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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/02/2020

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	94.68000	94.68000		94.68000	94.68000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	704.06500	704.06500		704.61600	704.61600			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	716.55400	716.55400		717.23700	717.23700			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	811.21400	811.21400		812.80900	812.80900			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	825.60400	825.60400		827.36800	827.36800			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	718.36400	718.36400		720.05600	720.05600			0.00	0.00	0	211.00
ALBI	On 06/08/2020	Index Future	731.10700	731.10700		732.95300	732.95300			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
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

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
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 07/05/2020	Bond Future	11.06279	76.61098		11.02278	76.83717				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.19142	77.98471		11.14746	78.22851				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.32620	75.56137		11.27790	75.82409				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 07/05/2020	Bond Future	11.40198	77.16427		11.36191	77.42262				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.52724	78.54792		11.48349	78.82487				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.65722	75.66222		11.60942	75.95902				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 07/05/2020	GOVI	710.43400	710.43400		712.08900	712.08900				0.00	0.00	0	1,177.00
GOVI	On 06/08/2020	GOVI	723.03500	723.03500		724.84300	724.84300				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	138.82988	138.82988		138.84080	138.84080				0.00	0.00	0	2,037.00
I2025	On 06/08/2020	Bond Future	139.85302	139.85302		139.88858	139.88858				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.33848	142.33848		142.40125	142.40125				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	143.40449	143.40449		143.44010	143.44010				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 07/05/2020	Bond Future	102.04414	102.04414		102.09361	102.09361				0.00	0.00	0	3,795.00
I2029	On 06/08/2020	Bond Future	103.89871	103.89871		103.96718	103.96718				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.60696	104.60696		104.69629	104.69629				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 07/05/2020	Bond Future	101.27997	101.27997		101.34361	101.34361				0.00	0.00	0	6,960.00
I2033	On 06/08/2020	Bond Future	103.12063	103.12063		103.20323	103.20323				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	103.73713	103.73713		103.84075	103.84075				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
I2038	On 07/05/2020	Bond Future	117.58216	117.58216		117.58999	117.58999				0.00	0.00	0	10,867.00
I2038	On 06/08/2020	Bond Future	118.03165	118.03165		118.06047	118.06047				0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future	120.12915	120.12915		120.18091	120.18091				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 07/05/2020	Bond Future	108.04110	108.04110		107.85478	107.85478				0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future	110.00472	110.00472		109.83420	109.83420				0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future	110.17109	110.17109		110.01825	110.01825				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
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			111.88388		111.88388		111.34564	111.34564			0.00	0.00	0	11,773.00
I2050	On 06/08/2020	Bond Future			112.04452		112.04452		111.51608	111.51608			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.03587		114.03587		113.51905	113.51905			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 07/05/2020	Index Future			263.95700		263.95700		263.77800	263.77800			0.00	0.00	0	1,009.00
IGOV	On 06/08/2020	Index Future			268.70300		268.70300		268.56700	268.56700			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			8.04852		116.46271		8.02788	116.57507		5.65	0.00	29,115,677.50	250	85,113.00
R186	On 07/05/2020	Bond Future	7.90	Put	1,663.85000		1.66385		1,604.70000	1.60470	1,663.850	5.60	0.60	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	424.58000		0.42458		406.13000	0.40613	424.580	6.03	0.22	0.00	0	23,224.00
R186	On 06/08/2020	Bond Future			8.09390		113.24778		8.06830	113.38242		5.75	0.00	0.00	0	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	1,427.33000		1.42733		1,376.68000	1.37668	1,427.330	5.88	0.42	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future			8.14217		115.23387		8.11090	115.39261		5.27	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,356.83000		1.35683		1,423.36000	1.42336	1,356.830	5.21	0.39	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,645.93000		2.64593		2,743.47000	2.74347	2,645.930	5.45	0.58	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	505.69000		0.50569		483.32000	0.48332	505.690	5.98	0.16	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 07/05/2020	Bond Future			309.26753		309.26753		309.29686	309.29686			0.00	0.00	0	2,507.00
R197	On 06/08/2020	Bond Future			307.12647		307.12647		307.21026	307.21026			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			312.58431		312.58431		312.72819	312.72819			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 07/05/2020	Bond Future			229.12878		229.12878		229.02173	229.02173			0.00	0.00	0	8,483.00
R202	On 06/08/2020	Bond Future			229.17047		229.17047		229.10133	229.10133			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			233.24315		233.24315		233.21652	233.21652			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 07/05/2020	Bond Future			6.60435		104.42046		6.58722	104.46442		2.13	0.00	417,681,840.00	4,000	67,970.00
R2023	On 06/08/2020	Bond Future			6.53149		106.29278		6.50471	106.35593		2.07	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.45903		104.22831		6.41991	104.31237		1.91	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 07/05/2020	Bond Future			8.98386		95.93001		8.95341	96.11688		8.61	0.00	0.00	0	75,972.00
R2030	On 07/05/2020	Bond Future	8.45	Call	358.01000		0.35801		400.31000	0.40031	358.010	8.06	0.19	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Call	1,139.93000		1.13993		1,230.00000	1.23000	1,139.930	8.48	0.42	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	9.19	Put	1,009.77000		1.00977		952.15000	0.95215	1,009.770	8.80	0.37	0.00	0	7,750.00

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R2030	On 06/08/2020	Bond Future			9.05525		93.64074		9.02076	93.84780		8.94	0.00	0.00	0	200.00
R2030	On 05/11/2020	Bond Future			9.12461		95.28285		9.08569	95.51162		8.30	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	554.36000		0.55436		597.89000	0.59789	554.360	7.70	0.17	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	876.56000		0.87656		937.14000	0.93714	876.560	7.86	0.24	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	908.23000		0.90823		970.33000	0.97033	908.230	7.88	0.25	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,207.59000		1.20759		1,283.08000	1.28308	1,207.590	7.99	0.30	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,632.07000		1.63207		1,724.01000	1.72401	1,632.070	8.13	0.37	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,923.19000		1.92319		2,025.10000	2.02510	1,923.190	8.20	0.42	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,948.59000		1.94859		2,051.32000	2.05132	1,948.590	8.21	0.42	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,412.79000		2.41279		2,529.51000	2.52951	2,412.790	8.32	0.48	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,441.92000		2.44192		2,559.46000	2.55946	2,441.920	8.33	0.48	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,030.64000		3.03064		3,163.20000	3.16320	3,030.640	8.47	0.55	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	1,626.46000		1.62646		1,556.76000	1.55676	1,626.460	8.86	0.33	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	1,256.28000		1.25628		1,200.72000	1.20072	1,256.280	9.16	0.27	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,005.30000		1.00530		959.52000	0.95952	1,005.300	9.34	0.22	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	652.16000		0.65216		620.00000	0.62000	652.160	9.34	0.16	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	562.77000		0.56277		534.34000	0.53434	562.770	9.34	0.14	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 07/05/2020	Bond Future			9.40396		92.77567		9.38402	92.90877		10.17	0.00	0.00	0	84,906.00
R2032	On 07/05/2020	Bond Future	9.00	Call	632.12000		0.63212		676.16000	0.67616	632.120	9.48	0.26	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.20	Call	1,100.43000		1.10043		1,162.39000	1.16239	1,100.430	9.80	0.38	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.30	Call	1,391.53000		1.39153		1,462.30000	1.46230	1,391.530	9.94	0.44	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	2,082.18000		2.08218		2,169.32000	2.16932	2,082.180	10.17	0.57	0.00	0	7,500.00
R2032	On 06/08/2020	Bond Future			9.48072		94.43925		9.45753	94.59125		10.26	0.00	0.00	0	300.00
R2032	On 05/11/2020	Bond Future			9.56052		91.93753		9.53371	92.11002		10.00	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,398.64000		1.39864		1,457.46000	1.45746	1,398.640	9.52	0.31	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,794.93000		1.79493		1,864.03000	1.86403	1,794.930	9.68	0.36	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,724.89000		2.72489		2,813.82000	2.81382	2,724.890	9.95	0.48	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,283.65000		3.28365		3,382.32000	3.38232	3,283.650	10.09	0.53	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	640.04000		0.64004		620.06000	0.62006	640.040	11.17	0.14	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	563.01000		0.56301		545.12000	0.54512	563.010	11.17	0.13	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 07/05/2020	Bond Future			9.85246		94.21840		9.81207	94.51312		11.32	0.00	0.00	0	118,150.00
R2035	On 07/05/2020	Bond Future	9.11	Call	241.47000		0.24147		282.80000	0.28280	241.470	10.16	0.11	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	321.27000		0.32127		372.19000	0.37219	321.270	10.32	0.14	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.55	Call	1,033.92000		1.03392		1,146.73000	1.14673	1,033.920	11.04	0.33	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	9.75	Call	1,634.50000		1.63450		1,783.26000	1.78326	1,634.500	11.32	0.45	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	1,738.38000		1.73838		1,892.43000	1.89243	1,738.380	11.36	0.47	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	1,994.32000		1.99432		2,160.47000	2.16047	1,994.320	11.46	0.51	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	534.38000		0.53438		494.22000	0.49422	534.380	12.84	0.17	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	378.51000		0.37851		349.73000	0.34973	378.510	13.23	0.13	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.93460		95.90776		9.89048	96.22447		11.48	0.00	0.00	0	410.00

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R2035	On 06/08/2020	Bond Future	8.75	Call	312.14000	0.31214		349.44000	0.34944	312.140	10.15	0.10	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	545.84000	0.54584		603.66000	0.60366	545.840	10.15	0.16	0.00	0	24,761.00	
R2035	On 06/08/2020	Bond Future	9.09	Call	681.55000	0.68155		749.39000	0.74939	681.550	10.29	0.19	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	9.67	Call	2,069.61000	2.06961		2,211.03000	2.21103	2,069.610	11.12	0.41	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	10.45	Put	1,616.31000	1.61631		1,529.34000	1.52934	1,616.310	12.04	0.31	0.00	0	500.00	
R2035	On 05/11/2020	Bond Future			10.02271	93.09076		9.97455	93.43079		11.24	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future			10.11556	94.76216		10.06842	95.08907		11.23	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	4,116.89000	4.11689		3,970.74000	3.97074	4,116.890	11.33	0.47	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	1,834.46000	1.83446		1,758.65000	1.75865	1,834.460	12.29	0.25	0.00	0	650.00	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2037	On 07/05/2020	Bond Future			10.05320	89.90334		10.01798	90.15955		12.09	0.00	0.00	0	68,396.00	
R2037	On 07/05/2020	Bond Future	9.70	Call	926.93000	0.92693		1,019.01000	1.01901	926.930	11.61	0.31	0.00	0	7,500.00	
R2037	On 07/05/2020	Bond Future	10.00	Call	1,833.60000	1.83360		1,972.13000	1.97213	1,833.600	12.09	0.48	0.00	0	7,500.00	
R2037	On 06/08/2020	Bond Future			10.14201	87.25544		10.10336	87.53211		12.87	0.00	0.00	0	300.00	
R2037	On 05/11/2020	Bond Future			10.22784	88.78546		10.18553	89.08384		12.03	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 07/05/2020	Bond Future			10.19376	92.43221		10.15341	92.74594		12.55	0.00	647,025.47	7	48,848.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	294.87000	0.29487		344.01000	0.34401	294.870	10.97	0.13	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	9.85	Call	976.33000	0.97633		1,088.12000	1.08812	976.330	11.83	0.31	0.00	0	7,500.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	1,430.46000	1.43046		1,571.71000	1.57171	1,430.460	12.17	0.40	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.15	Call	1,964.70000	1.96470		2,134.35000	2.13435	1,964.700	12.40	0.49	0.00	0	7,500.00	
R2040	On 06/08/2020	Bond Future			10.28329	89.57901		10.23944	89.91464		13.39	0.00	0.00	0	600.00	
R2040	On 05/11/2020	Bond Future			10.36966	91.14978		10.32209	91.50862		12.53	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1,239.18000	1.23918		1,334.57000	1.33457	1,239.180	11.68	0.24	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	1,788.40000	1.78840		1,910.67000	1.91067	1,788.400	11.98	0.32	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	2,575.46000	2.57546		2,729.95000	2.72995	2,575.460	12.28	0.40	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	3,360.35000	3.36035		3,541.76000	3.54176	3,360.350	12.51	0.48	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	1,312.45000	1.31245		1,246.41000	1.24641	1,312.450	13.98	0.20	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	1,031.00000	1.03100		976.73000	0.97673	1,031.000	13.98	0.17	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 07/05/2020	Bond Future			10.26678	89.02568		10.22129	89.38363		13.23	0.00	0.00	0	78,059.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	78.70000	0.07870		98.20000	0.09820	78.700	11.24	0.04	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	110.77000	0.11077		136.41000	0.13641	110.770	11.34	0.06	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	189.34000	0.18934		228.40000	0.22840	189.340	11.50	0.09	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	984.29000	0.98429		1,109.54000	1.10954	984.290	12.62	0.30	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	1,153.67000	1.15367		1,292.12000	1.29212	1,153.670	12.76	0.34	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,183.45000	1.18345		1,324.10000	1.32410	1,183.450	12.78	0.35	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	824.33000	0.82433		756.01000	0.75601	824.330	14.36	0.23	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	561.76000	0.56176		514.07000	0.51407	561.760	14.89	0.17	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	494.16000	0.49416		451.97000	0.45197	494.160	15.07	0.15	0.00	0	100.00	

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			10.35400		86.23665		10.30496	86.61675		14.13	0.00	0.00	0	500.00
R2044	On 06/08/2020	Bond Future	9.01	Call	243.84000		0.24384		277.67000	0.27767	243.840	12.48	0.08	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	580.16000		0.58016		646.82000	0.64682	580.160	12.69	0.15	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,145.79000		1.14579		1,253.62000	1.25362	1,145.790	13.25	0.26	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	2,017.05000		2.01705		2,173.02000	2.17302	2,017.050	13.79	0.38	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	1,775.34000		1.77534		1,674.76000	1.67476	1,775.340	15.30	0.30	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,494.19000		1.49419		1,408.02000	1.40802	1,494.190	15.65	0.26	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.43798		87.74880		10.38519	88.15231		13.23	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	340.46000		0.34046		379.80000	0.37980	340.460	11.97	0.09	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	749.23000		0.74923		823.03000	0.82303	749.230	11.97	0.17	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	815.79000		0.81579		894.62000	0.89462	815.790	11.97	0.18	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	1,552.41000		1.55241		1,677.52000	1.67752	1,552.410	12.29	0.29	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	2,247.42000		2.24742		2,406.76000	2.40676	2,247.420	12.62	0.37	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	2,403.03000		2.40303		2,569.23000	2.56923	2,403.030	12.68	0.39	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	2,466.38000		2.46638		2,635.31000	2.63531	2,466.380	12.71	0.39	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	2,159.87000		2.15987		2,046.00000	2.04600	2,159.870	13.96	0.31	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	1,953.66000		1.95366		1,849.36000	1.84936	1,953.660	14.15	0.28	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	1,620.08000		1.62008		1,531.95000	1.53195	1,620.080	14.54	0.24	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	1,550.76000		1.55076		1,466.10000	1.46610	1,550.760	14.63	0.23	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			10.52552		84.94147		10.47336	85.33414		13.93	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	1,896.54000		1.89654		2,019.71000	2.01971	1,896.540	13.14	0.29	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	5,573.01000		5.57301		5,372.15000	5.37215	5,573.010	13.75	0.53	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	3,618.59000		3.61859		3,472.45000	3.47245	3,618.590	14.27	0.40	0.00	0	405.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future			10.27077		87.83155		10.22531	88.19780		13.66	0.00	0.00	0	91,010.00
R2048	On 07/05/2020	Bond Future	9.69	Call	493.81000		0.49381		573.42000	0.57342	493.810	12.47	0.18	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	2,517.28000		2.51728		2,342.61000	2.34261	2,517.280	13.58	0.53	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	1,031.36000		1.03136		947.20000	0.94720	1,031.360	14.55	0.27	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			10.35113		89.40638		10.30224	89.79475		13.89	0.00	0.00	0	400.00
R2048	On 06/08/2020	Bond Future	9.00	Call	231.89000		0.23189		264.55000	0.26455	231.890	12.26	0.07	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	429.55000		0.42955		483.22000	0.48322	429.550	12.26	0.12	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.43600		86.53876		10.38342	86.95051		13.66	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 07/05/2020	Bond Future			6.35764		101.09791		6.35449	101.10059		0.44	0.00	0.00	0	15,984.00
R208	On 06/08/2020	Bond Future			6.01715		102.91067		5.98363	102.93136		0.37	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			5.26684		101.31369		5.16143	101.35413		0.23	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

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	On 07/05/2020	Bond Future		9.92015	71.65426		9.87978	71.90482		12.88	0.00	0.00	0	67,923.00
R209	On 06/08/2020	Bond Future		9.99843	72.93906		9.95469	73.20694		12.96	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future		10.07883	71.06832		10.03144	71.35465		12.69	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 07/05/2020	Bond Future		188.22033	188.22033		188.23429	188.23429			0.00	0.00	0	1,941.00
R210	On 06/08/2020	Bond Future		191.64116	191.64116		191.68870	191.68870			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future		192.33555	192.33555		192.42013	192.42013			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 07/05/2020	Bond Future		164.96052	164.96052		164.97689	164.97689			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future		165.67302	165.67302		165.71876	165.71876			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future		168.61722	168.61722		168.69536	168.69536			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 07/05/2020	Bond Future		9.21101	86.45336		9.18072	86.63748		9.72	0.00	0.00	0	18,714.00
R213	On 06/08/2020	Bond Future		9.27917	88.00350		9.24522	88.20615		9.70	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future		9.35416	85.99839		9.31615	86.22109		9.42	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 07/05/2020	Bond Future		10.12726	70.05243		10.08696	70.31258		14.00	0.00	0.00	0	16,173.00
R214	On 07/05/2020	Bond Future	9.31	Call	194.10000	0.19410	227.01000	0.22701	194.100	12.67	0.10	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,197.36000	1.19736	1,312.86000	1.31286	1,197.360	13.86	0.39	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	734.58000	0.73458	683.87000	0.68387	734.580	15.42	0.24	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future		10.20332	71.30849		10.15983	71.58574		14.15	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future		10.28390	69.26400		10.23697	69.55940		13.90	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :												447,444,542.97	4,257	1 294 872.00
Grand Total:												447,444,542.97	4,257	1 294 872.00