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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 03/01/2020

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	95.12000	95.12000		95.11000	95.11000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	682.20300	682.20300		683.72600	683.72600			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	694.60600	694.60600		696.15600	696.15600			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	707.38100	707.38100		708.95900	708.95900			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	789.60600	789.60600		792.74100	792.74100			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	803.96100	803.96100		807.15300	807.15300			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	818.74700	818.74700		821.99800	821.99800			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	703.29700	703.29700		706.06600	706.06600			0.00	0.00	0	416.00
ALBI	On 07/05/2020	Index Future	716.08300	716.08300		718.90300	718.90300			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	729.25400	729.25400		732.12400	732.12400			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	10.97517	78.80293		10.91566	79.14474				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.09278	76.44207		11.03109	76.79011				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.21344	77.83993		11.14945	78.19439				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.33583	75.50914		11.26946	75.87013				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	11.27260	80.06242		11.21305	80.45464				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.38811	77.25353		11.32639	77.65286				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.50486	78.66533		11.44089	79.07212				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.62211	75.88003		11.55580	76.29430				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	695.49100	695.49100		698.32900	698.32900				0.00	0.00	0	1,243.00
GOVI	On 07/05/2020	GOVI	708.13600	708.13600		711.02400	711.02400				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	721.16000	721.16000		724.10100	724.10100				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.08982	136.08982		136.10371	136.10371				0.00	0.00	0	5,063.00
I2025	On 07/05/2020	Bond Future	138.59742	138.59742		138.61152	138.61152				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	139.71368	139.71368		139.72792	139.72792				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.32818	142.32818		142.34259	142.34259				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	101.61272	101.61272		101.62266	101.62266				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	102.38147	102.38147		102.39155	102.39155				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.30918	104.30918		104.31937	104.31937				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.12747	105.12747		105.13776	105.13776				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	101.54757	101.54757		101.55715	101.55715				0.00	0.00	0	6,960.00
I2033	On 07/05/2020	Bond Future	102.23281	102.23281		102.24249	102.24249				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	104.15771	104.15771		104.16756	104.16756				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.89524	104.89524		104.90516	104.90516				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			116.94029		116.94029		116.95153	116.95153			0.00	0.00	0	10,886.00
I2038	On 07/05/2020	Bond Future			119.09500		119.09500		119.10645	119.10645			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			119.65737		119.65737		119.66896	119.66896			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			121.89641		121.89641		121.90818	121.90818			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			107.86787		107.86787		107.87798	107.87798			0.00	0.00	0	12,850.00
I2046	On 07/05/2020	Bond Future			108.12148		108.12148		108.13147	108.13147			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			110.15716		110.15716		110.16736	110.16736			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			110.43708		110.43708		110.44752	110.44752			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			109.77848		109.77848		109.78859	109.78859			0.00	0.00	0	11,797.00
I2050	On 07/05/2020	Bond Future			111.80135		111.80135		111.81155	111.81155			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			112.04139		112.04139		112.05160	112.05160			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.13799		114.13799		114.14849	114.14849			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			259.69800		259.69800		259.72400	259.72400			0.00	18,178,860.00	7	1,004.00
IGOV	On 07/05/2020	Index Future			264.48300		264.48300		264.50900	264.50900			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			269.41000		269.41000		269.43700	269.43700			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			8.27255		112.95267		8.21703	113.26015		5.70	0.00	33,885,801.00	300	103,551.00
R186	On 06/02/2020	Bond Future	8.11	Call	406.05000		0.40605		525.51000	0.52551	406.050	5.62	0.32	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	329.46000		0.32946		264.15000	0.26415	329.460	5.88	0.26	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	31.25000		0.03125		23.95000	0.02395	31.250	6.45	0.04	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.31848		115.00614		8.26008	115.31919		5.65	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	265.63000		0.26563		317.93000	0.31793	265.630	5.36	0.15	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	2,889.09000		2.88909		2,672.42000	2.67242	2,889.090	5.49	0.72	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,422.29000		1.42229		1,585.35000	1.58535	1,422.290	5.67	0.49	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,115.36000		1.11536		1,002.27000	1.00227	1,115.360	5.80	0.40	0.00	0	23,230.00
R186	On 07/05/2020	Bond Future	8.93	Put	518.32000		0.51832		459.43000	0.45943	518.320	6.23	0.21	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.36418		111.81370		8.30265	112.13259		5.95	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.40595		113.90616		8.34108	114.23080		5.95	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,220.96000		1.22096		1,333.21000	1.33321	1,220.960	5.66	0.32	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,292.27000		2.29227		2,458.56000	2.45856	2,292.270	5.88	0.49	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	1,055.87000		1.05587		979.20000	0.97920	1,055.870	6.43	0.25	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
R197	On 06/02/2020	Bond Future			301.10101		301.10101		301.13383	301.13383			0.00	0.00	0	2,540.00

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 07/05/2020	Bond Future			306.64915		306.64915		306.68251	306.68251			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			304.69177		304.69177		304.72549	304.72549			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			310.39328		310.39328		310.42746	310.42746			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			226.93218		226.93218		226.95395	226.95395			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			231.11364		231.11364		231.13559	231.13559			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			231.35906		231.35906		231.38111	231.38111			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			235.68829		235.68829		235.71095	235.71095			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			7.23577		104.88906		7.18401	105.02970		2.23	0.00	0.00	0	44,450.00
R2023	On 07/05/2020	Bond Future			7.21685		102.86366		7.16003	103.00684		2.26	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.18108		104.75580		7.11813	104.90172		2.26	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.13894		102.78112		7.06864	102.92955		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			9.05890		93.38017		8.99873	93.75299		8.47	0.00	0.00	0	77,538.00
R2030	On 06/02/2020	Bond Future	8.40	Call	29.49000		0.02949		48.06000	0.04806	29.490	7.82	0.03	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	793.38000		0.79338		984.88000	0.98488	793.380	8.47	0.45	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	513.43000		0.51343		418.00000	0.41800	513.430	8.77	0.31	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	296.57000		0.29657		237.59000	0.23759	296.570	9.02	0.20	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.12373		95.07785		9.06122	95.45743		8.49	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.19033		92.81286		9.12528	93.19955		9.12	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.24985		94.55160		9.18226	94.94531		9.13	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,057.50000		1.05750		1,162.68000	1.16268	1,057.500	8.56	0.25	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,384.59000		1.38459		1,511.34000	1.51134	1,384.590	8.68	0.30	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,794.29000		1.79429		1,944.79000	1.94479	1,794.290	8.81	0.36	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,530.80000		2.53080		2,717.43000	2.71743	2,530.800	9.00	0.45	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,557.70000		2.55770		2,745.52000	2.74552	2,557.700	9.00	0.45	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,097.94000		3.09794		3,308.11000	3.30811	3,097.940	9.12	0.51	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,528.10000		1.52810		1,426.63000	1.42663	1,528.100	9.84	0.28	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,129.67000		1.12967		1,050.97000	1.05097	1,129.670	10.06	0.22	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	1,005.74000		1.00574		934.01000	0.93401	1,005.740	10.06	0.20	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			9.43655		94.53525		9.37652	94.93964		9.51	0.00	0.00	0	70,272.00
R2032	On 07/05/2020	Bond Future			9.50666		92.09432		9.44447	92.50608		9.97	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.57788		93.78218		9.51343	94.20151		10.40	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.64758		91.38044		9.58078	91.80747		10.75	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,646.32000		1.64632		1,789.12000	1.78912	1,646.320	10.20	0.31	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	2,033.03000		2.03303		2,197.22000	2.19722	2,033.030	10.32	0.36	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,923.17000		2.92317		3,129.26000	3.12926	2,923.170	10.55	0.46	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,448.65000		3.44865		3,675.79000	3.67579	3,448.650	10.66	0.51	0.00	0	3,000.00

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
R2032	On 05/11/2020	Bond Future	10.99	Put	1,031.44000		1.03144		960.03000	0.96003	1,031.440	11.77	0.18	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	928.69000		0.92869		863.11000	0.86311	928.690	11.77	0.17	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			9.76478		97.07022		9.70487	97.51527		10.45	0.00	0.00	0	118,282.00
R2035	On 07/05/2020	Bond Future			9.83689		94.33185		9.77497	94.78504		10.99	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	474.38000		0.47438		561.43000	0.56143	474.380	9.84	0.17	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	591.06000		0.59106		692.57000	0.69257	591.060	10.00	0.20	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,122.92000		2.12292		2,352.87000	2.35287	2,122.920	10.99	0.47	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,232.05000		2.23205		2,468.61000	2.46861	2,232.050	11.03	0.49	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.57	Put	860.25000		0.86025		776.08000	0.77608	860.250	12.51	0.21	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	666.48000		0.66648		600.10000	0.60010	666.480	12.90	0.17	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.90983		96.06026		9.84580	96.52174		11.53	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	509.12000		0.50912		579.96000	0.57996	509.120	10.20	0.14	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	809.21000		0.80921		910.50000	0.91050	809.210	10.20	0.20	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			9.98466		93.35926		9.91844	93.82926		11.94	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			9.93856		88.56754		9.87866	89.01235		11.65	0.00	0.00	0	77,689.00
R2037	On 07/05/2020	Bond Future			10.01549		90.17770		9.95362	90.63066		11.70	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.09478		87.57027		10.03082	88.03155		12.88	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			10.16731		89.21280		10.10128	89.68260		12.74	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			10.06380		91.18296		9.99885	91.69963		12.08	0.00	0.00	0	52,644.00
R2040	On 07/05/2020	Bond Future			10.14127		92.84067		10.07423	93.36666		12.14	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future	9.50	Call	606.97000		0.60697		723.75000	0.72375	606.970	10.57	0.20	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.00	Call	2,045.11000		2.04511		2,297.84000	2.29784	2,045.110	11.76	0.44	0.00	0	2,640.00
R2040	On 06/08/2020	Bond Future			10.22111		90.03114		10.15182	90.56693		13.41	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			10.29419		91.72016		10.22270	92.26582		13.29	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,919.49000		1.91949		2,095.02000	2.09502	1,919.490	12.65	0.30	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,540.63000		2.54063		2,752.13000	2.75213	2,540.630	12.85	0.37	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	3,394.03000		3.39403		3,647.97000	3.64797	3,394.030	13.08	0.44	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	4,222.73000		4.22273		4,511.87000	4.51187	4,222.730	13.27	0.51	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,581.33000		1.58133		1,473.95000	1.47395	1,581.330	14.50	0.21	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,279.55000		1.27955		1,188.89000	1.18889	1,279.550	14.50	0.18	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			10.13313		87.88554		10.07324	88.36785		12.74	0.00	0.00	0	50,701.00
R2044	On 06/02/2020	Bond Future	9.09	Call	2.05000		0.00205		4.00000	0.00400	2.050	11.30	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	251.87000		0.25187		349.74000	0.34974	251.870	11.61	0.16	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	146.35000		0.14635		117.50000	0.11750	146.350	13.96	0.08	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.20868		89.48329		10.14689	89.97442		12.81	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
R2044	On 07/05/2020	Bond Future	9.26	Call	231.92000	0.23192		284.21000	0.28421	231.920	10.80	0.09	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	299.06000	0.29906		362.61000	0.36261	299.060	10.90	0.11	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	446.24000	0.44624		532.00000	0.53200	446.240	11.08	0.15	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,552.69000	1.55269		1,750.40000	1.75040	1,552.690	12.21	0.37	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	1,756.06000	1.75606		1,968.98000	1.96898	1,756.060	12.34	0.40	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,791.29000	1.79129		2,006.73000	2.00673	1,791.290	12.37	0.40	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,122.64000	1.12264		1,014.78000	1.01478	1,122.640	13.93	0.25	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	838.77000	0.83877		756.31000	0.75631	838.770	14.46	0.19	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	761.77000	0.76177		686.44000	0.68644	761.770	14.64	0.18	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.28643	86.73746		10.22263	87.23759		14.16	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	458.20000	0.45820		523.69000	0.52369	458.200	12.52	0.12	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	931.14000	0.93114		1,043.45000	1.04345	931.140	12.73	0.20	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,635.73000	1.63573		1,800.55000	1.80055	1,635.730	13.29	0.30	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,631.77000	2.63177		2,854.28000	2.85428	2,631.770	13.82	0.42	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,019.03000	2.01903		1,883.97000	1.88397	2,019.030	15.31	0.29	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,740.39000	1.74039		1,622.20000	1.62220	1,740.390	15.66	0.26	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.35755	88.36485		10.29177	88.87423		14.05	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	737.30000	0.73730		816.88000	0.81688	737.300	13.13	0.14	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,351.78000	1.35178		1,478.52000	1.47852	1,351.780	13.17	0.23	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	2,394.86000	2.39486		2,582.76000	2.58276	2,394.860	13.57	0.35	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	3,164.10000	3.16410		3,388.78000	3.38878	3,164.100	13.80	0.42	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	3,331.45000	3.33145		3,563.42000	3.56342	3,331.450	13.85	0.43	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,367.51000	2.36751		2,232.09000	2.23209	2,367.510	15.20	0.29	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	1,957.92000	1.95792		1,841.70000	1.84170	1,957.920	15.33	0.25	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,862.70000	1.86270		1,750.91000	1.75091	1,862.700	15.33	0.24	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			10.11361	91.31919		10.05878	91.77326		12.50	0.00	91,319.19	1	95,182.00	
R2048	On 07/05/2020	Bond Future			10.18318	88.53967		10.12666	89.00202		13.21	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.25344	90.16113		10.19514	90.63203		13.90	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	466.65000	0.46665		528.30000	0.52830	466.650	12.28	0.12	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	767.37000	0.76737		858.42000	0.85842	767.370	12.28	0.17	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.32479	87.41376		10.26468	87.89328		14.50	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			6.66549	102.55128		6.66411	102.55276		0.51	0.00	0.00	0	14,955.00	
R208	On 07/05/2020	Bond Future			6.45819	101.01235		6.45643	101.01385		0.45	0.00	0.00	0	60.00	
R208	On 06/08/2020	Bond Future			6.05066	102.87325		6.04827	102.87473		0.38	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			5.07156	101.38864		5.06776	101.39010		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	

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			9.80589		73.74982		9.74596	74.12909		11.86	0.00	6,268,734.70	85	103,531.00
R209	On 06/02/2020	Bond Future	9.40	Call	209.56000		0.20956		287.58000	0.28758	209.560	11.30	0.16	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.87423		71.93937		9.81245	72.32556		12.50	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.94336		73.25715		9.87966	73.65046		13.04	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.01081		71.47982		9.94514	71.88039		13.64	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			188.65501		188.65501		188.67375	188.67375			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			189.50244		189.50244		189.52144	189.52144			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			193.07050		193.07050		193.08980	193.08980			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			193.98303		193.98303		194.00249	194.00249			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			161.61900		161.61900		161.63778	161.63778			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future			164.59705		164.59705		164.61611	164.61611			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.42068		165.42068		165.44000	165.44000			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.51616		168.51616		168.53575	168.53575			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			9.27639		87.63712		9.21634	88.00444		9.12	0.00	0.00	0	24,111.00
R213	On 07/05/2020	Bond Future			9.33942		85.67860		9.27724	86.05259		9.56	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.40274		87.24958		9.33829	87.63051		9.87	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.46843		85.33347		9.40163	85.72133		10.32	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			10.01759		72.31137		9.95770	72.70539		12.87	0.00	0.00	0	19,434.00
R214	On 06/02/2020	Bond Future	9.52	Call	133.95000		0.13395		190.72000	0.19072	133.950	11.92	0.11	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	699.31000		0.69931		872.29000	0.87229	699.310	12.65	0.37	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	324.63000		0.32463		267.18000	0.26718	324.630	13.78	0.19	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.08458		70.32799		10.02293	70.72913		13.60	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	418.91000		0.41891		493.58000	0.49358	418.910	12.22	0.16	0.00	0	1,250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 07/05/2020	Bond Future	9.91	Call	1,701.32000	1.70132	1,890.05000	1.89005	1,701.320	13.46	0.43	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,026.86000	1.02686	933.66000	0.93366	1,026.860	15.02	0.26	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.15209	71.61611	10.08858	72.02466		14.24	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.22074	69.66204	10.15533	70.07814		14.87	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>58,424,714.89</b>	<b>393</b>	<b>1 222 804.00</b>
<b>Grand Total:</b>												<b>58,424,714.89</b>	<b>393</b>	<b>1 222 804.00</b>