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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 18/12/2019

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
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	95.11000	95.11000		95.09000	95.09000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	681.67300	681.67300		681.88500	681.88500			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	694.08500	694.08500		694.30100	694.30100			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	706.89900	706.89900		707.11900	707.11900			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	786.84500	786.84500		786.40100	786.40100			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	801.17200	801.17200		800.72000	800.72000			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	815.96300	815.96300		815.50200	815.50200			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	699.32500	699.32500		698.69100	698.69100			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	712.05800	712.05800		711.41300	711.41300			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	725.20400	725.20400		724.54600	724.54600			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	11.07308	78.24534		11.09254	78.13522				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.19390	75.87651		11.21407	75.76443				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.31740	77.26912		11.33836	77.15479				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.44317	74.93054		11.46493	74.81402				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	11.38964	79.30118		11.40888	79.17724				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.50912	76.48061		11.52908	76.35438				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.62945	77.88342		11.65016	77.75475				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.75085	75.08651		11.77235	74.95536				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	691.42700	691.42700		690.78900	690.78900				0.00	0.00	0	1,246.00
GOVI	On 07/05/2020	GOVI	704.01600	704.01600		703.36700	703.36700				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	717.01400	717.01400		716.35200	716.35200				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.53353	136.53353		136.54028	136.54028				0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	139.05289	139.05289		139.05971	139.05971				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	140.17886	140.17886		140.18559	140.18559				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.80701	142.80701		142.81364	142.81364				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	101.82044	101.82044		101.82426	101.82426				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	102.58955	102.58955		102.59332	102.59332				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.52824	104.52824		104.53188	104.53188				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.34795	105.34795		105.35154	105.35154				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	101.16742	101.16742		101.16955	101.16955				0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	101.84207	101.84207		101.84431	101.84431				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.76664	103.76664		103.76865	103.76865				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.49369	104.49369		104.49568	104.49568				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			116.86288		116.86288		116.86602	116.86602			0.00	0.00	0	10,814.00
I2038	On 07/05/2020	Bond Future			119.01936		119.01936		119.02251	119.02251			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			119.57899		119.57899		119.58197	119.58197			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			121.82091		121.82091		121.82372	121.82372			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			107.37007		107.37007		107.37196	107.37196			0.00	0.00	0	12,785.00
I2046	On 07/05/2020	Bond Future			107.60762		107.60762		107.60933	107.60933			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			109.64100		109.64100		109.64272	109.64272			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			109.90523		109.90523		109.90676	109.90676			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			110.07243		110.07243		110.07480	110.07480			0.00	0.00	0	11,827.00
I2050	On 07/05/2020	Bond Future			112.10370		112.10370		112.10587	112.10587			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			112.34664		112.34664		112.34882	112.34882			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.45299		114.45299		114.45496	114.45496			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			259.62900		259.62900		259.65000	259.65000			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future			264.42000		264.42000		264.44100	264.44100			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			269.36400		269.36400		269.38500	269.38500			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			8.30663		112.76446		8.30829	112.75530		5.84	0.00	27,176,234.86	241	103,945.00
R186	On 06/02/2020	Bond Future	8.11	Call	515.71000		0.51571		513.59000	0.51359	515.710	5.77	0.33	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	554.33000		0.55433		554.19000	0.55419	554.330	6.01	0.33	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	100.90000		0.10090		93.86000	0.09386	100.900	6.56	0.08	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.35373		114.81774		8.35548	114.80839		5.99	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	352.83000		0.35283		359.17000	0.35917	352.830	5.73	0.17	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	3,186.62000		3.18662		3,196.85000	3.19685	3,186.620	5.84	0.71	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,522.96000		1.52296		1,520.61000	1.52061	1,522.960	6.01	0.47	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,378.02000		1.37802		1,376.82000	1.37682	1,378.020	6.13	0.42	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	699.53000		0.69953		677.19000	0.67719	699.530	6.50	0.25	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.39983		111.62948		8.40170	111.61982		6.13	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.44271		113.72273		8.44471	113.71276		5.99	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,231.71000		1.23171		1,212.76000	1.21276	1,231.710	5.70	0.32	218,293.36	6	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,283.49000		2.28349		2,265.55000	2.26555	2,283.490	5.92	0.48	326,723.54	6	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	1,174.00000		1.17400		1,169.61000	1.16961	1,174.000	6.47	0.27	183,527.94	6	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		301.44983	301.44983	301.57847	301.57847			0.00	0.00	0	2,540.00
R197		On 07/05/2020	Bond Future		307.01238	307.01238	307.14323	307.14323			0.00	0.00	0	0.00
R197		On 06/08/2020	Bond Future		305.03955	305.03955	305.17236	305.17236			0.00	0.00	0	0.00
R197		On 05/11/2020	Bond Future		310.75828	310.75828	310.89325	310.89325			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		226.36292	226.36292	226.36877	226.36877			0.00	0.00	0	8,469.00
R202		On 07/05/2020	Bond Future		230.53977	230.53977	230.54560	230.54560			0.00	0.00	0	0.00
R202		On 06/08/2020	Bond Future		230.76704	230.76704	230.77259	230.77259			0.00	0.00	0	0.00
R202		On 05/11/2020	Bond Future		235.09341	235.09341	235.09893	235.09893			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		7.23638	104.88740	7.22076	104.92982		2.32	0.00	13,635,362.00	130	44,450.00
R2023		On 07/05/2020	Bond Future		7.21639	102.86482	7.19925	102.90799		2.54	0.00	37,031,335.20	360	13,512.00
R2023		On 06/08/2020	Bond Future		7.17748	104.76414	7.15853	104.80804		2.39	0.00	0.00	0	0.00
R2023		On 05/11/2020	Bond Future		7.13317	102.79329	7.11206	102.83784		2.33	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		9.12636	92.96451	9.14393	92.85666		8.70	0.00	3,718,580.40	40	77,662.00
R2030	8.40	Call	Bond Future	56.23000	0.05623	57.06000	0.05706	56.230	56.230	7.88	0.05	0.00	0	5,820.00
R2030	9.00	Call	Bond Future	818.47000	0.81847	800.40000	0.80040	818.470	818.470	8.47	0.40	0.00	0	5,820.00
R2030	9.25	Put	Bond Future	849.55000	0.84955	917.81000	0.91781	849.550	849.550	8.70	0.39	0.00	0	5,000.00
R2030	9.40	Put	Bond Future	552.62000	0.55262	606.67000	0.60667	552.620	552.620	8.86	0.29	0.00	0	5,000.00
R2030		On 07/05/2020	Bond Future		9.19340	94.65717	9.21165	94.54739		9.13	0.00	0.00	0	0.00
R2030		On 06/08/2020	Bond Future		9.26172	92.39089	9.28074	92.27890		9.30	0.00	0.00	0	0.00
R2030		On 05/11/2020	Bond Future		9.32347	94.12524	9.34325	94.01112		9.23	0.00	0.00	0	0.00
R2030	8.34	Call	Bond Future	1,041.07000	1.04107	957.02000	0.95702	1,041.070	1,041.070	8.66	0.24	0.00	0	1,000.00
R2030	8.53	Call	Bond Future	1,355.87000	1.35587	1,231.18000	1.23118	1,355.870	1,355.870	8.78	0.29	0.00	0	16,000.00
R2030	8.73	Call	Bond Future	1,749.49000	1.74949	1,608.22000	1.60822	1,749.490	1,749.490	8.91	0.35	0.00	0	3,000.00
R2030	9.03	Call	Bond Future	2,456.41000	2.45641	2,297.93000	2.29793	2,456.410	2,456.410	9.10	0.43	0.00	0	16,000.00
R2030	9.04	Call	Bond Future	2,482.22000	2.48222	2,323.26000	2.32326	2,482.220	2,482.220	9.10	0.44	0.00	0	1,000.00
R2030	9.23	Call	Bond Future	3,000.79000	3.00079	2,836.77000	2.83677	3,000.790	3,000.790	9.22	0.49	0.00	0	3,000.00
R2030	10.06	Put	Bond Future	1,759.05000	1.75905	1,667.47000	1.66747	1,759.050	1,759.050	9.95	0.30	0.00	0	1,000.00
R2030	10.37	Put	Bond Future	1,323.71000	1.32371	1,274.02000	1.27402	1,323.710	1,323.710	10.17	0.24	0.00	0	16,000.00
R2030	10.47	Put	Bond Future	1,187.07000	1.18707	1,170.11000	1.17011	1,187.070	1,187.070	10.17	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		9.51541	94.00772	9.52809	93.92329		9.74	0.00	0.00	0	70,671.00
R2032		On 07/05/2020	Bond Future		9.58798	91.55972	9.60111	91.47381		10.79	0.00	0.00	0	0.00
R2032		On 06/08/2020	Bond Future		9.66120	93.24398	9.67484	93.15628		10.45	0.00	0.00	0	0.00
R2032		On 05/11/2020	Bond Future		9.73341	90.83576	9.74757	90.74633		10.87	0.00	0.00	0	0.00
R2032	8.94	Call	Bond Future	1,589.51000	1.58951	1,462.18000	1.46218	1,589.510	1,589.510	10.31	0.30	0.00	0	1,000.00
R2032	9.11	Call	Bond Future	1,957.74000	1.95774	1,806.91000	1.80691	1,957.740	1,957.740	10.43	0.35	0.00	0	3,000.00

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R2032	On 05/11/2020	Bond Future	9.44	Call	2,805.64000		2.80564	2,637.61000	2.63761	2,805.640		10.66	0.44	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,308.40000		3.30840	3,135.82000	3.13582	3,308.400		10.78	0.49	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	1,237.00000		1.23700	1,208.05000	1.20805	1,237.000		11.90	0.20	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	1,121.43000		1.12143	1,096.29000	1.09629	1,121.430		11.90	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			9.86042		96.36614	9.87849	96.23399			10.73	0.00	0.00	0	118,282.00
R2035	On 07/05/2020	Bond Future			9.93538		93.61761	9.95407	93.48298			11.98	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	578.78000		0.57878	517.99000	0.51799	578.780		10.79	0.18	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	690.92000		0.69092	623.03000	0.62303	690.920		10.90	0.20	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,114.54000		2.11454	1,999.45000	1.99945	2,114.540		11.71	0.44	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,213.24000		2.21324	2,096.13000	2.09613	2,213.240		11.74	0.45	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.57	Put	1,202.81000		1.20281	1,191.41000	1.19141	1,202.810		12.75	0.26	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	949.13000		0.94913	936.43000	0.93643	949.130		13.07	0.21	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			10.01082		95.33918	10.03018	95.20188			11.55	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	525.57000		0.52557	464.79000	0.46479	525.570		10.53	0.13	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	813.20000		0.81320	733.21000	0.73321	813.200		10.53	0.19	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			10.08864		92.62824	10.10867	92.48839			12.08	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			10.02848		87.90609	10.04642	87.77502			11.95	0.00	48,084,631.23	547	77,621.00
R2037	On 07/05/2020	Bond Future			10.10803		89.50672	10.12657	89.37322			12.74	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.18962		86.89296	10.20881	86.75688			12.90	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			10.26478		88.52621	10.28462	88.38745			12.88	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			10.16401		90.39488	10.18708	90.21499			12.41	0.00	0.00	0	52,644.00
R2040	On 07/05/2020	Bond Future			10.24441		92.04083	10.26824	91.85763			13.25	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future	9.50	Call	804.76000		0.80476	715.82000	0.71582	804.760		12.17	0.21	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.00	Call	2,127.65000		2.12765	1,980.60000	1.98060	2,127.650		12.96	0.41	0.00	0	2,640.00
R2040	On 06/08/2020	Bond Future			10.32690		89.22277	10.35155	89.03607			13.45	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			10.40294		90.90009	10.42840	90.70983			13.44	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,754.14000		1.75414	1,608.01000	1.60801	1,754.140		12.58	0.28	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,331.07000		2.33107	2,161.45000	2.16145	2,331.070		12.78	0.34	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	3,132.57000		3.13257	2,941.34000	2.94134	3,132.570		13.02	0.42	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3,915.15000		3.91515	3,709.19000	3.70919	3,915.150		13.22	0.48	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,905.50000		1.90550	1,864.10000	1.86410	1,905.500		14.67	0.24	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,564.59000		1.56459	1,523.95000	1.52395	1,564.590		14.67	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			10.24317		87.01080	10.26618	86.82975			13.08	0.00	18,098,246.40	208	50,639.00
R2044	On 06/02/2020	Bond Future	9.09	Call	5.49000		0.00549	5.30000	0.00530	5.490		11.23	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	303.25000		0.30325	290.25000	0.29025	303.250		12.00	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	441.75000	0.44175		492.66000	0.49266	441.750	14.22	0.17	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.32192	88.59510		10.34567	88.41074		13.98	0.00	0.00	0	0.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	359.32000	0.35932		305.64000	0.30564	359.320	12.38	0.11	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	442.16000	0.44216		366.36000	0.36636	442.160	12.51	0.13	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	614.42000	0.61442		492.34000	0.49234	614.420	12.74	0.17	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,656.45000	1.65645		1,446.82000	1.44682	1,656.450	13.53	0.35	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	1,838.01000	1.83801		1,622.42000	1.62242	1,838.010	13.62	0.37	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,869.42000	1.86942		1,652.67000	1.65267	1,869.420	13.64	0.38	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,694.26000	1.69426		1,598.88000	1.59888	1,694.260	14.86	0.31	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,312.26000	1.31226		1,211.69000	1.21169	1,312.260	15.30	0.25	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,205.90000	1.20590		1,106.64000	1.10664	1,205.900	15.45	0.23	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.40263	85.83883		10.42719	85.65090		14.20	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	466.93000	0.46693		403.10000	0.40310	466.930	12.92	0.11	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	875.54000	0.87554		779.18000	0.77918	875.540	12.92	0.19	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,452.29000	1.45229		1,322.99000	1.32299	1,452.290	13.15	0.28	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,341.53000	2.34153		2,179.49000	2.17949	2,341.530	13.59	0.38	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,289.41000	2.28941		2,264.77000	2.26477	2,289.410	14.74	0.33	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,962.27000	1.96227		1,935.13000	1.93513	1,962.270	15.01	0.29	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.47698	87.45273		10.50233	87.26121		14.20	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	698.71000	0.69871		615.46000	0.61546	698.710	13.28	0.13	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,257.63000	1.25763		1,137.54000	1.13754	1,257.630	13.28	0.21	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	2,168.11000	2.16811		2,005.99000	2.00599	2,168.110	13.49	0.32	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,880.87000	2.88087		2,700.47000	2.70047	2,880.870	13.72	0.39	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	3,036.83000	3.03683		2,852.70000	2.85270	3,036.830	13.77	0.40	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,684.37000	2.68437		2,646.17000	2.64617	2,684.370	14.97	0.31	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,290.39000	2.29039		2,250.69000	2.25069	2,290.390	15.30	0.27	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	2,206.56000	2.20656		2,166.69000	2.16669	2,206.560	15.38	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			10.22895	90.37729		10.24691	90.23223		12.82	0.00	0.00	0	94,797.00	
R2048	On 07/05/2020	Bond Future			10.30180	87.58311		10.32033	87.43535		14.41	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.37508	89.19287		10.39422	89.04224		13.93	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	469.43000	0.46943		407.01000	0.40701	469.430	12.67	0.11	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	751.32000	0.75132		666.58000	0.66658	751.320	12.67	0.16	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.44988	86.43065		10.46964	86.27716		14.65	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			6.62596	102.59388		6.62180	102.59836		0.55	0.00	0.00	0	12,719.00	
R208	On 07/05/2020	Bond Future			6.40389	101.05854		6.39853	101.06310		0.56	0.00	6,063,512.40	60	60.00	
R208	On 06/08/2020	Bond Future			5.96299	102.92758		5.95567	102.93212		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			4.91850		101.44748		4.90683	101.45196		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			9.89443		73.19476		9.91211	73.08468		12.15	0.00	0.00	0	103,946.00
R209	On 06/02/2020	Bond Future	9.40	Call	246.10000		0.24610		241.43000	0.24143	246.100	11.21	0.16	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.96519		71.37621		9.98341	71.26418		13.44	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			10.03636		72.68850		10.05518	72.57422		13.20	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.10627		70.90329		10.12569	70.78682		13.77	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			188.87918		188.87918		188.88688	188.88688			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			189.72107		189.72107		189.72878	189.72878			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			193.30617		193.30617		193.31374	193.31374			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			194.21477		194.21477		194.22221	194.22221			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			161.81075		161.81075		161.82493	161.82493			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future			164.79654		164.79654		164.81092	164.81092			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.62251		165.62251		165.63691	165.63691			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.72760		168.72760		168.74204	168.74204			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			9.35521		87.15817		9.37810	87.01976		9.37	0.00	0.00	0	24,111.00
R213	On 07/05/2020	Bond Future			9.42065		85.19330		9.44435	85.05241		10.26	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.48595		86.76111		9.51054	86.61747		10.08	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.55416		84.83912		9.57968	84.69270		10.44	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			10.12727		71.59888		10.14512	71.48403		13.15	0.00	0.00	0	19,434.00
R214	On 06/02/2020	Bond Future	9.52	Call	154.17000		0.15417		151.66000	0.15166	154.170	11.79	0.11	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	657.96000		0.65796		639.59000	0.63959	657.960	12.50	0.32	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	668.06000		0.66806		719.17000	0.71917	668.060	13.44	0.29	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			10.19723	69.60443		10.21562	69.48745		14.64	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	493.77000	0.49377		456.00000	0.45600	493.770	13.31	0.17	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,659.97000	1.65997		1,582.13000	1.58213	1,659.970	14.20	0.40	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,402.92000	1.40292		1,409.56000	1.40956	1,402.920	15.28	0.31	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.26742	70.88389		10.28638	70.76470		14.31	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.33915	68.91880		10.35870	68.79731		14.99	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
<b>Total for Derivatives :</b>													<b>154,536,447.34</b>	<b>1,604</b>	<b>1 220 414.00</b>
<b>Grand Total:</b>													<b>154,536,447.34</b>	<b>1,604</b>	<b>1 220 414.00</b>