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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 15/11/2019

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	95.35000	95.35000		95.41000	95.41000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	679.19600	679.19600		678.18400	678.18400			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	691.52700	691.52700		690.49600	690.49600			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	704.28400	704.28400		703.23400	703.23400			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	784.53300	784.53300		782.35800	782.35800			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	798.77600	798.77600		796.56200	796.56200			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	813.51100	813.51100		811.25600	811.25600			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	701.21800	701.21800		699.36300	699.36300			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	713.94900	713.94900		712.05900	712.05900			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	727.11900	727.11900		725.19400	725.19400			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	10.98800		78.72953		11.02552	78.51545			0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.10645		76.36526		11.14536	76.14723			0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.22689		77.76573		11.26728	77.54353			0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.34906		75.43748		11.39095	75.21122			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	11.33872		79.63081		11.37099	79.42163			0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.45698		76.81203		11.49045	76.59900			0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.57560		78.21971		11.61031	78.00266			0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.69480		75.43025		11.73080	75.20917			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	693.51500		693.51500		691.62300	691.62300			0.00	0.00	0	1,275.00
GOVI	On 07/05/2020	GOVI	706.10600		706.10600		704.17900	704.17900			0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	719.13200		719.13200		717.16900	717.16900			0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	137.40922		137.40922		137.21003	137.21003			0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	139.93691		139.93691		139.73392	139.73392			0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	141.07322		141.07322		140.86632	140.86632			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	143.71991		143.71991		143.50906	143.50906			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	102.33826		102.33826		102.25360	102.25360			0.00	0.00	0	3,860.00
I2029	On 07/05/2020	Bond Future	103.10842		103.10842		103.02212	103.02212			0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	105.05490		105.05490		104.96687	104.96687			0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.88301		105.88301		105.79331	105.79331			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	102.23382		102.23382		102.29240	102.29240			0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	102.91906		102.91906		102.97863	102.97863			0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	104.86200		104.86200		104.92261	104.92261			0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	105.60783		105.60783		105.66953	105.66953			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		117.56679	117.56679		117.39872	117.39872			0.00	0.00	0	10,686.00
I2038	On 07/05/2020	Bond Future		119.72937	119.72937		119.55825	119.55825			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		120.29609	120.29609		120.12140	120.12140			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future		122.55283	122.55283		122.37497	122.37497			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		108.36116	108.36116		107.97430	107.97430			0.00	0.00	0	11,575.00
I2046	On 07/05/2020	Bond Future		108.60646	108.60646		108.21233	108.21233			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		110.65686	110.65686		110.25508	110.25508			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		110.93708	110.93708		110.52766	110.52766			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		109.88615	109.88615		110.32263	110.32263			0.00	0.00	0	11,685.00
I2050	On 07/05/2020	Bond Future		111.90740	111.90740		112.35190	112.35190			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		112.14002	112.14002		112.59277	112.59277			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		114.24371	114.24371		114.70506	114.70506			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		261.15800	261.15800		261.42000	261.42000			0.00	2,611,580.00	1	1,011.00
IGOV	On 07/05/2020	Index Future		265.96300	265.96300		266.22900	266.22900			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future		270.93100	270.93100		271.20200	271.20200			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		8.42307	112.12448		8.47604	111.83490		6.37	0.00	155,292,404.80	1,385	101,560.00
R186	On 06/02/2020	Bond Future	8.11	Call	636.75000	0.63675	559.03000	0.55903	636.750	6.17	0.31	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,156.39000	1.15639	1,298.21000	1.29821	1,156.390	6.37	0.44	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	380.64000	0.38064	444.66000	0.44466	380.640	6.78	0.19	0.00	0	821.00
R186	On 07/05/2020	Bond Future		8.47740	114.15995		8.53316	113.86500		6.40	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	352.32000	0.35232	312.18000	0.31218	352.320	5.70	0.15	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	3,841.99000	3.84199	4,066.79000	4.06679	3,841.990	5.93	0.74	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,490.04000	1.49004	1,373.84000	1.37384	1,490.040	6.24	0.42	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,952.00000	1.95200	2,103.28000	2.10328	1,952.000	6.40	0.48	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,142.77000	1.14277	1,245.59000	1.24559	1,142.770	6.81	0.32	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future		8.53054	110.95736		8.58933	110.65676		6.16	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future		8.58022	113.04001		8.64222	112.73395		6.01	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		303.41471	303.41471		303.42230	303.42230			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future		308.99627	308.99627		309.00366	309.00366			0.00	0.00	0	0.00

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R197	On 06/08/2020	Bond Future		307.03570	307.03570		307.04301	307.04301			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future		312.79577	312.79577		312.80306	312.80306			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		229.45029	229.45029		230.46626	230.46626			0.00	0.00	0	8,488.00
R202	On 07/05/2020	Bond Future		233.67113	233.67113		234.70576	234.70576			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future		233.94282	233.94282		234.99662	234.99662			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future		238.33171	238.33171		239.40547	239.40547			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future		7.35427	104.56796		7.40334	104.43537		2.61	0.00	0.00	0	42,802.00
R2023	On 07/05/2020	Bond Future		7.34808	102.53393		7.40201	102.39882		2.65	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future		7.32417	104.42510		7.38398	104.28727		2.44	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future		7.29629	102.44989		7.36313	102.30961		2.41	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		9.13379	92.91888		9.18113	92.62884		9.34	0.00	0.00	0	78,042.00
R2030	On 06/02/2020	Bond Future	8.40	Call	210.07000	0.21007	182.39000	0.18239	210.070	8.45	0.12	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,239.49000	1.23949	1,128.81000	1.12881	1,239.490	9.12	0.43	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,313.96000	1.31396	1,450.43000	1.45043	1,313.960	9.34	0.42	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	979.34000	0.97934	1,091.41000	1.09141	979.340	9.50	0.34	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future		9.20198	94.60554		9.25119	94.31012		9.45	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future		9.27092	92.33670		9.32215	92.03567		9.18	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future		9.33278	94.07150		9.38604	93.76489		9.12	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,124.82000	1.12482	1,047.85000	1.04785	1,124.820	7.67	0.27	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,366.04000	2.36604	2,241.33000	2.24133	2,366.040	8.48	0.43	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,596.59000	1.59659	1,681.22000	1.68122	1,596.590	10.57	0.26	0.00	0	16,000.00
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		9.48443	94.21446		9.53688	93.86483		10.40	0.00	0.00	0	65,427.00
R2032	On 07/05/2020	Bond Future		9.55664	91.76524		9.61100	91.40917		10.96	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future		9.62895	93.45178		9.68531	93.08905		10.26	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future		9.69975	91.04883		9.75820	90.67927		10.73	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,673.28000	1.67328	1,566.08000	1.56608	1,673.280	9.88	0.31	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,997.60000	2.99760	2,839.21000	2.83921	2,997.600	10.43	0.45	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	1,256.42000	1.25642	1,335.29000	1.33529	1,256.420	12.05	0.20	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		9.79160	96.87198		9.82861	96.59945		11.35	0.00	0.00	0	114,836.00
R2035	On 07/05/2020	Bond Future		9.86497	94.12739		9.90323	93.84987		12.00	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	864.54000	0.86454	810.03000	0.81003	864.540	10.72	0.22	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	1,007.28000	1.00728	946.16000	0.94616	1,007.280	10.85	0.25	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,649.16000	2.64916	2,528.74000	2.52874	2,649.160	11.72	0.47	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,756.34000	2.75634	2,632.75000	2.63275	2,756.340	11.75	0.48	0.00	0	3,530.00

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R2035	On 07/05/2020	Bond Future	10.57	Put	1,351.00000		1.35100		1,431.79000	1.43179	1,351.000	12.82	0.26	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,099.59000		1.09959		1,168.17000	1.16817	1,099.590	13.14	0.22	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.93819		95.85693		9.97778	95.57418		11.26	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	640.89000		0.64089		601.76000	0.60176	640.890	10.07	0.16	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	968.53000		0.96853		913.49000	0.91349	968.530	10.07	0.22	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			10.01331		93.15699		10.05427	92.86893		11.84	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			9.93285		88.60979		9.96975	88.33725		12.63	0.00	160,029,280.74	1,806	68,638.00
R2037	On 07/05/2020	Bond Future			10.00994		90.21819		10.04807	89.94059		12.75	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.08838		87.61626		10.12782	87.33341		12.56	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			10.16006		89.26420		10.20079	88.97604		12.60	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			10.08427		91.02109		10.11603	90.77085		13.13	0.00	4,095,949.05	45	44,242.00
R2040	On 07/05/2020	Bond Future			10.16274		92.67324		10.19554	92.41841		13.27	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future	9.50	Call	1,184.05000		1.18405		1,125.58000	1.12558	1,184.050	12.12	0.26	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.00	Call	2,728.37000		2.72837		2,622.91000	2.62291	2,728.370	12.96	0.46	0.00	0	2,640.00
R2040	On 06/08/2020	Bond Future			10.24267		89.86545		10.27658	89.60583		13.10	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			10.31582		91.55609		10.35083	91.29155		13.16	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	2,060.45000		2.06045		1,985.73000	1.98573	2,060.450	12.35	0.31	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	3,594.20000		3.59420		3,484.56000	3.48456	3,594.200	12.91	0.44	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,918.94000		1.91894		1,986.88000	1.98688	1,918.940	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			10.14240		87.81128		10.17412	87.55797		13.83	0.00	0.00	0	40,581.00
R2044	On 06/02/2020	Bond Future	9.09	Call	76.42000		0.07642		69.23000	0.06923	76.420	11.66	0.04	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	912.71000		0.91271		853.82000	0.85382	912.710	12.83	0.28	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	723.06000		0.72306		786.22000	0.78622	723.060	14.88	0.20	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.21856		89.40519		10.25130	89.14721		13.99	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	621.44000		0.62144		585.97000	0.58597	621.440	12.27	0.16	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	741.16000		0.74116		700.44000	0.70044	741.160	12.42	0.18	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	980.07000		0.98007		929.59000	0.92959	980.070	12.67	0.23	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	2,270.84000		2.27084		2,177.86000	2.17786	2,270.840	13.51	0.40	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	2,481.10000		2.48110		2,382.31000	2.38231	2,481.100	13.61	0.43	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	2,517.00000		2.51700		2,417.25000	2.41725	2,517.000	13.63	0.43	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	1,779.76000		1.77976		1,865.35000	1.86535	1,779.760	14.92	0.29	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,420.65000		1.42065		1,492.48000	1.49248	1,420.650	15.36	0.24	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,319.98000		1.31998		1,387.71000	1.38771	1,319.980	15.52	0.23	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.29604		86.66254		10.32986	86.39975		13.81	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	606.62000		0.60662		574.98000	0.57498	606.620	12.33	0.14	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	1,135.99000		1.13599		1,083.29000	1.08329	1,135.990	12.52	0.22	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,878.75000		1.87875		1,802.54000	1.80254	1,878.750	13.02	0.32	0.00	0	140.00

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 06/08/2020	Bond Future	9.98	Call	2,891.07000	2.89107		2,788.35000	2.78835	2,891.070	13.48	0.42	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,311.36000	2.31136		2,400.48000	2.40048	2,311.360	14.88	0.31	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	2,016.03000	2.01603		2,095.99000	2.09599	2,016.030	15.19	0.27	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.36688	88.29301		10.40176	88.02531		13.89	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	828.63000	0.82863		792.23000	0.79223	828.630	12.70	0.15	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,461.02000	1.46102		1,402.90000	1.40290	1,461.020	12.70	0.24	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	2,494.25000	2.49425		2,407.44000	2.40744	2,494.250	12.99	0.35	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	3,299.32000	3.29932		3,194.30000	3.19430	3,299.320	13.30	0.42	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	3,472.67000	3.47267		3,364.03000	3.36403	3,472.670	13.36	0.43	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,591.46000	2.59146		2,677.56000	2.67756	2,591.460	14.80	0.29	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,236.69000	2.23669		2,313.02000	2.31302	2,236.690	15.17	0.26	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	2,161.44000	2.16144		2,235.62000	2.23562	2,161.440	15.26	0.25	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			10.12349	91.23780		10.15523	90.97724		13.57	0.00	0.00	0	93,339.00	
R2048	On 07/05/2020	Bond Future			10.19367	88.45433		10.22640	88.18899		14.43	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.26367	90.07896		10.29746	89.80852		13.56	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	618.10000	0.61810		585.57000	0.58557	618.100	12.10	0.14	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	960.00000	0.96000		912.92000	0.91292	960.000	12.10	0.20	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.33479	87.33444		10.36963	87.05907		14.34	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			6.51071	102.71822		6.50918	102.71987		0.64	0.00	8,320,175.82	81	11,684.00	
R208	On 07/05/2020	Bond Future			6.26165	101.17969		6.25982	101.18125		0.58	0.00	0.00	0	0.00	
R208	On 06/08/2020	Bond Future			5.76597	103.04987		5.76348	103.05142		0.46	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.59232	101.57307		4.58832	101.57462		0.26	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			9.79125	73.84220		9.82800	73.61062		12.91	0.00	1,698,370.60	23	106,162.00	
R209	On 06/02/2020	Bond Future	9.40	Call	787.90000	0.78790		730.54000	0.73054	787.900	12.42	0.29	0.00	0	7,500.00	
R209	On 07/05/2020	Bond Future			9.85945	72.03148		9.89734	71.79567		13.70	0.00	0.00	0	0.00	
R209	On 06/08/2020	Bond Future			9.92749	73.35485		9.96658	73.11455		12.87	0.00	0.00	0	0.00	
R209	On 05/11/2020	Bond Future			9.99384	71.58303		10.03414	71.33830		13.47	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	

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
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	189.18350		189.18350		190.02431	190.02431			0.00	0.00	0	1,772.00
R210	On 07/05/2020	Bond Future	190.01366		190.01366		190.86982	190.86982			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future	193.60076		193.60076		194.47284	194.47284			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future	194.51059		194.51059		195.39902	195.39902			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	161.99586		161.99586		162.00016	162.00016			0.00	0.00	0	6,495.00
R212	On 07/05/2020	Bond Future	164.97582		164.97582		164.98001	164.98001			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future	165.79638		165.79638		165.80053	165.80053			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future	168.90682		168.90682		168.91099	168.91099			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	9.34987		87.19051		9.39719	86.90456		10.04	0.00	5,928,954.68	68	24,118.00
R213	On 07/05/2020	Bond Future	9.41591		85.22152		9.46493	84.93031		10.61	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future	9.48127		86.78848		9.53211	86.49174		9.91	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future	9.54909		84.86825		9.60181	84.56600		10.29	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	10.05170		72.08854		10.08338	71.88259		14.00	0.00	0.00	0	17,710.00
R214	On 06/02/2020	Bond Future	9.52	Call	580.06000	0.58006	542.46000	0.54246	580.060	13.17	0.23	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	1,368.64000	1.36864	1,296.12000	1.29612	1,368.640	13.81	0.41	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	1,038.64000	1.03864	1,114.37000	1.11437	1,038.640	14.77	0.31	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future	10.12001		70.09912		10.15265	69.88933		14.87	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	745.92000	0.74592	707.13000	0.70713	745.920	13.18	0.21	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	2,163.47000	2.16347	2,079.84000	2.07984	2,163.470	14.35	0.44	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,562.12000	1.56212	1,634.97000	1.63497	1,562.120	15.59	0.31	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future	10.18802		71.38666		10.22165	71.17299		13.99	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future	10.25718		69.43194		10.29183	69.21428		14.72	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>337,976,715.69</b>	<b>3,409</b>	<b>1 138 320.00</b>
<b>Grand Total:</b>												<b>337,976,715.69</b>	<b>3,409</b>	<b>1 138 320.00</b>