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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/02/2020

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	94.70000	94.70000		94.73000	94.73000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	704.62300	704.62300		704.87500	704.87500			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	717.24800	717.24800		717.50400	717.50400			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	812.80300	812.80300		813.47400	813.47400			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	827.36600	827.36600		828.05000	828.05000			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	719.95900	719.95900		720.60500	720.60500			0.00	0.00	0	211.00
ALBI	On 06/08/2020	Index Future	732.85900	732.85900		733.51700	733.51700			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	11.02057	76.84969		11.00653	76.92931				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.14512	78.24152		11.13054	78.32265				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.27551	75.83712		11.26039	75.91966				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	11.36471	77.40452		11.35060	77.49581				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.48637	78.80658		11.47172	78.89966				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.61243	75.94027		11.59724	76.03496				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	711.96200	711.96200		712.60100	712.60100				0.00	0.00	0	1,177.00
GOVI	On 06/08/2020	GOVI	724.71800	724.71800		725.36900	725.36900				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	138.66581	138.66581		138.70699	138.70699				0.00	0.00	0	2,037.00
I2025	On 06/08/2020	Bond Future	139.71072	139.71072		139.75282	139.75282				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.21998	142.21998		142.26276	142.26276				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	143.25504	143.25504		143.29838	143.29838				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	101.81278	101.81278		101.81889	101.81889				0.00	0.00	0	3,765.00
I2029	On 06/08/2020	Bond Future	103.68143	103.68143		103.68776	103.68776				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.40522	104.40522		104.41163	104.41163				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	101.12807	101.12807		101.02111	101.02111				0.00	0.00	0	6,960.00
I2033	On 06/08/2020	Bond Future	102.98401	102.98401		102.87527	102.87527				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	103.61737	103.61737		103.50654	103.50654				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	116.94205	116.94205		116.94838	116.94838				0.00	0.00	0	10,867.00
I2038	On 06/08/2020	Bond Future	117.40085	117.40085		117.40731	117.40731				0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future	119.50930	119.50930		119.51593	119.51593				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	107.09614	107.09614		107.10183	107.10183				0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future	109.06176	109.06176		109.06783	109.06783				0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future	109.23165	109.23165		109.23774	109.23774				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			111.46655		111.46655		111.14601	111.14601			0.00	0.00	0	11,773.00
I2050	On 06/08/2020	Bond Future			111.63929		111.63929		111.31320	111.31320			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			113.64438		113.64438		113.31239	113.31239			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			263.33700		263.33700		263.25600	263.25600			0.00	210,669,600.00	80	1,009.00
IGOV	On 06/08/2020	Index Future			268.11900		268.11900		268.03600	268.03600			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			8.02375		116.59757		8.01382	116.65170		5.65	0.00	17,489,635.50	150	84,893.00
R186	On 07/05/2020	Bond Future	7.90	Put	1,621.07000		1.62107		1,597.15000	1.59715	1,621.070	5.60	0.58	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	425.07000		0.42507		419.26000	0.41926	425.070	6.03	0.22	0.00	0	23,224.00
R186	On 06/08/2020	Bond Future			8.06389		113.40563		8.05340	113.46088		5.75	0.00	0.00	0	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	1,387.81000		1.38781		1,370.49000	1.37049	1,387.810	5.88	0.41	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future			8.10629		115.41604		8.09524	115.47222		5.27	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,447.79000		1.44779		1,474.37000	1.47437	1,447.790	5.21	0.40	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,773.13000		2.77313		2,810.65000	2.81065	2,773.130	5.45	0.60	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	490.29000		0.49029		484.24000	0.48424	490.290	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			309.13643		309.13643		309.16160	309.16160			0.00	0.00	0	2,507.00
R197	On 06/08/2020	Bond Future			307.04762		307.04762		307.07365	307.07365			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			312.56210		312.56210		312.58838	312.58838			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			228.43329		228.43329		228.44602	228.44602			0.00	0.00	0	8,483.00
R202	On 06/08/2020	Bond Future			228.50286		228.50286		228.51597	228.51597			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			232.60683		232.60683		232.62010	232.62010			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			6.59749		104.43806		6.59160	104.45318		2.13	0.00	417,752.24	4	67,970.00
R2023	On 06/08/2020	Bond Future			6.51597		106.32937		6.50936	106.34496		2.07	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.43255		104.28520		6.42522	104.30095		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			8.94983		96.13889		8.93508	96.22961		8.61	0.00	72,584,861.95	755	76,335.00
R2030	On 07/05/2020	Bond Future	8.45	Call	430.27000		0.43027		0.00000	0.00000	430.270	8.06	0.21	301,008,110.34	15,000	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Call	1,277.01000		1.27701		0.00000	0.00000	1,277.010	8.48	0.45	428,784,169.62	10,000	5,000.00
R2030	On 07/05/2020	Bond Future	9.19	Put	980.67000		0.98067		958.11000	0.95811	980.670	8.80	0.35	0.00	0	7,750.00

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R2030	On 06/08/2020	Bond Future			9.01699		93.87047		9.00162	93.96297		8.94	0.00	0.00	0	200.00
R2030	On 05/11/2020	Bond Future			9.08180		95.53453		9.06584	95.62859		8.30	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	614.66000		0.61466		635.42000	0.63542	614.660	7.70	0.18	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	958.54000		0.95854		986.84000	0.98684	958.540	7.86	0.26	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	992.11000		0.99211		0.00000	0.00000	992.110	7.88	0.26	357,071,293.38	14,160	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,307.94000		1.30794		1,342.71000	1.34271	1,307.940	7.99	0.32	61,235.13	2	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,752.10000		1.75210		1,793.85000	1.79385	1,752.100	8.13	0.39	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	2,054.83000		2.05483		2,100.75000	2.10075	2,054.830	8.20	0.43	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	2,081.18000		2.08118		0.00000	0.00000	2,081.180	8.21	0.44	591,547,657.32	14,160	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,561.30000		2.56130		2,613.33000	2.61333	2,561.300	8.32	0.50	94,923.06	2	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,591.34000		2.59134		2,643.70000	2.64370	2,591.340	8.33	0.50	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,196.64000		3.19664		3,255.08000	3.25508	3,196.640	8.47	0.56	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	1,568.92000		1.56892		1,543.82000	1.54382	1,568.920	8.86	0.32	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	1,213.03000		1.21303		0.00000	0.00000	1,213.030	9.16	0.26	350,697,441.96	14,160	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	971.39000		0.97139		955.46000	0.95546	971.390	9.34	0.22	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	630.07000		0.63007		619.14000	0.61914	630.070	9.34	0.15	29,294.90	2	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	543.75000		0.54375		534.16000	0.53416	543.750	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			9.38578		92.89701		9.37633	92.96017		10.17	0.00	80,820,398.70	870	84,916.00
R2032	On 07/05/2020	Bond Future	9.00	Call	706.91000		0.70691		733.08000	0.73308	706.910	9.48	0.28	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.20	Call	1,198.29000		1.19829		1,233.57000	1.23357	1,198.290	9.80	0.40	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.30	Call	1,499.26000		1.49926		1,538.82000	1.53882	1,499.260	9.94	0.46	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	2,205.28000		2.20528		2,252.37000	2.25237	2,205.280	10.17	0.58	0.00	0	7,500.00
R2032	On 06/08/2020	Bond Future			9.45932		94.57950		9.44950	94.64396		10.26	0.00	0.00	0	300.00
R2032	On 05/11/2020	Bond Future			9.53559		92.09791		9.52543	92.16339		10.00	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,473.75000		1.47375		1,499.65000	1.49965	1,473.750	9.52	0.32	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,881.25000		1.88125		1,911.29000	1.91129	1,881.250	9.68	0.37	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,831.48000		2.83148		2,869.25000	2.86925	2,831.480	9.95	0.49	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,399.52000		3.39952		3,440.97000	3.44097	3,399.520	10.09	0.54	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	636.17000		0.63617		630.85000	0.63085	636.170	11.17	0.14	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	560.06000		0.56006		555.37000	0.55537	560.060	11.17	0.12	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			9.80885		94.53668		9.78969	94.67702		11.32	0.00	17,489,285.80	185	117,634.00
R2035	On 07/05/2020	Bond Future	9.11	Call	309.67000		0.30967		335.37000	0.33537	309.670	10.16	0.14	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	403.72000		0.40372		434.71000	0.43471	403.720	10.32	0.17	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.55	Call	1,200.28000		1.20028		1,263.06000	1.26306	1,200.280	11.04	0.36	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	9.75	Call	1,843.73000		1.84373		1,923.66000	1.92366	1,843.730	11.32	0.48	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	1,953.57000		1.95357		2,035.96000	2.03596	1,953.570	11.36	0.49	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	2,222.80000		2.22280		2,310.74000	2.31074	2,222.800	11.46	0.53	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	524.93000		0.52493		510.59000	0.51059	524.930	12.84	0.17	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	375.95000		0.37595		366.09000	0.36609	375.950	13.23	0.12	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.88712		96.24865		9.86727	96.39171		11.48	0.00	0.00	0	410.00

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R2035	On 06/08/2020	Bond Future	8.75	Call	367.07000		0.36707		387.62000	0.38762	367.070	10.15	0.11	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	627.97000		0.62797		658.88000	0.65888	627.970	10.15	0.18	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			9.97108		93.45536		9.95056	93.60085		11.24	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			10.06488		95.11369		10.04365	95.26153		11.23	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	3,983.21000		3.98321		3,921.79000	3.92179	3,983.210	11.33	0.46	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	1,773.00000		1.77300		1,742.31000	1.74231	1,773.000	12.29	0.24	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			10.01476		90.18303		10.00027	90.28880		12.09	0.00	43,558,403.49	483	68,413.00
R2037	On 07/05/2020	Bond Future	9.70	Call	1,070.59000		1.07059		1,117.14000	1.11714	1,070.590	11.61	0.33	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	2,034.20000		2.03420		2,100.26000	2.10026	2,034.200	12.09	0.50	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			10.10001		87.55615		10.08500	87.66400		12.87	0.00	0.00	0	300.00
R2037	On 05/11/2020	Bond Future			10.18208		89.10824		10.16659	89.21791		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			10.15021		92.77090		10.13573	92.88396		12.55	0.00	23,099,954.10	249	48,402.00
R2040	On 07/05/2020	Bond Future	9.50	Call	374.85000		0.37485		399.26000	0.39926	374.850	10.97	0.15	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	1,142.66000		1.14266		1,192.78000	1.19278	1,142.660	11.83	0.34	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,633.37000		1.63337		1,694.60000	1.69460	1,633.370	12.17	0.43	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	2,200.12000		2.20012		2,271.50000	2.27150	2,200.120	12.40	0.51	0.00	0	7,500.00
R2040	On 06/08/2020	Bond Future			10.23610		89.94028		10.22110	90.05561		13.39	0.00	0.00	0	600.00
R2040	On 05/11/2020	Bond Future			10.31866		91.53459		10.30319	91.65183		12.53	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,363.55000		1.36355		1,399.88000	1.39988	1,363.550	11.68	0.26	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	1,944.90000		1.94490		1,990.60000	1.99060	1,944.900	11.98	0.33	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	2,769.14000		2.76914		2,825.76000	2.82576	2,769.140	12.28	0.42	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3,583.99000		3.58399		3,649.50000	3.64950	3,583.990	12.51	0.49	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,264.13000		1.26413		1,246.89000	1.24689	1,264.130	13.98	0.20	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	992.75000		0.99275		978.83000	0.97883	992.750	13.98	0.16	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			10.22834		89.32799		10.21384	89.44249		13.23	0.00	1,071,935.88	12	76,644.00
R2044	On 07/05/2020	Bond Future	9.26	Call	107.71000		0.10771		117.32000	0.11732	107.710	11.24	0.05	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	148.08000		0.14808		160.37000	0.16037	148.080	11.34	0.07	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	244.07000		0.24407		261.96000	0.26196	244.070	11.50	0.11	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,138.40000		1.13840		1,188.44000	1.18844	1,138.400	12.62	0.33	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,321.36000		1.32136		1,375.91000	1.37591	1,321.360	12.76	0.37	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,353.37000		1.35337		1,408.66000	1.40866	1,353.370	12.78	0.37	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	811.82000		0.81182		797.48000	0.79748	811.820	14.36	0.22	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	559.83000		0.55983		550.76000	0.55076	559.830	14.89	0.16	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	494.58000		0.49458		486.85000	0.48685	494.580	15.07	0.14	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.31221		86.56038		10.29721	86.67707		14.13	0.00	0.00	0	500.00
R2044	On 06/08/2020	Bond Future	9.01	Call	286.29000		0.28629		299.93000	0.29993	286.290	12.48	0.09	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	659.32000		0.65932		684.84000	0.68484	659.320	12.69	0.17	0.00	0	602.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 06/08/2020	Bond Future	9.66	Call	1,268.59000		1.26859		1,308.29000	1.30829	1,268.590	13.25	0.27	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	2,187.34000		2.18734		2,242.80000	2.24280	2,187.340	13.79	0.39	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	1,726.45000		1.72645		1,702.23000	1.70223	1,726.450	15.30	0.29	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,455.75000		1.45575		1,435.53000	1.43553	1,455.750	15.65	0.25	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.39270		88.09471		10.37723	88.21343		13.23	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	385.81000		0.38581		400.18000	0.40018	385.810	11.97	0.10	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	830.49000		0.83049		856.37000	0.85637	830.490	11.97	0.18	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	902.11000		0.90211		929.63000	0.92963	902.110	11.97	0.19	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	1,684.44000		1.68444		1,726.71000	1.72671	1,684.440	12.29	0.30	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	2,411.95000		2.41195		2,464.80000	2.46480	2,411.950	12.62	0.39	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	2,573.92000		2.57392		2,628.85000	2.62885	2,573.920	12.68	0.40	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	2,639.79000		2.63979		2,695.55000	2.69555	2,639.790	12.71	0.41	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	2,090.27000		2.09027		2,062.17000	2.06217	2,090.270	13.96	0.30	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	1,891.53000		1.89153		1,866.06000	1.86606	1,891.530	14.15	0.27	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	1,570.27000		1.57027		1,549.18000	1.54918	1,570.270	14.54	0.23	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	1,503.55000		1.50355		1,483.39000	1.48339	1,503.550	14.63	0.22	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			10.48116		85.27523		10.46519	85.39592		13.93	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	2,023.53000		2.02353		2,066.12000	2.06612	2,023.530	13.14	0.31	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	5,428.85000		5.42885		5,372.48000	5.37248	5,428.850	13.75	0.52	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	3,520.88000		3.52088		3,481.11000	3.48111	3,520.880	14.27	0.38	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			10.23232		88.14115		10.21834	88.25420		13.66	0.00	19,038,488.40	216	91,013.00
R2048	On 07/05/2020	Bond Future	9.69	Call	597.96000		0.59796		630.83000	0.63083	597.960	12.47	0.21	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	2,426.35000		2.42635		2,383.29000	2.38329	2,426.350	13.58	0.51	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	1,009.70000		1.00970		992.24000	0.99224	1,009.700	14.55	0.26	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			10.30945		89.73728		10.29499	89.85261		13.89	0.00	0.00	0	400.00
R2048	On 06/08/2020	Bond Future	9.00	Call	273.02000		0.27302		285.91000	0.28591	273.020	12.26	0.08	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	494.40000		0.49440		514.77000	0.51477	494.400	12.26	0.13	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.39088		86.89188		10.37597	87.00913		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			6.35125		101.10335		6.34963	101.10473		0.44	0.00	0.00	0	15,983.00
R208	On 06/08/2020	Bond Future			5.97865		102.93443		5.97616	102.93597		0.37	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			5.15369		101.35711		5.14981	101.35859		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
R209	On 07/05/2020	Bond Future			9.87641		71.92579		9.86186	72.01645		12.88	0.00	0.00	0	70,167.00
R209	On 06/08/2020	Bond Future			9.95119		73.22844		9.93616	73.32087		12.96	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future			10.02785		71.37641		10.01236	71.47041		12.69	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 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			188.12169		188.12169		188.13314	188.13314			0.00	0.00	0	1,941.00
R210	On 06/08/2020	Bond Future			191.57439		191.57439		191.58640	191.58640			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			192.30349		192.30349		192.31553	192.31553			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			165.00557		165.00557		165.01987	165.01987			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future			165.74833		165.74833		165.76311	165.76311			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.72519		168.72519		168.74009	168.74009			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			9.18239		86.62731		9.17326	86.68291		9.72	0.00	3,378,465.09	39	18,827.00
R213	On 06/08/2020	Bond Future			9.24690		88.19611		9.23742	88.25280		9.70	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future			9.31792		86.21070		9.30811	86.26829		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			10.07847		70.36758		10.06439	70.45896		14.00	0.00	25,543,431.54	363	15,674.00
R214	On 07/05/2020	Bond Future	9.31	Call	254.02000		0.25402		270.80000	0.27080	254.020	12.67	0.12	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,379.77000		1.37977		1,429.43000	1.42943	1,379.770	13.86	0.42	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	709.15000		0.70915		697.87000	0.69787	709.150	15.42	0.23	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.15105		71.64193		10.13653	71.73501		14.15	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future			10.22794		69.61648		10.21298	69.71119		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 :														2,544,456,338.40	70,892	1 292 995.00
Grand Total:														2,544,456,338.40	70,892	1 292 995.00