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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/12/2019

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	95.23000	95.23000		95.27000	95.27000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	680.33800	680.33800		679.45300	679.45300			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	692.74900	692.74900		691.84700	691.84700			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	705.54900	705.54900		704.63000	704.63000			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	783.28600	783.28600		781.37400	781.37400			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	797.57500	797.57500		795.62800	795.62800			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	812.31200	812.31200		810.32800	810.32800			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	696.82100	696.82100		694.96700	694.96700			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	709.53300	709.53300		707.64400	707.64400			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	722.64300	722.64300		720.71800	720.71800			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	11.10781	78.04897		11.13994	77.86796				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.22945	75.67913		11.26278	75.49475				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.35412	77.06899		11.38872	76.88112				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.48073	74.72959		11.51664	74.53820				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	11.43394	79.01633		11.47624	78.74600				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.55464	76.19325		11.59852	75.91797				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.67649	77.59171		11.72202	77.31118				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.79917	74.79230		11.84641	74.50655				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	688.86300	688.86300		686.97000	686.97000				0.00	0.00	0	1,242.00
GOVI	On 07/05/2020	GOVI	701.43000	701.43000		699.50200	699.50200				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	714.39100	714.39100		712.42500	712.42500				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.60031	136.60031		136.43791	136.43791				0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	139.12543	139.12543		138.95995	138.95995				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	140.25460	140.25460		140.08584	140.08584				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.88935	142.88935		142.71742	142.71742				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	101.92570	101.92570		101.50399	101.50399				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	102.70012	102.70012		102.27056	102.27056				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.64214	104.64214		104.20439	104.20439				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.46789	105.46789		105.02191	105.02191				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	101.01134	101.01134		100.95535	100.95535				0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	101.68644	101.68644		101.62927	101.62927				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.60940	103.60940		103.55108	103.55108				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.33732	104.33732		104.27781	104.27781				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			116.79880		116.79880		115.72038	115.72038			0.00	0.00	0	10,814.00
I2038	On 07/05/2020	Bond Future			118.95781		118.95781		117.85949	117.85949			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			119.51787		119.51787		118.39855	118.39855			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			121.76303		121.76303		120.62271	120.62271			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			107.67120		107.67120		107.38447	107.38447			0.00	0.00	0	12,785.00
I2046	On 07/05/2020	Bond Future			107.91764		107.91764		107.62573	107.62573			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			109.95832		109.95832		109.66086	109.66086			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			110.23263		110.23263		109.92940	109.92940			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			109.87104		109.87104		108.79479	108.79479			0.00	0.00	0	11,827.00
I2050	On 07/05/2020	Bond Future			111.90210		111.90210		110.80572	110.80572			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			112.14269		112.14269		111.02567	111.02567			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.24936		114.24936		113.11119	113.11119			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			259.73000		259.73000		259.12600	259.12600			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future			264.53100		264.53100		263.91600	263.91600			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			269.48100		269.48100		268.85400	268.85400			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			8.39917		112.25545		8.44111	112.02575		5.85	0.00	374,484,181.20	3,336	103,968.00
R186	On 06/02/2020	Bond Future	8.11	Call	414.33000		0.41433		375.71000	0.37571	414.330	5.63	0.27	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	798.01000		0.79801		922.85000	0.92285	798.010	5.85	0.41	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	171.76000		0.17176		217.51000	0.21751	171.760	6.29	0.12	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.45037		114.30329		8.49451	114.06934		6.01	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	238.86000		0.23886		218.45000	0.21845	238.860	5.32	0.13	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	3,534.67000		3.53467		3,726.54000	3.72654	3,534.670	5.53	0.76	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,298.45000		1.29845		1,218.31000	1.21831	1,298.450	5.84	0.42	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,626.38000		1.62638		1,755.91000	1.75591	1,626.380	6.01	0.47	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	867.40000		0.86740		953.20000	0.95320	867.400	6.43	0.29	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.50139		111.10680		8.54793	110.86833		5.98	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.54896		113.19473		8.59804	112.95193		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			301.70935		301.70935		301.87930	301.87930			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future			307.28669		307.28669		307.45963	307.45963			0.00	0.00	0	0.00

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R197	On 06/08/2020	Bond Future			305.32290		305.32290		305.49884	305.49884			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			311.05829		311.05829		311.23750	311.23750			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			226.89461		226.89461		226.89681	226.89681			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			231.08885		231.08885		231.09104	231.09104			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			231.32945		231.32945		231.33138	231.33138			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			235.67498		235.67498		235.67690	235.67690			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			7.28768		104.74824		7.33032	104.63276		2.36	0.00	0.00	0	42,421.00
R2023	On 07/05/2020	Bond Future			7.27136		102.72654		7.31821	102.60887		2.58	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.23780		104.62455		7.28976	104.50450		2.44	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.19872		102.65512		7.25678	102.53293		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			9.20529		92.48128		9.25224	92.19541		8.72	0.00	15,444,373.76	167	77,569.00
R2030	On 06/02/2020	Bond Future	8.40	Call	57.02000		0.05702		51.17000	0.05117	57.020	7.90	0.05	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	734.93000		0.73493		667.41000	0.66741	734.930	8.49	0.35	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,159.94000		1.15994		1,328.71000	1.32871	1,159.940	8.72	0.46	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	804.34000		0.80434		941.64000	0.94164	804.340	8.89	0.35	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.27489		94.16829		9.32369	93.87715		9.03	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.34633		91.89404		9.39714	91.59735		9.05	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.41081		93.62274		9.46363	93.32058		8.99	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	649.59000		0.64959		603.24000	0.60324	649.590	7.45	0.18	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	884.96000		0.88496		825.22000	0.82522	884.960	7.50	0.23	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,275.60000		1.27560		1,198.01000	1.19801	1,275.600	7.82	0.30	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,016.66000		2.01666		1,911.17000	1.91117	2,016.660	8.31	0.40	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,043.74000		2.04374		1,937.32000	1.93732	2,043.740	8.33	0.40	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,589.20000		2.58920		2,465.45000	2.46545	2,589.200	8.61	0.46	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,941.65000		1.94165		2,054.88000	2.05488	1,941.650	9.90	0.32	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,586.60000		1.58660		1,682.13000	1.68213	1,586.600	10.51	0.26	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	1,490.70000		1.49070		1,581.23000	1.58123	1,490.700	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			9.57472		93.61373		9.60628	93.40504		9.81	0.00	0.00	0	70,738.00
R2032	On 07/05/2020	Bond Future			9.64896		91.16165		9.68167	90.94912		10.61	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.72424		92.83966		9.75818	92.62301		10.21	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.79822		90.42743		9.83341	90.20678		10.64	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,263.92000		1.26392		1,217.96000	1.21796	1,263.920	9.45	0.27	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,603.30000		1.60330		1,547.89000	1.54789	1,603.300	9.59	0.31	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,458.17000		2.45817		2,382.71000	2.38271	2,458.170	10.00	0.42	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	2,969.41000		2.96941		2,883.43000	2.88343	2,969.410	10.21	0.47	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	1,415.99000		1.41599		1,480.02000	1.48002	1,415.990	12.10	0.22	0.00	0	3,000.00

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R2032	On 05/11/2020	Bond Future	11.08	Put	1,294.76000		1.29476		1,354.92000	1.35492	1,294.760	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			9.89528		96.11145		9.93203	95.84407		10.82	0.00	84,001,407.30	874	118,255.00
R2035	On 07/05/2020	Bond Future			9.97099		93.36135		10.00900	93.08898		11.71	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	532.21000		0.53221		503.44000	0.50344	532.210	10.44	0.17	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	639.83000		0.63983		606.12000	0.60612	639.830	10.56	0.19	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,022.62000		2.02262		1,936.09000	1.93609	2,022.620	11.43	0.42	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,118.84000		2.11884		2,029.11000	2.02911	2,118.840	11.46	0.43	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.57	Put	1,303.01000		1.30301		1,403.94000	1.40394	1,303.010	12.53	0.27	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,038.19000		1.03819		1,124.29000	1.12429	1,038.190	12.86	0.22	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			10.04749		95.07938		10.08683	94.80187		11.29	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	454.63000		0.45463		431.14000	0.43114	454.630	10.10	0.12	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	717.68000		0.71768		682.02000	0.68202	717.680	10.10	0.18	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			10.12607		92.36716		10.16678	92.08445		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			10.07315		87.58028		10.10472	87.35113		12.04	0.00	91,696,553.16	1,047	77,166.00
R2037	On 07/05/2020	Bond Future			10.15378		89.17785		10.18640	88.94451		12.44	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.23677		86.55918		10.27053	86.32137		12.59	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			10.31301		88.18947		10.34788	87.94725		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			10.20371		90.08567		10.25062	89.72248		12.51	0.00	0.00	0	52,705.00
R2040	On 07/05/2020	Bond Future			10.28503		91.72891		10.33349	91.35905		12.94	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future	9.50	Call	661.83000		0.66183		612.11000	0.61211	661.830	11.31	0.19	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,927.11000		1.92711		1,811.74000	1.81174	1,927.110	12.24	0.40	0.00	0	2,640.00
R2040	On 06/08/2020	Bond Future			10.36874		88.90624		10.41886	88.52943		13.13	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			10.44567		90.58113		10.49742	90.19728		13.14	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,550.86000		1.55086		1,467.56000	1.46756	1,550.860	12.00	0.26	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,123.23000		2.12323		2,017.70000	2.01770	2,123.230	12.29	0.33	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	2,920.66000		2.92066		2,787.71000	2.78771	2,920.660	12.60	0.40	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3,700.79000		3.70079		3,544.11000	3.54411	3,700.790	12.86	0.47	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	2,013.60000		2.01360		2,129.61000	2.12961	2,013.600	14.58	0.25	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,659.55000		1.65955		1,761.00000	1.76100	1,659.550	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			10.29803		86.58017		10.33981	86.25462		13.17	0.00	44,935,108.23	519	50,331.00
R2044	On 06/02/2020	Bond Future	9.09	Call	8.33000		0.00833		8.01000	0.00801	8.330	11.27	0.01	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	272.55000		0.27255		250.93000	0.25093	272.550	11.44	0.14	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	581.24000		0.58124		689.27000	0.68927	581.240	13.69	0.21	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.37818		88.15946		10.42131	87.82799		13.62	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	303.83000		0.30383		283.49000	0.28349	303.830	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	363.16000	0.36316		339.03000	0.33903	363.160	11.91	0.11	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	485.92000	0.48592		454.14000	0.45414	485.920	11.91	0.15	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,429.31000	1.42931		1,351.04000	1.35104	1,429.310	12.72	0.32	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	1,602.41000	1.60241		1,516.80000	1.51680	1,602.410	12.83	0.35	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,632.40000	1.63240		1,545.55000	1.54555	1,632.400	12.85	0.35	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,763.57000	1.76357		1,902.15000	1.90215	1,763.570	14.07	0.32	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,357.19000	1.35719		1,473.11000	1.47311	1,357.190	14.47	0.26	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,245.91000	1.24591		1,355.00000	1.35500	1,245.910	14.62	0.24	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.46062	85.39620		10.50520	85.05854		13.84	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	380.00000	0.38000		356.82000	0.35682	380.000	12.36	0.10	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	738.81000	0.73881		696.33000	0.69633	738.810	12.36	0.17	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,273.93000	1.27393		1,206.97000	1.20697	1,273.930	12.64	0.25	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,127.02000	2.12702		2,027.94000	2.02794	2,127.020	13.15	0.36	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,431.53000	2.43153		2,571.83000	2.57183	2,431.530	14.45	0.34	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	2,095.21000	2.09521		2,221.55000	2.22155	2,095.210	14.74	0.30	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.53637	87.00517		10.58238	86.66114		13.85	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	566.02000	0.56602		536.05000	0.53605	566.020	12.65	0.12	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,060.70000	1.06070		1,008.33000	1.00833	1,060.700	12.65	0.19	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	1,837.92000	1.83792		1,754.29000	1.75429	1,837.920	12.65	0.30	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,523.90000	2.52390		2,417.82000	2.41782	2,523.900	12.94	0.37	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	2,677.44000	2.67744		2,566.74000	2.56674	2,677.440	13.01	0.38	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,707.19000	2.70719		2,839.54000	2.83954	2,707.190	14.37	0.32	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,306.84000	2.30684		2,424.50000	2.42450	2,306.840	14.70	0.28	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	2,222.74000	2.22274		2,337.15000	2.33715	2,222.740	14.79	0.27	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			10.27890	89.97489		10.31558	89.68148		12.89	0.00	166,633,496.28	1,852	95,180.00	
R2048	On 07/05/2020	Bond Future			10.35296	87.17624		10.39080	86.87746		14.03	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.42774	88.77957		10.46682	88.47512		13.56	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	382.86000	0.38286		363.13000	0.36313	382.860	12.10	0.10	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	629.92000	0.62992		598.55000	0.59855	629.920	12.10	0.15	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.50379	86.01303		10.54413	85.70287		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			6.60438	102.61714		6.60291	102.61873		0.55	0.00	13,134,993.92	128	12,683.00	
R208	On 07/05/2020	Bond Future			6.37203	101.08565		6.37020	101.08721		0.56	0.00	0.00	0	0.00	
R208	On 06/08/2020	Bond Future			5.91601	102.95672		5.91355	102.95824		0.43	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.83166	101.48088		4.82776	101.48238		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			9.92288		73.01774		9.95431	72.82291		12.11	0.00	0.00	0	104,009.00
R209	On 06/02/2020	Bond Future	9.40	Call	278.93000		0.27893		267.79000	0.26779	278.930	11.17	0.16	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.99412		71.19845		10.02654	71.00001		13.19	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			10.06605		72.50834		10.09950	72.30616		12.76	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.13644		70.72247		10.17094	70.51653		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			188.71270		188.71270		188.71527	188.71527			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			189.55767		189.55767		189.56019	189.56019			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			193.14215		193.14215		193.14462	193.14462			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			194.05491		194.05491		194.05734	194.05734			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			161.84020		161.84020		161.84500	161.84500			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future			164.83184		164.83184		164.83665	164.83665			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.66064		165.66064		165.66541	165.66541			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.77260		168.77260		168.77738	168.77738			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			9.42473		86.73873		9.46144	86.51836		9.37	0.00	0.00	0	24,111.00
R213	On 07/05/2020	Bond Future			9.49218		84.76901		9.53021	84.54459		10.15	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.55992		86.33001		9.59936	86.10135		9.77	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.63031		84.40320		9.67121	84.17031		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			10.16660		71.34622		10.20831	71.07988		13.12	0.00	71,346,220.00	1,000	19,135.00
R214	On 06/02/2020	Bond Future	9.52	Call	176.74000		0.17674		164.01000	0.16401	176.740	11.79	0.11	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	678.23000		0.67823		630.70000	0.63070	678.230	12.48	0.30	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	851.40000		0.85140		977.89000	0.97789	851.400	13.41	0.33	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.23737		69.34951		10.28035	69.07822		14.32	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	425.90000		0.42590		398.88000	0.39888	425.900	12.65	0.15	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,563.13000		1.56313		1,484.35000	1.48435	1,563.130	13.79	0.38	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	10.66	Put	1,528.17000		1.52817		1,643.89000	1.64389	1,528.170	15.08	0.33	0.00	0	1,250.00
R214			10.30864		70.62518		10.35295	70.34882		13.86	0.00	0.00	0	0.00
R214			10.38121		68.65786		10.42688	68.37632		14.56	0.00	0.00	0	0.00
R214			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Total for Derivatives : **861,676,333.85** **8,923** **1 207 200.00**

Grand Total: **861,676,333.85** **8,923** **1 207 200.00**