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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/01/2020

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
Derivatives													
5Y STND	On 21/12/2021	Interest Rate Swap	95.01000	95.01000		95.00000	95.00000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	685.32700	685.32700		685.07100	685.07100			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	697.50500	697.50500		697.48600	697.48600			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	710.05700	710.05700		710.34300	710.34300			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	791.45300	791.45300		790.97300	790.97300			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	805.51700	805.51700		805.30700	805.30700			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	820.01300	820.01300		820.15200	820.15200			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	703.76500	703.76500		702.95300	702.95300			0.00	0.00	0	416.00
ALBI	On 07/05/2020	Index Future	716.27100	716.27100		715.69300	715.69300			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	729.16100	729.16100		728.88600	728.88600			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	10.96837	78.84188		10.99349	78.69815				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.09129	76.45045		11.11254	76.33107				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.21742	77.81796		11.23334	77.73018				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.35009	75.43190		11.35574	75.40133				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	11.27170	80.06833		11.29185	79.93635				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.39222	77.22707		11.40878	77.12057				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.51398	78.60763		11.52573	78.53340				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.64067	75.76476		11.64310	75.74969				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	695.73500	695.73500		694.88200	694.88200				0.00	0.00	0	1,244.00
GOVI	On 07/05/2020	GOVI	708.09800	708.09800		707.47500	707.47500				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	720.84100	720.84100		720.51600	720.51600				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	135.87614	135.87614		136.09642	136.09642				0.00	13,587,614.00	100	5,063.00
I2025	On 07/05/2020	Bond Future	138.32421	138.32421		138.59651	138.59651				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	139.38033	139.38033		139.71874	139.71874				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	141.88831	141.88831		142.34055	142.34055				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	142.84669	142.84669		143.37000	143.37000				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	101.16920	101.16920		101.18956	101.18956				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	101.88861	101.88861		101.94480	101.94480				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	103.76649	103.76649		103.86876	103.86876				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.50036	104.50036		104.68416	104.68416				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	100.83670	100.83670		100.96910	100.96910				0.00	0.00	0	6,960.00
I2033	On 07/05/2020	Bond Future	101.46801	101.46801		101.63801	101.63801				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.33816	103.33816		103.55617	103.55617				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	103.98655	103.98655		104.28775	104.28775				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			116.18732		116.18732		115.96353	115.96353			0.00	0.00	0	10,886.00
I2038	On 07/05/2020	Bond Future			118.28073		118.28073		118.09376	118.09376			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			118.78060		118.78060		118.64234	118.64234			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			120.91791		120.91791		120.86868	120.86868			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			108.00114		108.00114		107.35437	107.35437			0.00	0.00	0	14,000.00
I2046	On 07/05/2020	Bond Future			108.21318		108.21318		107.59228	107.59228			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			110.20758		110.20758		109.62285	109.62285			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			110.40984		110.40984		109.89842	109.89842			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			110.05503		110.05503		109.53779	109.53779			0.00	0.00	0	11,797.00
I2050	On 07/05/2020	Bond Future			112.03810		112.03810		111.54992	111.54992			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			112.23828		112.23828		111.79012	111.79012			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.25787		114.25787		113.88786	113.88786			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			259.17000		259.17000		258.97100	258.97100			0.00	0.00	0	1,004.00
IGOV	On 07/05/2020	Index Future			263.84000		263.84000		263.72800	263.72800			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			268.65100		268.65100		268.65200	268.65200			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			8.18702		113.42681		8.19548	113.37979		5.68	0.00	83,028,424.92	732	99,678.00
R186	On 06/02/2020	Bond Future	8.11	Call	404.40000		0.40440		400.35000	0.40035	404.400	5.60	0.39	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	103.28000		0.10328		118.20000	0.11820	103.280	5.87	0.13	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	2.25000		0.00225		3.07000	0.00307	2.250	6.44	0.00	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.23715		115.44241		8.23862	115.43451		5.64	0.00	0.00	0	1,933.00
R186	On 07/05/2020	Bond Future	7.60	Call	281.51000		0.28151		283.96000	0.28396	281.510	5.35	0.16	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	2,504.53000		2.50453		2,515.51000	2.51551	2,504.530	5.48	0.69	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,553.75000		1.55375		1,555.99000	1.55599	1,553.750	5.66	0.53	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	868.54000		0.86854		877.40000	0.87740	868.540	5.80	0.35	0.00	0	23,230.00
R186	On 07/05/2020	Bond Future	8.93	Put	366.78000		0.36678		372.66000	0.37266	366.780	6.22	0.17	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.28711		112.21331		8.27907	112.25510		5.94	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.34092		114.23160		8.31506	114.36136		5.79	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,219.76000		1.21976		1,267.45000	1.26745	1,219.760	5.50	0.34	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,332.99000		2.33299		2,403.71000	2.40371	2,332.990	5.72	0.51	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	877.74000		0.87774		851.67000	0.85167	877.740	6.27	0.23	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			301.38661		301.38661		301.45160	301.45160			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future			306.81678		306.81678		306.98922	306.98922			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			304.74267		304.74267		305.05169	305.05169			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			310.22562		310.22562		310.77584	310.77584			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			225.86481		225.86481		225.90981	225.90981			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			229.93440		229.93440		230.05978	230.05978			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			230.06694		230.06694		230.29518	230.29518			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			234.20679		234.20679		234.61656	234.61656			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			7.03618		105.43273		7.04732	105.40229		2.18	0.00	0.00	0	43,600.00
R2023	On 07/05/2020	Bond Future			7.01425		103.37535		7.01226	103.38039		2.19	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			6.97425		105.23622		6.95241	105.28712		2.12	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.94289		103.19574		6.88102	103.32704		2.19	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			9.02554		93.58663		9.03472	93.52976		8.33	0.00	0.00	0	80,399.00
R2030	On 06/02/2020	Bond Future	8.40	Call	6.00000		0.00600		6.57000	0.00657	6.000	7.69	0.01	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	652.12000		0.65212		643.65000	0.64365	652.120	8.33	0.47	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	252.32000		0.25232		280.04000	0.28004	252.320	8.62	0.23	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	110.03000		0.11003		126.54000	0.12654	110.030	8.87	0.12	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.09540		95.24963		9.09949	95.22480		8.36	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.16721		92.95006		9.16442	92.96663		8.99	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.23742		94.62384		9.22208	94.71310		8.97	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	978.69000		0.97869		1,004.25000	1.00425	978.690	8.40	0.24	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,298.84000		1.29884		1,329.75000	1.32975	1,298.840	8.52	0.30	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,703.68000		1.70368		1,740.46000	1.74046	1,703.680	8.65	0.36	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,435.40000		2.43540		2,480.97000	2.48097	2,435.400	8.83	0.45	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,462.36000		2.46236		2,508.22000	2.50822	2,462.360	8.84	0.45	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,007.79000		3.00779		3,059.02000	3.05902	3,007.790	8.96	0.51	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,398.09000		1.39809		1,378.98000	1.37898	1,398.090	9.68	0.27	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,016.91000		1.01691		1,002.70000	1.00270	1,016.910	9.90	0.21	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	899.58000		0.89958		886.80000	0.88680	899.580	9.90	0.19	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			9.41730		94.66466		9.42670	94.60144		9.24	0.00	0.00	0	71,272.00
R2032	On 07/05/2020	Bond Future			9.49247		92.18805		9.49726	92.15639		9.69	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.56883		93.84091		9.56751	93.84948		10.12	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.64866		91.37356		9.63608	91.45376		10.72	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,562.43000		1.56243		1,592.25000	1.59225	1,562.430	10.16	0.31	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,942.44000		1.94244		1,976.64000	1.97664	1,942.440	10.28	0.36	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,825.47000		2.82547		2,868.10000	2.86810	2,825.470	10.51	0.46	0.00	0	1,000.00

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R2032	On 05/11/2020	Bond Future	9.61	Call	3,351.53000		3.35153	3,398.31000	3.39831	3,351.530	10.63	0.51	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	964.44000		0.96444	954.56000	0.95456	964.440	11.73	0.18	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	865.16000		0.86516	856.21000	0.85621	865.160	11.73	0.16	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			9.76927		97.03699	9.79400	96.85427		10.10	0.00	9,703,699.00	100	118,405.00	
R2035	On 07/05/2020	Bond Future			9.84678		94.25976	9.86782	94.10668		10.63	0.00	0.00	0	105.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	343.71000		0.34371	327.54000	0.32754	343.710	9.47	0.14	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	443.03000		0.44303	423.17000	0.42317	443.030	9.64	0.17	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	1,875.90000		1.87590	1,816.03000	1.81603	1,875.900	10.63	0.46	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	1,982.86000		1.98286	1,920.62000	1.92062	1,982.860	10.67	0.48	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	709.14000		0.70914	747.66000	0.74766	709.140	12.15	0.20	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	532.15000		0.53215	562.95000	0.56295	532.150	12.54	0.15	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			9.92531		95.94919	9.94126	95.83496		11.18	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	392.44000		0.39244	382.57000	0.38257	392.440	9.86	0.12	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	655.46000		0.65546	639.82000	0.63982	655.460	9.86	0.18	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			10.01020		93.17891	10.01647	93.13472		11.97	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			9.94304		88.53440	9.96778	88.35177		11.27	0.00	97,387,840.00	1,100	72,879.00	
R2037	On 07/05/2020	Bond Future			10.02510		90.10766	10.04637	89.95294		11.32	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			10.10970		87.46319	10.12618	87.34514		12.51	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			10.19171		89.04016	10.19907	88.98818		12.78	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			10.08320		91.02954	10.10800	90.83401		11.68	0.00	231,215,031.60	2,540	43,319.00	
R2040	On 07/05/2020	Bond Future			10.16609		92.64716	10.18758	92.48015		11.75	0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	432.39000		0.43239	411.57000	0.41157	432.390	10.17	0.16	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	1,737.70000		1.73770	1,678.00000	1.67800	1,737.700	11.37	0.42	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.25156		89.79727	10.26846	89.66789		13.01	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			10.33425		91.41668	10.34242	91.35498		13.32	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1,754.34000		1.75434	1,742.73000	1.74273	1,754.340	12.68	0.29	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	2,348.00000		2.34800	2,333.04000	2.33304	2,348.000	12.88	0.35	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	3,174.90000		3.17490	3,155.66000	3.15566	3,174.900	13.12	0.43	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	3,978.28000		3.97828	3,955.22000	3.95522	3,978.280	13.30	0.49	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	1,574.12000		1.57412	1,593.53000	1.59353	1,574.120	14.54	0.22	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	1,269.28000		1.26928	1,286.07000	1.28607	1,269.280	14.54	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			10.17790		87.52787	10.19771	87.37039		12.35	0.00	350,111.48	4	52,322.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	0.02000		0.00002	0.02000	0.00002	0.020	10.90	0.00	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	62.74000		0.06274	59.92000	0.05992	62.740	11.21	0.06	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	50.56000		0.05056	65.13000	0.06513	50.560	13.58	0.04	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 07/05/2020	Bond Future			10.25945		89.08319		10.27596	88.95375		12.42	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	128.25000		0.12825		123.35000	0.12335	128.250	10.40	0.06	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	173.63000		0.17363		167.17000	0.16717	173.630	10.50	0.08	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	278.99000		0.27899		269.12000	0.26912	278.990	10.68	0.11	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,205.88000		1.20588		1,173.26000	1.17326	1,205.880	11.81	0.33	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,389.41000		1.38941		1,353.09000	1.35309	1,389.410	11.95	0.36	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,421.41000		1.42141		1,384.46000	1.38446	1,421.410	11.97	0.37	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	1,029.85000		1.02985		1,072.20000	1.07220	1,029.850	13.55	0.25	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	745.67000		0.74567		779.02000	0.77902	745.670	14.08	0.19	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	669.99000		0.66999		700.73000	0.70073	669.990	14.26	0.17	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.34345		86.29453		10.35544	86.20188		13.77	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	316.49000		0.31649		311.26000	0.31126	316.490	12.12	0.09	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	668.34000		0.66834		657.69000	0.65769	668.340	12.12	0.17	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,222.65000		1.22265		1,204.75000	1.20475	1,222.650	12.43	0.26	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	2,138.79000		2.13879		2,111.16000	2.11116	2,138.790	13.02	0.39	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	1,837.94000		1.83794		1,873.52000	1.87352	1,837.940	14.43	0.30	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,554.42000		1.55442		1,586.03000	1.58603	1,554.420	14.75	0.26	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.42457		87.85100		10.42812	87.82393		14.11	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	626.86000		0.62686		627.11000	0.62711	626.860	13.20	0.13	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	1,172.86000		1.17286		1,172.27000	1.17227	1,172.860	13.20	0.21	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.72	Call	2,081.51000		2.08151		2,079.24000	2.07924	2,081.510	13.40	0.32	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	2,805.77000		2.80577		2,802.13000	2.80213	2,805.770	13.64	0.39	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	2,964.50000		2.96450		2,960.56000	2.96056	2,964.500	13.69	0.41	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.17	Put	2,334.17000		2.33417		2,349.04000	2.34904	2,334.170	14.89	0.29	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	1,965.43000		1.96543		1,978.90000	1.97890	1,965.430	15.21	0.25	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	1,887.70000		1.88770		1,900.85000	1.90085	1,887.700	15.29	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			10.16365		90.90835		10.18350	90.74632		12.11	0.00	0.00	0	96,980.00
R2048	On 07/05/2020	Bond Future			10.23919		88.08569		10.25586	87.95138		12.80	0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future	9.69	Call	695.06000		0.69506		673.24000	0.67324	695.060	11.62	0.22	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	2,630.40000		2.63040		2,710.05000	2.71005	2,630.400	12.72	0.51	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	1,190.67000		1.19067		1,238.67000	1.23867	1,190.670	13.69	0.28	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			10.31565		89.66354		10.32796	89.56568		13.52	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	318.45000		0.31845		312.89000	0.31289	318.450	11.89	0.09	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	557.59000		0.55759		548.12000	0.54812	557.590	11.89	0.14	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.39695		86.84422		10.40107	86.81191		14.56	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
R208	On 06/02/2020	Bond Future			6.57705		102.64662		6.56543	102.65915		0.50	0.00	142,576,155.18	1,389	16,919.00
R208	On 07/05/2020	Bond Future			6.39279		101.06798		6.33593	101.11639		0.45	0.00	0.00	0	60.00
R208	On 06/08/2020	Bond Future			6.02418		102.88965		5.87189	102.98409		0.36	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			5.21932		101.33192		4.76565	101.50629		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			9.80677		73.74427		9.83149	73.58869		11.65	0.00	5,825,797.33	79	101,901.00
R209	On 06/02/2020	Bond Future	9.40	Call	79.74000		0.07974		73.70000	0.07370	79.740	11.10	0.09	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.87989		71.90414		9.90129	71.77116		12.28	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.95387		73.19255		9.97075	73.08899		12.80	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.03023		71.36199		10.03844	71.31225		13.51	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			187.42150		187.42150		187.66175	187.66175			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			188.16997		188.16997		188.48033	188.48033			0.00	0.00	0	220.00
R210	On 06/08/2020	Bond Future			191.63813		191.63813		192.03750	192.03750			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			192.38675		192.38675		192.94047	192.94047			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			161.63207		161.63207		161.63628	161.63628			0.00	0.00	0	7,763.00
R212	On 07/05/2020	Bond Future			164.54420		164.54420		164.60550	164.60550			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.30147		165.30147		165.43648	165.43648			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.27580		168.27580		168.54088	168.54088			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			9.23708		87.87733		9.24644	87.82006		8.98	0.00	0.00	0	20,142.00
R213	On 07/05/2020	Bond Future			9.30450		85.88836		9.30921	85.86003		9.41	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.37234		87.42897		9.37080	87.43807		9.72	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.44752		85.45463		9.43456	85.52984		10.13	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			10.02271		72.27785		10.04252	72.14840		12.56	0.00	0.00	0	19,134.00
R214	On 06/02/2020	Bond Future	9.52	Call	37.01000		0.03701		35.78000	0.03578	37.010	11.63	0.05	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	428.49000		0.42849		406.35000	0.40635	428.490	12.34	0.32	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	145.15000		0.14515		174.86000	0.17486	145.150	13.46	0.13	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.09426		70.26534		10.11087	70.15805		13.27	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	285.62000		0.28562		276.05000	0.27605	285.620	11.58	0.13	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	9.91	Call	1,434.40000		1.43440	1,398.65000	1.39865	1,434.400		12.70	0.42	0.00	0	1,250.00
R214	10.66	Put	809.42000		0.80942	843.46000	0.84346	809.420		14.06	0.24	0.00	0	1,250.00
R214			10.16645		71.52426	10.17870	71.44606			13.89	0.00	0.00	0	0.00
R214			10.24348		69.51831	10.24758	69.49244			14.79	0.00	0.00	0	0.00
R214			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214/R209			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
Total for Derivatives :												583,674,673.51	6,044	1 209 873.00
Grand Total:												583,674,673.51	6,044	1 209 873.00