On 07/05/2020	Bond Future	11.61586	75.80966		11.58533	76.00054				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.74001	77.20082		11.70835	77.39522				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.86508	74.39412		11.83224	74.59207				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	686.48800	686.48800		687.78000	687.78000				0.00	0.00	0	1,242.00
GOVI	On 07/05/2020	GOVI	699.01000	699.01000		700.32600	700.32600				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	711.92400	711.92400		713.26400	713.26400				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.24265	136.24265		136.40943	136.40943				0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	138.76102	138.76102		138.93078	138.93078				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	139.88305	139.88305		140.05595	140.05595				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.51072	142.51072		142.68678	142.68678				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	101.63200	101.63200		101.59091	101.59091				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	102.40083	102.40083		102.35889	102.35889				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.33704	104.33704		104.29431	104.29431				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.15699	105.15699		105.11338	105.11338				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	100.95602	100.95602		100.95669	100.95669				0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	101.62994	101.62994		101.63061	101.63061				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.55164	103.55164		103.55231	103.55231				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.27847	104.27847		104.27902	104.27902				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		115.72119	115.72119		115.72217	115.72217			0.00	1,851,539.04	16	10,814.00
I2038	On 07/05/2020	Bond Future		117.86031	117.86031		117.86113	117.86113			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		118.39937	118.39937		118.40019	118.40019			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future		120.62337	120.62337		120.62402	120.62402			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		106.43421	106.43421		107.19475	107.19475			0.00	0.00	0	11,575.00
I2046	On 07/05/2020	Bond Future		106.65780	106.65780		107.43220	107.43220			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		108.67461	108.67461		109.46364	109.46364			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		108.92459	108.92459		109.72841	109.72841			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		108.79543	108.79543		108.68892	108.68892			0.00	0.00	0	11,827.00
I2050	On 07/05/2020	Bond Future		110.80637	110.80637		110.69799	110.69799			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		111.02610	111.02610		110.91560	110.91560			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		113.11162	113.11162		112.99897	112.99897			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		258.77600	258.77600		258.93700	258.93700			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future		263.55900	263.55900		263.72300	263.72300			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future		268.49000	268.49000		268.65700	268.65700			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		8.46272	111.90763		8.44784	111.98894		5.85	0.00	79,678,232.56	712	103,558.00
R186	On 06/02/2020	Bond Future	8.11	Call	353.85000	0.35385	379.77000	0.37977	353.850	5.63	0.23	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	985.38000	0.98538	956.55000	0.95655	985.380	5.85	0.47	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	240.65000	0.24065	233.66000	0.23366	240.650	6.29	0.16	0.00	0	821.00
R186	On 07/05/2020	Bond Future		8.51727	113.94895		8.50162	114.03171		6.01	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	207.29000	0.20729	219.08000	0.21908	207.290	5.32	0.11	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	3,824.29000	3.82429	3,763.70000	3.76370	3,824.290	5.53	0.78	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,175.80000	1.17580	1,214.05000	1.21405	1,175.800	5.84	0.39	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,821.28000	1.82128	1,785.93000	1.78593	1,821.280	6.01	0.50	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	996.19000	0.99619	975.72000	0.97572	996.190	6.43	0.32	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future		8.57194	110.74557		8.55546	110.82981		5.98	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future		8.62338	112.82684		8.60601	112.91256		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		301.83253	301.83253		301.83988	301.83988			0.00	12,073,301.20	40	2,540.00
R197	On 07/05/2020	Bond Future		307.41170	307.41170		307.41915	307.41915			0.00	0.00	0	0.00

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R197	On 06/08/2020	Bond Future			305.44987		305.44987		305.45714	305.45714			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			311.18738		311.18738		311.19471	311.19471			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			226.65104		226.65104		226.65299	226.65299			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			230.84051		230.84051		230.84246	230.84246			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			231.07582		231.07582		231.07775	231.07775			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			235.41655		235.41655		235.41848	235.41848			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			7.34643		104.58917		7.38389	104.48790		2.36	0.00	0.00	0	42,421.00
R2023	On 07/05/2020	Bond Future			7.33592		102.56443		7.37707	102.46127		2.58	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.30941		104.45915		7.35506	104.35389		2.44	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.27876		102.48672		7.32977	102.37959		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			9.25815		92.15950		9.22812	92.34212		8.72	0.00	157,684,904.50	1,711	77,736.00
R2030	On 06/02/2020	Bond Future	8.40	Call	51.82000		0.05182		62.54000	0.06254	51.820	7.90	0.04	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	665.14000		0.66514		734.99000	0.73499	665.140	8.49	0.32	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,357.16000		1.35716		1,278.60000	1.27860	1,357.160	8.72	0.50	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	966.08000		0.96608		906.37000	0.90637	966.080	8.89	0.39	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.32985		93.84049		9.29864	94.02645		9.03	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.40356		91.55996		9.37108	91.74936		9.05	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.47031		93.28246		9.43656	93.47528		8.99	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	599.17000		0.59917		635.85000	0.63585	599.170	7.45	0.17	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	819.76000		0.81976		866.10000	0.86610	819.760	7.50	0.22	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,190.69000		1.19069		1,249.96000	1.24996	1,190.690	7.82	0.28	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	1,900.79000		1.90079		1,979.73000	1.97973	1,900.790	8.31	0.38	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,926.84000		1.92684		2,006.42000	2.00642	1,926.840	8.33	0.39	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,452.97000		2.45297		2,544.38000	2.54438	2,452.970	8.61	0.45	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	2,072.44000		2.07244		2,013.29000	2.01329	2,072.440	9.90	0.34	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,697.36000		1.69736		1,649.19000	1.64919	1,697.360	10.51	0.28	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	1,595.78000		1.59578		1,550.67000	1.55067	1,595.780	10.71	0.26	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			9.62763		93.26423		9.59772	93.46157		9.81	0.00	0.00	0	70,493.00
R2032	On 07/05/2020	Bond Future			9.70380		90.80572		9.67282	91.00656		10.61	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.78113		92.47692		9.74901	92.68148		10.21	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.85722		90.05790		9.82392	90.26621		10.64	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,183.78000		1.18378		1,241.32000	1.24132	1,183.780	9.45	0.25	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,507.02000		1.50702		1,574.89000	1.57489	1,507.020	9.59	0.30	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,327.77000		2.32777		2,416.92000	2.41692	2,327.770	10.00	0.40	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	2,821.22000		2.82122		2,921.07000	2.92107	2,821.220	10.21	0.45	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	1,519.33000		1.51933		1,475.85000	1.47585	1,519.330	12.10	0.23	0.00	0	3,000.00

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R2032	On 05/11/2020	Bond Future	11.08	Put	1,391.78000		1.39178		1,351.31000	1.35131	1,391.780	12.12	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			9.94321		95.76296		9.91854	95.94209		10.82	0.00	957,629.60	10	118,869.00
R2035	On 07/05/2020	Bond Future			10.02056		93.00637		9.99506	93.18873		11.71	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	495.45000		0.49545		529.40000	0.52940	495.450	10.44	0.16	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	596.72000		0.59672		635.49000	0.63549	596.720	10.56	0.18	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	1,911.29000		1.91129		1,994.55000	1.99455	1,911.290	11.43	0.40	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,003.36000		2.00336		2,089.00000	2.08900	2,003.360	11.46	0.42	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.57	Put	1,436.12000		1.43612		1,392.30000	1.39230	1,436.120	12.53	0.29	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,151.88000		1.15188		1,116.33000	1.11633	1,151.880	12.86	0.24	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			10.09881		94.71760		10.07242	94.90338		11.29	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	424.51000		0.42451		449.51000	0.44951	424.510	10.10	0.12	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	671.86000		0.67186		707.59000	0.70759	671.860	10.10	0.17	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			10.17918		91.99859		10.15188	92.18777		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			10.11073		87.30761		10.08605	87.48653		12.04	0.00	113,936,431.05	1,305	76,213.00
R2037	On 07/05/2020	Bond Future			10.19263		88.90006		10.16713	89.08224		12.44	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.27698		86.27605		10.25061	86.46157		12.59	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			10.35454		87.90110		10.32731	88.09001		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			10.26177		89.63650		10.23199	89.86644		12.51	0.00	0.00	0	52,705.00
R2040	On 07/05/2020	Bond Future			10.34501		91.27148		10.31425	91.50560		12.94	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future	9.50	Call	602.46000		0.60246		649.80000	0.64980	602.460	11.31	0.17	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,787.87000		1.78787		1,885.58000	1.88558	1,787.870	12.24	0.37	0.00	0	2,640.00
R2040	On 06/08/2020	Bond Future			10.43078		88.44019		10.39898	88.67859		13.13	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			10.50973		90.10637		10.47690	90.34917		13.14	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,449.78000		1.44978		1,515.96000	1.51596	1,449.780	12.00	0.25	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	1,994.93000		1.99493		2,077.01000	2.07701	1,994.930	12.29	0.31	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	2,758.69000		2.75869		2,859.72000	2.85972	2,758.690	12.60	0.39	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3,509.61000		3.50961		3,626.52000	3.62652	3,509.610	12.86	0.45	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	2,159.49000		2.15949		2,102.51000	2.10251	2,159.490	14.58	0.26	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,787.27000		1.78727		1,738.23000	1.73823	1,787.270	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			10.34071		86.24763		10.30069	86.55938		13.17	0.00	175,686,422.31	2,037	50,218.00
R2044	On 06/02/2020	Bond Future	9.09	Call	8.55000		0.00855		11.58000	0.01158	8.550	11.27	0.01	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	256.86000		0.25686		306.77000	0.30677	256.860	11.44	0.13	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	702.97000		0.70297		643.47000	0.64347	702.970	13.69	0.24	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.42225		87.82079		10.38095	88.13811		13.62	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	286.50000		0.28650		321.26000	0.32126	286.500	11.91	0.09	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	342.35000	0.34235		382.42000	0.38242	342.350	11.91	0.11	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	458.00000	0.45800		508.37000	0.50837	458.000	11.91	0.14	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,357.11000	1.35711		1,464.99000	1.46499	1,357.110	12.72	0.31	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	1,523.05000	1.52305		1,639.24000	1.63924	1,523.050	12.83	0.33	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,551.82000	1.55182		1,669.40000	1.66940	1,551.820	12.85	0.33	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,914.17000	1.91417		1,817.82000	1.81782	1,914.170	14.07	0.34	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,484.09000	1.48409		1,406.94000	1.40694	1,484.090	14.47	0.28	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,365.63000	1.36563		1,294.08000	1.29408	1,365.630	14.62	0.26	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.50618	85.05114		10.46350	85.37432		13.84	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	359.06000	0.35906		393.25000	0.39325	359.060	12.36	0.09	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	699.43000	0.69943		757.49000	0.75749	699.430	12.36	0.16	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,210.81000	1.21081		1,297.42000	1.29742	1,210.810	12.64	0.24	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,032.29000	2.03229		2,154.39000	2.15439	2,032.290	13.15	0.35	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,582.10000	2.58210		2,476.99000	2.47699	2,582.100	14.45	0.35	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	2,231.33000	2.23133		2,138.70000	2.13870	2,231.330	14.74	0.31	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.58339	86.65361		10.53936	86.98274		13.85	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	538.18000	0.53818		578.85000	0.57885	538.180	12.65	0.11	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,011.13000	1.01113		1,077.98000	1.07798	1,011.130	12.65	0.19	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	1,757.47000	1.75747		1,858.49000	1.85849	1,757.470	12.65	0.29	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,421.11000	2.42111		2,546.00000	2.54600	2,421.110	12.94	0.36	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	2,570.03000	2.57003		2,699.74000	2.69974	2,570.030	13.01	0.37	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,848.53000	2.84853		2,746.58000	2.74658	2,848.530	14.37	0.33	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,432.97000	2.43297		2,344.18000	2.34418	2,432.970	14.70	0.29	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	2,345.49000	2.34549		2,259.59000	2.25959	2,345.490	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			10.32161	89.63342		10.28159	89.95331		12.89	0.00	8,963,342.00	100	94,080.00	
R2048	On 07/05/2020	Bond Future			10.39703	86.82845		10.35576	87.15407		14.03	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.47325	88.42522		10.43065	88.75684		13.56	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	361.48000	0.36148		396.21000	0.39621	361.480	12.10	0.09	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	595.56000	0.59556		647.33000	0.64733	595.560	12.10	0.14	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.55078	85.65194		10.50681	85.98974		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			6.60148	102.62027		6.60003	102.62183		0.55	0.00	16,111,382.39	157	12,555.00	
R208	On 07/05/2020	Bond Future			6.36839	101.08875		6.36660	101.09028		0.56	0.00	0.00	0	0.00	
R208	On 06/08/2020	Bond Future			5.91112	102.95975		5.90869	102.96126		0.43	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.82389	101.48387		4.82002	101.48536		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			9.96533		72.75479		9.94060	72.90780		12.11	0.00	727,547.90	10	104,009.00
R209	On 06/02/2020	Bond Future	9.40	Call	263.67000		0.26367		294.57000	0.29457	263.670	11.17	0.15	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			10.03792		70.93054		10.01242	71.08633		13.19	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			10.11125		72.23534		10.08495	72.39400		12.76	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.18306		70.44439		10.15594	70.60596		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			188.16683		188.16683		188.16925	188.16925			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			189.00144		189.00144		189.00382	189.00382			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			192.57517		192.57517		192.57738	192.57738			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			193.47718		193.47718		193.47922	193.47922			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			161.74926		161.74926		161.82099	161.82099			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future			164.73903		164.73903		164.81199	164.81199			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.56585		165.56585		165.64008	165.64008			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.67588		168.67588		168.75140	168.75140			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			9.48279		86.39056		9.45288	86.56968		9.37	0.00	604,733.92	7	24,111.00
R213	On 07/05/2020	Bond Future			9.55233		84.41442		9.52135	84.59680		10.15	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.62232		85.96862		9.59020	86.15438		9.77	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.69502		84.03512		9.66172	84.22427		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			10.22451		70.97688		10.19473	71.16642		13.12	0.00	32,294,480.40	455	18,135.00
R214	On 06/02/2020	Bond Future	9.52	Call	158.56000		0.15856		183.32000	0.18332	158.560	11.79	0.10	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	611.68000		0.61168		675.84000	0.67584	611.680	12.48	0.28	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	1,026.93000		1.02693		970.69000	0.97069	1,026.930	13.41	0.37	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.29704		68.97334		10.26637	69.16628		14.32	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	388.21000		0.38821		420.10000	0.42010	388.210	12.65	0.14	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,453.62000		1.45362		1,532.22000	1.53222	1,453.620	13.79	0.36	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	1,688.51000	1.68851	1,629.87000	1.62987	1,688.510	15.08	0.35	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.37017	70.24189	10.33855	70.43843		13.86	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.44463	68.26740	10.41205	68.46754		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 : **617,634,766.11** **6,777** **1 202 822.00**

Grand Total: **617,634,766.11** **6,777** **1 202 822.00**