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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/12/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
5Y STND	On 21/12/2021	Interest Rate Swap	95.12000	95.12000		95.12000	95.12000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	683.31900	683.31900		682.94400	682.94400			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	695.74700	695.74700		695.38000	695.38000			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	708.57700	708.57700		708.21900	708.21900			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	790.96400	790.96400		790.03400	790.03400			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	805.35100	805.35100		804.42000	804.42000			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	820.20100	820.20100		819.27200	819.27200			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	704.57900	704.57900		703.53700	703.53700			0.00	0.00	0	416.00
ALBI	On 07/05/2020	Index Future	717.39400	717.39400		716.34700	716.34700			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	730.62200	730.62200		729.57300	729.57300			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	10.95546	78.91590		10.97697	78.79263				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.07223	76.55775		11.09425	76.43381				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.19145	77.96147		11.21397	77.83700				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.31276	75.63434		11.33582	75.50920				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	11.25229	80.19582		11.27881	80.02171				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.36696	77.38998		11.39421	77.21426				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.48233	78.80819		11.51028	78.63103				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.59853	76.02691		11.62724	75.84814				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	696.83100	696.83100		695.75900	695.75900				0.00	0.00	0	1,245.00
GOVI	On 07/05/2020	GOVI	709.50600	709.50600		708.42700	708.42700				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	722.58900	722.58900		721.50700	721.50700				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.57879	136.57879		136.45241	136.45241				0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	139.09635	139.09635		138.97045	138.97045				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	140.22035	140.22035		140.09533	140.09533				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.84681	142.84681		142.72235	142.72235				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	101.59894	101.59894		101.60143	101.60143				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	102.36200	102.36200		102.36658	102.36658				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.29423	104.29423		104.30134	104.30134				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.10780	105.10780		105.11720	105.11720				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	101.16024	101.16024		101.16226	101.16226				0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	101.83290	101.83290		101.83692	101.83692				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.75518	103.75518		103.76175	103.76175				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.48017	104.48017		104.48903	104.48903				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			117.10289		117.10289		117.10554	117.10554			0.00	0.00	0	10,886.00
I2038	On 07/05/2020	Bond Future			119.26147		119.26147		119.26644	119.26644			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			119.82338		119.82338		119.83133	119.83133			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			122.06769		122.06769		122.07830	122.07830			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			107.55468		107.55468		107.36590	107.36590			0.00	0.00	0	12,850.00
I2046	On 07/05/2020	Bond Future			107.79353		107.79353		107.60342	107.60342			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			109.82831		109.82831		109.63699	109.63699			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			110.09414		110.09414		109.90159	109.90159			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			110.39091		110.39091		110.28425	110.28425			0.00	0.00	0	11,797.00
I2050	On 07/05/2020	Bond Future			112.42566		112.42566		112.31929	112.31929			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			112.67251		112.67251		112.56680	112.56680			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.78299		114.78299		114.67775	114.67775			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			259.90400		259.90400		259.68700	259.68700			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future			264.69400		264.69400		264.47900	264.47900			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			269.63800		269.63800		269.42500	269.42500			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			8.23601		113.15491		8.25161	113.06851		5.84	0.00	0.00	0	103,551.00
R186	On 06/02/2020	Bond Future	8.11	Call	598.93000		0.59893		576.15000	0.57615	598.930	5.77	0.38	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	384.01000		0.38401		416.35000	0.41635	384.010	6.01	0.26	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	54.30000		0.05430		61.99000	0.06199	54.300	6.56	0.05	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.27986		115.21304		8.29585	115.12732		5.99	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	399.34000		0.39934		387.60000	0.38760	399.340	5.73	0.19	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	2,878.81000		2.87881	2,943.16000	2.94316	2,878.810	5.84	0.68	0.00	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,679.44000		1.67944	1,642.50000	1.64250	1,679.440	6.01	0.51	0.00	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,182.12000		1.18212	1,221.53000	1.22153	1,182.120	6.13	0.38	0.00	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	577.02000		0.57702	600.92000	0.60092	577.020	6.50	0.22	0.00	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.32242		112.03000		8.33876	111.94530		6.13	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.36151		114.12843		8.37827	114.04453		5.99	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,345.36000		1.34536	1,320.33000	1.32033	1,345.360	5.70	0.34	0.00	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,459.29000		2.45929	2,421.16000	2.42116	2,459.290	5.92	0.50	0.00	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	1,048.17000		1.04817	1,072.62000	1.07262	1,048.170	6.47	0.25	0.00	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			301.38941		301.38941		301.40036	301.40036			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			306.94498		306.94498		306.96219	306.96219			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			304.96486		304.96486		304.98948	304.98948			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			310.67684		310.67684		310.70834	310.70834			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			227.08441		227.08441		226.34903	226.34903			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			231.27020		231.27020		230.52593	230.52593			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			231.50662		231.50662		230.75377	230.75377			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			235.84287		235.84287		235.08069	235.08069			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			7.17380		105.05748		7.17853	105.04461		2.32	0.00	0.00	0	44,450.00
R2023	On 07/05/2020	Bond Future			7.14848		103.03598		7.15287	103.02490		2.54	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.10314		104.93650		7.10694	104.92768		2.39	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.05099		102.96686		7.05424	102.95998		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			9.02906		93.56482		9.04483	93.46718		8.70	0.00	0.00	0	77,583.00
R2030	On 06/02/2020	Bond Future	8.40	Call	71.16000		0.07116		68.58000	0.06858	71.160	7.88	0.06	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,010.94000		1.01094		977.13000	0.97713	1,010.940	8.47	0.48	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	569.59000		0.56959		611.81000	0.61181	569.590	8.70	0.31	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	344.73000		0.34473		375.22000	0.37522	344.730	8.86	0.21	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.09261		95.26657		9.10868	95.16905		9.13	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.15716		93.00978		9.17351	92.91265		9.30	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.21508		94.75386		9.23175	94.65682		9.23	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,176.36000		1.17636		1,154.88000	1.15488	1,176.360	8.66	0.26	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,521.07000		1.52107		1,494.89000	1.49489	1,521.070	8.78	0.32	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,948.41000		1.94841		1,916.96000	1.91696	1,948.410	8.91	0.37	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,708.33000		2.70833		2,668.62000	2.66862	2,708.330	9.10	0.46	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,735.94000		2.73594		2,695.95000	2.69595	2,735.940	9.10	0.47	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,288.47000		3.28847		3,243.22000	3.24322	3,288.470	9.22	0.52	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,550.88000		1.55088		1,582.25000	1.58225	1,550.880	9.95	0.27	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,155.75000		1.15575		1,180.98000	1.18098	1,155.750	10.17	0.22	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	1,031.96000		1.03196		1,055.22000	1.05522	1,031.960	10.17	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			9.40738		94.73145		9.42832	94.59055		9.74	0.00	0.00	0	70,599.00
R2032	On 07/05/2020	Bond Future			9.47634		92.29475		9.49774	92.15322		10.79	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.54575		93.99090		9.56761	93.84883		10.45	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.61400		91.59476		9.63636	91.45197		10.87	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,798.13000		1.79813		1,756.70000	1.75670	1,798.130	10.31	0.33	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	2,200.37000		2.20037		2,152.39000	2.15239	2,200.370	10.43	0.38	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	3,117.00000		3.11700		3,055.88000	3.05588	3,117.000	10.66	0.47	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,655.49000		3.65549		3,587.61000	3.58761	3,655.490	10.78	0.52	0.00	0	3,000.00

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R2032	On 05/11/2020	Bond Future	10.99	Put	1,063.89000		1.06389	1,094.51000	1.09451	1,063.890		11.90	0.18	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	960.60000		0.96060	988.99000	0.98899	960.600		11.90	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			9.74146		97.24308	9.76759	97.04942			10.73	0.00	0.00	0	118,282.00
R2035	On 07/05/2020	Bond Future			9.81269		94.50859	9.83943	94.31333			11.98	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	713.33000		0.71333	679.67000	0.67967	713.330		10.79	0.21	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	845.56000		0.84556	807.11000	0.80711	845.560		10.90	0.24	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,467.24000		2.46724	2,383.17000	2.38317	2,467.240		11.71	0.49	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,577.20000		2.57720	2,490.60000	2.49060	2,577.200		11.74	0.50	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.57	Put	941.99000		0.94199	993.16000	0.99316	941.990		12.75	0.22	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	732.40000		0.73240	774.46000	0.77446	732.400		13.07	0.17	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.88416		96.24487	9.91151	96.04820			11.55	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	633.73000		0.63373	607.49000	0.60749	633.730		10.53	0.16	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	969.73000		0.96973	932.22000	0.93222	969.730		10.53	0.22	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			9.95787		93.54898	9.98588	93.35063			12.08	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.91499		88.74216	9.94106	88.54904			11.95	0.00	0.00	0	77,689.00
R2037	On 07/05/2020	Bond Future			9.99104		90.35628	10.01773	90.16137			12.74	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.06890		87.75647	10.09619	87.56014			12.90	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			10.14036		89.40409	10.16828	89.20593			12.88	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2040	On 06/02/2020	Bond Future			10.03522		91.40974	10.06130	91.20277			12.41	0.00	0.00	0	52,644.00
R2040	On 07/05/2020	Bond Future			10.11167		93.07232	10.13835	92.86348			13.25	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future	9.50	Call	997.08000		0.99708	953.55000	0.95355	997.080		12.17	0.25	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.00	Call	2,519.48000		2.51948	2,433.66000	2.43366	2,519.480		12.96	0.47	0.00	0	2,640.00
R2040	On 06/08/2020	Bond Future			10.18993		90.27161	10.21723	90.06100			13.45	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			10.26180		91.96673	10.28972	91.75412			13.44	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	2,034.46000		2.03446	1,974.87000	1.97487	2,034.460		12.58	0.31	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,675.20000		2.67520	2,602.53000	2.60253	2,675.200		12.78	0.38	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	3,554.45000		3.55445	3,466.00000	3.46600	3,554.450		13.02	0.45	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	4,403.46000		4.40346	4,301.65000	4.30165	4,403.460		13.22	0.52	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,628.45000		1.62845	1,680.09000	1.68009	1,628.450		14.67	0.21	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,325.22000		1.32522	1,369.62000	1.36962	1,325.220		14.67	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			10.10946		88.07563	10.13553	87.86630			13.08	0.00	0.00	0	50,701.00
R2044	On 06/02/2020	Bond Future	9.09	Call	8.03000		0.00803	7.33000	0.00733	8.030		11.23	0.01	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	433.07000		0.43307	401.85000	0.40185	433.070		12.00	0.21	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	229.43000		0.22943	262.58000	0.26258	229.430		14.22	0.11	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.18417		89.67755	10.21084	89.46621			13.98	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	464.77000	0.46477		441.34000	0.44134	464.770	12.38	0.14	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	566.95000	0.56695		539.37000	0.53937	566.950	12.51	0.16	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	776.57000	0.77657		741.07000	0.74107	776.570	12.74	0.21	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,998.75000	1.99875		1,926.06000	1.92606	1,998.750	13.53	0.40	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	2,206.46000	2.20646		2,128.49000	2.12849	2,206.460	13.62	0.43	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	2,242.26000	2.24226		2,163.41000	2.16341	2,242.260	13.64	0.43	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,327.91000	1.32791		1,393.41000	1.39341	1,327.910	14.86	0.26	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,011.46000	1.01146		1,064.68000	1.06468	1,011.460	15.30	0.21	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	924.55000	0.92455		974.17000	0.97417	924.550	15.45	0.19	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.26057	86.93960		10.28784	86.72646		14.20	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	579.96000	0.57996		555.75000	0.55575	579.960	12.92	0.14	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	1,067.91000	1.06791		1,027.28000	1.02728	1,067.910	12.92	0.22	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,736.81000	1.73681		1,677.47000	1.67747	1,736.810	13.15	0.32	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,739.59000	2.73959		2,657.61000	2.65761	2,739.590	13.59	0.43	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	1,907.29000	1.90729		1,976.50000	1.97650	1,907.290	14.74	0.29	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,622.88000	1.62288		1,684.06000	1.68406	1,622.880	15.01	0.25	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.33068	88.57232		10.35856	88.35707		14.20	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	836.64000	0.83664		807.90000	0.80790	836.640	13.28	0.15	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,482.42000	1.48242		1,436.12000	1.43612	1,482.420	13.28	0.24	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	2,508.69000	2.50869		2,439.35000	2.43935	2,508.690	13.49	0.36	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	3,296.38000	3.29638		3,212.34000	3.21234	3,296.380	13.72	0.43	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	3,467.51000	3.46751		3,380.50000	3.38050	3,467.510	13.77	0.44	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,312.30000	2.31230		2,379.90000	2.37990	2,312.300	14.97	0.28	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	1,962.19000	1.96219		2,021.59000	2.02159	1,962.190	15.30	0.24	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,888.05000	1.88805		1,945.64000	1.94564	1,888.050	15.38	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			10.08496	91.55594		10.11104	91.34038		12.82	0.00	0.00	0	94,909.00	
R2048	On 07/05/2020	Bond Future			10.15356	88.78143		10.18022	88.56377		14.41	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.22234	90.41177		10.24959	90.19208		13.93	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	596.34000	0.59634		571.19000	0.57119	596.340	12.67	0.14	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	940.08000	0.94008		903.02000	0.90302	940.080	12.67	0.20	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.29252	87.67061		10.32040	87.44862		14.65	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R207	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R208	On 06/02/2020	Bond Future			6.63286	102.58644		6.63577	102.58330		0.55	0.00	0.00	0	14,955.00	
R208	On 07/05/2020	Bond Future			6.41514	101.04897		6.41650	101.04781		0.56	0.00	0.00	0	60.00	
R208	On 06/08/2020	Bond Future			5.98218	102.91568		5.98022	102.91690		0.43	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.95473	101.43354		4.94599	101.43690		0.25	0.00	0.00	0	0.00	
R208	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	

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			9.78170		73.90256		9.80261	73.77050		12.15	0.00	36,951,280.00	500	103,446.00
R209	On 06/02/2020	Bond Future	9.40	Call	323.88000		0.32388		306.64000	0.30664	323.880	11.21	0.20	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.84920		72.09547		9.87052	71.96247		13.44	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.91698		73.41965		9.93868	73.28594		13.20	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			9.98339		71.64669		10.00552	71.51197		13.77	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future			188.85610		188.85610		188.86110	188.86110			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			189.69396		189.69396		189.70286	189.70286			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			193.27473		193.27473		193.28830	193.28830			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			194.17941		194.17941		194.19722	194.19722			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			161.78684		161.78684		161.77740	161.77740			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future			164.76912		164.76912		164.76272	164.76272			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.59126		165.59126		165.58864	165.58864			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.69285		168.69285		168.69365	168.69365			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			9.25227		87.78440		9.27321	87.65652		9.37	0.00	0.00	0	24,111.00
R213	On 07/05/2020	Bond Future			9.31432		85.82930		9.33572	85.70079		10.26	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.37601		87.40729		9.39785	87.27840		10.08	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.44046		85.49559		9.46280	85.36607		10.44	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future			9.99379		72.46753		10.01982	72.29677		13.15	0.00	0.00	0	19,434.00
R214	On 06/02/2020	Bond Future	9.52	Call	222.99000		0.22299		206.12000	0.20612	222.990	11.79	0.15	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	892.89000		0.89289		838.92000	0.83892	892.890	12.50	0.41	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	385.85000		0.38585		432.38000	0.43238	385.850	13.44	0.20	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.05999		70.48755		10.08658	70.31504		14.64	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	623.52000		0.62352		595.09000	0.59509	623.520	13.31	0.20	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	1,983.91000	1.98391	1,915.57000	1.91557	1,983.910	14.20	0.45	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,099.74000	1.09974	1,154.00000	1.15400	1,099.740	15.28	0.26	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.12622	71.78206	10.15335	71.60804		14.31	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.19389	69.83236	10.22161	69.65653		14.99	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :												36,951,280.00	500	1 221 955.00
Grand Total:												36,951,280.00	500	1 221 955.00