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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/12/2019

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	95.09000	95.09000		95.14000	95.14000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	681.88500	681.88500		681.43700	681.43700			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	694.30100	694.30100		693.85600	693.85600			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	707.11900	707.11900		706.65600	706.65600			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	786.40100	786.40100		785.14700	785.14700			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	800.72000	800.72000		799.45600	799.45600			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	815.50200	815.50200		814.20400	814.20400			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	698.69100	698.69100		698.12800	698.12800			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	711.41300	711.41300		710.85200	710.85200			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	724.54600	724.54600		723.96500	723.96500			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	11.09254	78.13522		11.09830	78.10267				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.21407	75.76443		11.21982	75.73253				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.33836	77.15479		11.34451	77.12129				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.46493	74.81402		11.47101	74.78152				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	11.40888	79.17724		11.40444	79.20581				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.52908	76.35438		11.52425	76.38489				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.65016	77.75475		11.64532	77.78479				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.77235	74.95536		11.76707	74.98753				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	690.78900	690.78900		690.18600	690.18600				0.00	0.00	0	1,246.00
GOVI	On 07/05/2020	GOVI	703.36700	703.36700		702.76500	702.76500				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	716.35200	716.35200		715.72900	715.72900				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.54028	136.54028		136.54976	136.54976				0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	139.05971	139.05971		139.07176	139.07176				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	140.18559	140.18559		140.19615	140.19615				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.81364	142.81364		142.82736	142.82736				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	101.82426	101.82426		101.91531	101.91531				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	102.59332	102.59332		102.68796	102.68796				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.53188	104.53188		104.62698	104.62698				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.35154	105.35154		105.45061	105.45061				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	101.16955	101.16955		101.17561	101.17561				0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	101.84431	101.84431		101.85214	101.85214				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.76865	103.76865		103.77544	103.77544				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.49568	104.49568		104.50466	104.50466				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			116.86602		116.86602		116.87329	116.87329			0.00	0.00	0	10,814.00
I2038	On 07/05/2020	Bond Future			119.02251		119.02251		119.03194	119.03194			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			119.58197		119.58197		119.59007	119.59007			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			121.82372		121.82372		121.83448	121.83448			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			107.37196		107.37196		107.37822	107.37822			0.00	0.00	0	12,785.00
I2046	On 07/05/2020	Bond Future			107.60933		107.60933		107.61772	107.61772			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			109.64272		109.64272		109.64979	109.64979			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			109.90676		109.90676		109.91616	109.91616			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			110.07480		110.07480		110.08127	110.08127			0.00	0.00	0	11,827.00
I2050	On 07/05/2020	Bond Future			112.10587		112.10587		112.11457	112.11457			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			112.34882		112.34882		112.35622	112.35622			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.45496		114.45496		114.46482	114.46482			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			259.65000		259.65000		259.68600	259.68600			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future			264.44100		264.44100		264.48200	264.48200			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			269.38500		269.38500		269.42300	269.42300			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			8.30829		112.75530		8.34379	112.55970		5.93	0.00	1,127,553.00	10	103,735.00
R186	On 06/02/2020	Bond Future	8.11	Call	513.59000		0.51359		484.49000	0.48449	513.590	5.72	0.33	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	554.19000		0.55419		658.03000	0.65803	554.190	5.93	0.33	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	93.86000		0.09386		127.01000	0.12701	93.860	6.37	0.08	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.35548		114.80839		8.39246	114.61120		6.09	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	359.17000		0.35917		341.25000	0.34125	359.170	5.75	0.17	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	3,196.85000		3.19685		3,358.60000	3.35860	3,196.850	5.83	0.71	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,520.61000		1.52061		1,453.47000	1.45347	1,520.610	5.99	0.47	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,376.82000		1.37682		1,485.88000	1.48588	1,376.820	6.09	0.42	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	677.19000		0.67719		747.61000	0.74761	677.190	6.37	0.25	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.40170		111.61982		8.44095	111.41747		6.06	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.44471		113.71276		8.48563	113.50905		5.95	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,212.76000		1.21276		1,162.27000	1.16227	1,212.760	5.65	0.32	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,265.55000		2.26555		2,184.87000	2.18487	2,265.550	5.88	0.48	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	1,169.61000		1.16961		1,239.64000	1.23964	1,169.610	6.44	0.27	0.00	0	3,500.00
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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 06/02/2020	Bond Future			301.57847		301.57847		301.60142	301.60142			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future			307.14323		307.14323		307.17191	307.17191			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			305.17236		305.17236		305.19782	305.19782			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			310.89325		310.89325		310.92547	310.92547			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			226.36877		226.36877		226.38243	226.38243			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			230.54560		230.54560		230.56382	230.56382			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			230.77259		230.77259		230.78803	230.78803			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			235.09893		235.09893		235.11958	235.11958			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			7.22076		104.92982		7.23462	104.89218		2.35	0.00	0.00	0	44,580.00
R2023	On 07/05/2020	Bond Future			7.19925		102.90799		7.21377	102.87142		2.57	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.15853		104.80804		7.17519	104.76944		2.42	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.11206		102.83784		7.12966	102.80070		2.37	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			9.14393		92.85666		9.16943	92.70041		8.80	0.00	2,135,703.18	23	77,662.00
R2030	On 06/02/2020	Bond Future	8.40	Call	57.06000		0.05706		60.23000	0.06023	57.060	7.98	0.05	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	800.40000		0.80040		784.35000	0.78435	800.400	8.57	0.39	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	917.81000		0.91781		1,029.42000	1.02942	917.810	8.80	0.41	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	606.67000		0.60667		697.99000	0.69799	606.670	8.96	0.30	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.21165		94.54739		9.23788	94.38990		9.11	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.28074		92.27890		9.30824	92.11728		9.13	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.34325		94.01112		9.37151	93.84840		9.07	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	957.02000		0.95702		933.99000	0.93399	957.020	8.44	0.23	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,231.18000		1.23118		1,201.90000	1.20190	1,231.180	8.46	0.28	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,608.22000		1.60822		1,571.29000	1.57129	1,608.220	8.58	0.33	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,297.93000		2.29793		2,248.23000	2.24823	2,297.930	8.77	0.42	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,323.26000		2.32326		2,273.12000	2.27312	2,323.260	8.78	0.43	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,836.77000		2.83677		2,778.01000	2.77801	2,836.770	8.90	0.48	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,667.47000		1.66747		1,734.61000	1.73461	1,667.470	9.53	0.30	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,274.02000		1.27402		1,329.88000	1.32988	1,274.020	9.87	0.24	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	1,170.11000		1.17011		1,222.70000	1.22270	1,170.110	9.99	0.22	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			9.52809		93.92329		9.53328	93.88877		9.83	0.00	0.00	0	70,671.00
R2032	On 07/05/2020	Bond Future			9.60111		91.47381		9.60625	91.44020		10.62	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.67484		93.15628		9.68035	93.12089		10.22	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.74757		90.74633		9.75298	90.71219		10.65	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,462.18000		1.46218		1,470.21000	1.47021	1,462.180	9.95	0.29	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,806.91000		1.80691		1,814.69000	1.81469	1,806.910	10.03	0.34	0.00	0	3,000.00

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R2032	On 05/11/2020	Bond Future	9.44	Call	2,637.61000		2.63761	2,644.12000	2.64412	2,637.610		10.26	0.43	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,135.82000		3.13582	3,141.19000	3.14119	3,135.820		10.38	0.48	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	1,208.05000		1.20805	1,232.54000	1.23254	1,208.050		11.69	0.20	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	1,096.29000		1.09629	1,119.50000	1.11950	1,096.290		11.70	0.19	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			9.87849		96.23399	9.88894	96.15770			10.80	0.00	0.00	0	118,282.00
R2035	On 07/05/2020	Bond Future			9.95407		93.48298	9.96465	93.40690			11.69	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	517.99000		0.51799	526.67000	0.52667	517.990		10.49	0.16	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	623.03000		0.62303	632.03000	0.63203	623.030		10.60	0.19	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	1,999.45000		1.99945	2,003.61000	2.00361	1,999.450		11.42	0.43	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,096.13000		2.09613	2,099.61000	2.09961	2,096.130		11.45	0.44	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.57	Put	1,191.41000		1.19141	1,244.64000	1.24464	1,191.410		12.46	0.26	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	936.43000		0.93643	983.34000	0.98334	936.430		12.78	0.21	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			10.03018		95.20188	10.04129	95.12323			11.27	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	464.79000		0.46479	468.66000	0.46866	464.790		10.24	0.12	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	733.21000		0.73321	736.51000	0.73651	733.210		10.24	0.18	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			10.10867		92.48839	10.11990	92.41013			11.80	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			10.04642		87.77502	10.05685	87.69895			12.03	0.00	0.00	0	77,074.00
R2037	On 07/05/2020	Bond Future			10.12657		89.37322	10.13714	89.29725			12.43	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.20881		86.75688	10.21991	86.67831			12.58	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			10.28462		88.38745	10.29582	88.30926			12.57	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			10.18708		90.21499	10.18225	90.25260			12.46	0.00	0.00	0	52,644.00
R2040	On 07/05/2020	Bond Future			10.26824		91.85763	10.26306	91.89741			12.88	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future	9.50	Call	715.82000		0.71582	750.23000	0.75023	715.820		11.81	0.20	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,980.60000		1.98060	2,035.75000	2.03575	1,980.600		12.59	0.40	0.00	0	2,640.00
R2040	On 06/08/2020	Bond Future			10.35155		89.03607	10.34635	89.07540			13.08	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			10.42840		90.70983	10.42278	90.75177			13.08	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,608.01000		1.60801	1,640.50000	1.64050	1,608.010		12.23	0.27	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,161.45000		2.16145	2,199.02000	2.19902	2,161.450		12.42	0.33	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	2,941.34000		2.94134	2,984.23000	2.98423	2,941.340		12.66	0.41	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3,709.19000		3.70919	3,755.87000	3.75587	3,709.190		12.86	0.47	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,864.10000		1.86410	1,877.46000	1.87746	1,864.100		14.32	0.24	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,523.95000		1.52395	1,536.80000	1.53680	1,523.950		14.32	0.21	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			10.26618		86.82975	10.26646	86.82755			13.15	0.00	2,865,381.75	33	50,443.00
R2044	On 06/02/2020	Bond Future	9.09	Call	5.30000		0.00530	7.47000	0.00747	5.300		11.27	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	290.25000		0.29025	325.27000	0.32527	290.250		12.06	0.15	0.00	0	328.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 06/02/2020	Bond Future	10.78	Put	492.66000		0.49266		541.96000	0.54196	492.660	14.29	0.19	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.34567		88.41074		10.34577	88.40997		13.60	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	305.64000		0.30564		322.06000	0.32206	305.640	12.00	0.10	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	366.36000		0.36636		384.62000	0.38462	366.360	12.00	0.12	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	492.34000		0.49234		513.86000	0.51386	492.340	12.00	0.15	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,446.82000		1.44682	1,482.13000	1.48213	1,446.820	12.75	0.33	0.00	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,622.42000		1.62242	1,659.06000	1.65906	1,622.420	12.86	0.35	0.00	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,652.67000		1.65267	1,689.52000	1.68952	1,652.670	12.87	0.36	0.00	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	1,598.88000		1.59888	1,637.23000	1.63723	1,598.880	14.03	0.31	0.00	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,211.69000		1.21169	1,246.97000	1.24697	1,211.690	14.41	0.25	0.00	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,106.64000		1.10664	1,140.81000	1.14081	1,106.640	14.55	0.23	0.00	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.42719		85.65090		10.42744	85.64899		13.82	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	403.10000		0.40310	416.14000	0.41614	403.100	12.55	0.10	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	779.18000		0.77918	797.92000	0.79792	779.180	12.55	0.18	0.00	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,322.99000		1.32299	1,346.89000	1.34689	1,322.990	12.77	0.26	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	2,179.49000		2.17949	2,207.99000	2.20799	2,179.490	13.21	0.37	0.00	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,264.77000		2.26477	2,295.82000	2.29582	2,264.770	14.36	0.33	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,935.13000		1.93513	1,964.99000	1.96499	1,935.130	14.63	0.29	0.00	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.50233		87.26121		10.50235	87.26106		13.83	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	615.46000		0.61546	628.83000	0.62883	615.460	12.92	0.12	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	1,137.54000		1.13754	1,155.99000	1.15599	1,137.540	12.92	0.20	0.00	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.72	Call	2,005.99000		2.00599	2,029.35000	2.02935	2,005.990	13.12	0.31	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	2,700.47000		2.70047	2,726.14000	2.72614	2,700.470	13.36	0.38	0.00	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	2,852.70000		2.85270	2,878.73000	2.87873	2,852.700	13.41	0.39	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.17	Put	2,646.17000		2.64617	2,672.52000	2.67252	2,646.170	14.61	0.32	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	2,250.69000		2.25069	2,276.02000	2.27602	2,250.690	14.94	0.28	0.00	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	2,166.69000		2.16669	2,191.75000	2.19175	2,166.690	15.02	0.27	0.00	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			10.24691		90.23223		10.24722	90.22973		12.88	0.00	0.00	0	94,797.00
R2048	On 07/05/2020	Bond Future			10.32033		87.43535		10.32047	87.43424		14.02	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.39422		89.04224		10.39451	89.03996		13.54	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	407.01000		0.40701	420.17000	0.42017	407.010	12.29	0.10	0.00	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	666.58000		0.66658	683.97000	0.68397	666.580	12.29	0.15	0.00	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.46964		86.27716		10.46970	86.27669		14.26	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			6.62180		102.59836		6.61542	102.60524		0.55	0.00	3,693,540.96	36	12,719.00
R208	On 07/05/2020	Bond Future			6.39853		101.06310		6.38824	101.07186		0.56	0.00	0.00	0	0.00
R208	On 06/08/2020	Bond Future			5.95567		102.93212		5.94329	102.93980		0.43	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	On 05/11/2020	Bond Future			4.90683		101.45196		4.88112	101.46185		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
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			9.91211		73.08468		9.91739	73.05185		12.22	0.00	0.00	0	103,946.00
R209	On 06/02/2020	Bond Future	9.40	Call	241.43000		0.24143		264.76000	0.26476	241.430	11.29	0.15	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.98341		71.26418		9.98866	71.23195		13.29	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			10.05518		72.57422		10.06074	72.54051		12.86	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.12569		70.78682		10.13118	70.75395		13.45	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			188.88688		188.88688		188.89929	188.89929			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			189.72878		189.72878		189.74473	189.74473			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			193.31374		193.31374		193.32769	193.32769			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			194.22221		194.22221		194.24041	194.24041			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			161.82493		161.82493		161.83826	161.83826			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future			164.81092		164.81092		164.82733	164.82733			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.63691		165.63691		165.65160	165.65160			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.74204		168.74204		168.76044	168.76044			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			9.37810		87.01976		9.38839	86.95764		9.46	0.00	0.00	0	24,111.00
R213	On 07/05/2020	Bond Future			9.44435		85.05241		9.45477	84.99056		10.24	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.51054		86.61747		9.52152	86.55344		9.86	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.57968		84.69270		9.59076	84.62923		10.24	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			10.14512		71.48403		10.14031	71.51495		13.20	0.00	0.00	0	19,434.00
R214	On 06/02/2020	Bond Future	9.52	Call	151.66000		0.15166		177.61000	0.17761	151.660	11.87	0.10	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	639.59000		0.63959		694.82000	0.69482	639.590	12.56	0.31	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	719.17000		0.71917		758.35000	0.75835	719.170	13.49	0.30	0.00	0	1,000.00

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			10.21562		69.48745		10.21047	69.52018		14.39	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	456.00000		0.45600		480.69000	0.48069	456.000	13.09	0.16	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,582.13000		1.58213		1,627.48000	1.62748	1,582.130	13.96	0.39	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,409.56000		1.40956		1,431.64000	1.43164	1,409.560	15.03	0.32	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.28638		70.76470		10.28122	70.79710		13.92	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.35870		68.79731		10.35315	68.83176		14.61	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 :														9,822,178.89	102	1 219 531.00
Grand Total:														9,822,178.89	102	1 219 531.00