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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 14/02/2020

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
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	94.70000	94.70000		94.70000	94.70000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	705.66200	705.66200		704.62300	704.62300			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	718.30400	718.30400		717.24800	717.24800			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	815.30800	815.30800		812.80300	812.80300			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	829.91400	829.91400		827.36600	827.36600			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	722.62900	722.62900		719.95900	719.95900			0.00	0.00	0	211.00
ALBI	On 06/08/2020	Index Future	735.57500	735.57500		732.85900	732.85900			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	10.96225		77.18121		11.02057	76.84969			0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.08464		78.57888		11.14512	78.24152			0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.21275		76.18056		11.27551	75.83712			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	11.29612		77.84999		11.36471	77.40452			0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.41528		79.26004		11.48637	78.80658			0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.53869		76.40181		11.61243	75.94027			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	714.59300		714.59300		711.96200	711.96200			0.00	0.00	0	1,177.00
GOVI	On 06/08/2020	GOVI	727.39600		727.39600		724.71800	724.71800			0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	138.94663		138.94663		138.66581	138.66581			0.00	0.00	0	2,037.00
I2025	On 06/08/2020	Bond Future	139.99649		139.99649		139.71072	139.71072			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.51104		142.51104		142.21998	142.21998			0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	143.55164		143.55164		143.25504	143.25504			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	102.22585		102.22585		101.81278	101.81278			0.00	3,066,775.50	30	3,795.00
I2029	On 06/08/2020	Bond Future	104.10192		104.10192		103.68143	103.68143			0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.83338		104.83338		104.40522	104.40522			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	101.34917		101.34917		101.12807	101.12807			0.00	0.00	0	6,960.00
I2033	On 06/08/2020	Bond Future	103.20910		103.20910		102.98401	102.98401			0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	103.84659		103.84659		103.61737	103.61737			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	117.43086		117.43086		116.94205	116.94205			0.00	0.00	0	10,867.00
I2038	On 06/08/2020	Bond Future	117.89844		117.89844		117.40085	117.40085			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future	120.01596		120.01596		119.50930	119.50930			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	107.09027		107.09027		107.09614	107.09614			0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future	109.05550		109.05550		109.06176	109.06176			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future	109.22556		109.22556		109.23165	109.23165			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			111.56950		111.56950		111.46655	111.46655			0.00	0.00	0	11,773.00
I2050	On 06/08/2020	Bond Future			111.74431		111.74431		111.63929	111.63929			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			113.75121		113.75121		113.64438	113.64438			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			263.56600		263.56600		263.33700	263.33700			0.00	0.00	0	1,009.00
IGOV	On 06/08/2020	Index Future			268.35200		268.35200		268.11900	268.11900			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			7.98655		116.80050		8.02375	116.59757		5.65	0.00	0.00	0	84,893.00
R186	On 07/05/2020	Bond Future	7.90	Put	1,498.54000		1.49854		1,621.07000	1.62107	1,498.540	5.60	0.56	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	377.09000		0.37709		425.07000	0.42507	377.090	6.03	0.20	0.00	0	23,224.00
R186	On 06/08/2020	Bond Future			8.02471		113.61215		8.06389	113.40563		5.75	0.00	0.00	0	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	1,300.22000		1.30022		1,387.81000	1.38781	1,300.220	5.88	0.39	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future			8.06497		115.62629		8.10629	115.41604		5.27	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,530.70000		1.53070		1,447.79000	1.44779	1,530.700	5.21	0.42	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,896.24000		2.89624		2,773.13000	2.77313	2,896.240	5.45	0.61	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	455.91000		0.45591		490.29000	0.49029	455.910	5.98	0.15	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			309.42785		309.42785		309.13643	309.13643			0.00	0.00	0	2,507.00
R197	On 06/08/2020	Bond Future			307.34406		307.34406		307.04762	307.04762			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			312.86408		312.86408		312.56210	312.56210			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			228.05305		228.05305		228.43329	228.43329			0.00	0.00	0	8,483.00
R202	On 06/08/2020	Bond Future			228.11531		228.11531		228.50286	228.50286			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			232.21255		232.21255		232.60683	232.60683			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			6.55970		104.53510		6.59749	104.43806		2.13	0.00	219,523,710.00	2,100	67,970.00
R2023	On 06/08/2020	Bond Future			6.47416		106.42803		6.51597	106.32937		2.07	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.38582		104.38569		6.43255	104.28520		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			8.90244		96.43078		8.94983	96.13889		8.61	0.00	43,683,143.34	453	75,972.00
R2030	On 07/05/2020	Bond Future	8.45	Call	487.73000		0.48773		430.27000	0.43027	487.730	8.06	0.23	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Call	1,402.07000		1.40207		1,277.01000	1.27701	1,402.070	8.48	0.48	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	9.19	Put	873.48000		0.87348		980.67000	0.98067	873.480	8.80	0.32	0.00	0	7,750.00

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R2030	On 06/08/2020	Bond Future			8.96769		94.16759		9.01699	93.87047		8.94	0.00	0.00	0	200.00
R2030	On 05/11/2020	Bond Future			9.03056		95.83694		9.08180	95.53453		8.30	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	669.21000		0.66921		614.66000	0.61466	669.210	7.70	0.20	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,034.52000		1.03452		958.54000	0.95854	1,034.520	7.86	0.27	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	1,070.02000		1.07002		992.11000	0.99211	1,070.020	7.88	0.28	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,402.79000		1.40279		1,307.94000	1.30794	1,402.790	7.99	0.34	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,867.87000		1.86787		1,752.10000	1.75210	1,867.870	8.13	0.41	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	2,183.38000		2.18338		2,054.83000	2.05483	2,183.380	8.20	0.45	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	2,210.79000		2.21079		2,081.18000	2.08118	2,210.790	8.21	0.45	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,708.95000		2.70895		2,561.30000	2.56130	2,708.950	8.32	0.51	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,740.04000		2.74004		2,591.34000	2.59134	2,740.040	8.33	0.52	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,364.85000		3.36485		3,196.64000	3.19664	3,364.850	8.47	0.58	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	1,469.45000		1.46945		1,568.92000	1.56892	1,469.450	8.86	0.31	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	1,132.35000		1.13235		1,213.03000	1.21303	1,132.350	9.16	0.25	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	903.98000		0.90398		971.39000	0.97139	903.980	9.34	0.20	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	581.87000		0.58187		630.07000	0.63007	581.870	9.34	0.14	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	500.88000		0.50088		543.75000	0.54375	500.880	9.34	0.13	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			9.33842		93.21414		9.38578	92.89701		10.17	0.00	0.00	0	84,916.00
R2032	On 07/05/2020	Bond Future	9.00	Call	790.10000		0.79010		706.91000	0.70691	790.100	9.48	0.30	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.20	Call	1,318.36000		1.31836		1,198.29000	1.19829	1,318.360	9.80	0.42	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.30	Call	1,638.42000		1.63842		1,499.26000	1.49926	1,638.420	9.94	0.49	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	2,381.91000		2.38191		2,205.28000	2.20528	2,381.910	10.17	0.60	0.00	0	7,500.00
R2032	On 06/08/2020	Bond Future			9.41024		94.90227		9.45932	94.57950		10.26	0.00	0.00	0	300.00
R2032	On 05/11/2020	Bond Future			9.48471		92.42644		9.53559	92.09791		10.00	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,575.39000		1.57539		1,473.75000	1.47375	1,575.390	9.52	0.33	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	2,001.34000		2.00134		1,881.25000	1.88125	2,001.340	9.68	0.39	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,987.85000		2.98785		2,831.48000	2.83148	2,987.850	9.95	0.50	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,574.09000		3.57409		3,399.52000	3.39952	3,574.090	10.09	0.56	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	589.03000		0.58903		636.17000	0.63617	589.030	11.17	0.13	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	517.48000		0.51748		560.06000	0.56006	517.480	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			9.75121		94.95980		9.80885	94.53668		11.32	0.00	0.00	0	117,634.00
R2035	On 07/05/2020	Bond Future	9.11	Call	364.84000		0.36484		309.67000	0.30967	364.840	10.16	0.16	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	471.30000		0.47130		403.72000	0.40372	471.300	10.32	0.19	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.55	Call	1,348.57000		1.34857		1,200.28000	1.20028	1,348.570	11.04	0.39	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,040.38000		2.04038		1,843.73000	1.84373	2,040.380	11.32	0.51	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,157.43000		2.15743		1,953.57000	1.95357	2,157.430	11.36	0.53	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	2,443.31000		2.44331		2,222.80000	2.22280	2,443.310	11.46	0.57	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	450.73000		0.45073		524.93000	0.52493	450.730	12.84	0.15	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	320.07000		0.32007		375.95000	0.37595	320.070	13.23	0.11	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.82750		96.67931		9.88712	96.24865		11.48	0.00	0.00	0	410.00

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R2035	On 06/08/2020	Bond Future	8.75	Call	415.14000	0.41514	367.07000	0.36707	415.140	10.15	0.13	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	702.66000	0.70266	627.97000	0.62797	702.660	10.15	0.19	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	864.26000	0.86426	0.00000	0.00000	864.260	10.29	0.23	10,866,420.17	500	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	2,437.06000	2.43706	0.00000	0.00000	2,437.060	11.12	0.45	21,882,289.78	500	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	1,423.55000	1.42355	0.00000	0.00000	1,423.550	12.04	0.28	13,281,715.87	500	500.00
R2035	On 05/11/2020	Bond Future			9.90940	93.89370	9.97108	93.45536		11.24	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			10.00094	95.56001	10.06488	95.11369		11.23	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	3,776.47000	3.77647	3,983.21000	3.98321	3,776.470	11.33	0.44	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	1,661.98000	1.66198	1,773.00000	1.77300	1,661.980	12.29	0.23	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			9.95713	90.60486	10.01476	90.18303		12.09	0.00	0.00	0	68,413.00
R2037	On 07/05/2020	Bond Future	9.70	Call	1,206.15000	1.20615	1,070.59000	1.07059	1,206.150	11.61	0.36	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	2,240.83000	2.24083	2,034.20000	2.03420	2,240.830	12.09	0.54	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			10.04041	87.98557	10.10001	87.55615		12.87	0.00	0.00	0	300.00
R2037	On 05/11/2020	Bond Future			10.12052	89.54532	10.18208	89.10824		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			10.09259	93.22213	10.15021	92.77090		12.55	0.00	42,322,847.02	454	48,856.00
R2040	On 07/05/2020	Bond Future	9.50	Call	440.69000	0.44069	374.85000	0.37485	440.690	10.97	0.17	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	1,290.08000	1.29008	1,142.66000	1.14266	1,290.080	11.83	0.37	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,819.84000	1.81984	1,633.37000	1.63337	1,819.840	12.17	0.46	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	2,425.24000	2.42524	2,200.12000	2.20012	2,425.240	12.40	0.54	0.00	0	7,500.00
R2040	On 06/08/2020	Bond Future			10.17654	90.39958	10.23610	89.94028		13.39	0.00	0.00	0	600.00
R2040	On 05/11/2020	Bond Future			10.25717	92.00207	10.31866	91.53459		12.53	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,483.17000	1.48317	1,363.55000	1.36355	1,483.170	11.68	0.28	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,098.13000	2.09813	1,944.90000	1.94490	2,098.130	11.98	0.35	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	2,962.92000	2.96292	2,769.14000	2.76914	2,962.920	12.28	0.44	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3,811.94000	3.81194	3,583.99000	3.58399	3,811.940	12.51	0.51	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,169.44000	1.16944	1,264.13000	1.26413	1,169.440	13.98	0.18	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	914.25000	0.91425	992.75000	0.99275	914.250	13.98	0.15	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			10.16048	89.86600	10.22834	89.32799		13.23	0.00	127,250,256.00	1,416	78,060.00
R2044	On 07/05/2020	Bond Future	9.26	Call	136.47000	0.13647	107.71000	0.10771	136.470	11.24	0.07	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	185.57000	0.18557	148.08000	0.14808	185.570	11.34	0.09	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	300.45000	0.30045	244.07000	0.24407	300.450	11.50	0.13	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,313.77000	1.31377	1,138.40000	1.13840	1,313.770	12.62	0.37	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,515.07000	1.51507	1,321.36000	1.32136	1,515.070	12.76	0.40	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,550.15000	1.55015	1,353.37000	1.35337	1,550.150	12.78	0.41	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	689.11000	0.68911	811.82000	0.81182	689.110	14.36	0.20	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	469.99000	0.46999	559.83000	0.55983	469.990	14.89	0.14	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	413.77000	0.41377	494.58000	0.49458	413.770	15.07	0.13	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			10.24211		87.10801		10.31221	86.56038		14.13	0.00	0.00	0	500.00
R2044	On 06/08/2020	Bond Future	9.01	Call	333.02000		0.33302		286.29000	0.28629	333.020	12.48	0.10	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	751.08000		0.75108		659.32000	0.65932	751.080	12.69	0.19	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,416.30000		1.41630		1,268.59000	1.26859	1,416.300	13.25	0.30	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	2,401.04000		2.40104		2,187.34000	2.18734	2,401.040	13.79	0.42	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	1,566.95000		1.56695		1,726.45000	1.72645	1,566.950	15.30	0.27	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,317.22000		1.31722		1,455.75000	1.45575	1,317.220	15.65	0.23	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.32037		88.65215		10.39270	88.09471		13.23	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	438.80000		0.43880		385.81000	0.38581	438.800	11.97	0.11	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	929.91000		0.92991		830.49000	0.83049	929.910	11.97	0.19	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	1,008.30000		1.00830		902.11000	0.90211	1,008.300	11.97	0.21	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	1,852.64000		1.85264		1,684.44000	1.68444	1,852.640	12.29	0.32	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	2,625.93000		2.62593		2,411.95000	2.41195	2,625.930	12.62	0.41	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	2,797.10000		2.79710		2,573.92000	2.57392	2,797.100	12.68	0.42	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	2,866.63000		2.86663		2,639.79000	2.63979	2,866.630	12.71	0.43	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	1,923.79000		1.92379		2,090.27000	2.09027	1,923.790	13.96	0.28	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	1,738.23000		1.73823		1,891.53000	1.89153	1,738.230	14.15	0.25	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	1,439.34000		1.43934		1,570.27000	1.57027	1,439.340	14.54	0.22	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	1,377.44000		1.37744		1,503.55000	1.50355	1,377.440	14.63	0.21	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			10.40639		85.84278		10.48116	85.27523		13.93	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	2,196.50000		2.19650		2,023.53000	2.02353	2,196.500	13.14	0.32	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	5,131.14000		5.13114		5,428.85000	5.42885	5,131.140	13.75	0.50	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	3,301.24000		3.30124		3,520.88000	3.52088	3,301.240	14.27	0.37	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			10.16454		88.69167		10.23232	88.14115		13.66	0.00	0.00	0	91,013.00
R2048	On 07/05/2020	Bond Future	9.69	Call	710.52000		0.71052		597.96000	0.59796	710.520	12.47	0.24	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	2,145.03000		2.14503		2,426.35000	2.42635	2,145.030	13.58	0.47	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	862.27000		0.86227		1,009.70000	1.00970	862.270	14.55	0.23	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			10.23950		90.29768		10.30945	89.73728		13.89	0.00	0.00	0	400.00
R2048	On 06/08/2020	Bond Future	9.00	Call	318.26000		0.31826		273.02000	0.27302	318.260	12.26	0.09	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	568.70000		0.56870		494.40000	0.49440	568.700	12.26	0.15	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.31868		87.46229		10.39088	86.89188		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			6.35287		101.10197		6.35125	101.10335		0.44	0.00	0.00	0	15,983.00
R208	On 06/08/2020	Bond Future			5.98113		102.93290		5.97865	102.93443		0.37	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			5.15754		101.35563		5.15369	101.35711		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		9.81896	72.28472		9.87641	71.92579		12.88	0.00	162,206,911.68	2,244	67,923.00
R209	On 06/08/2020	Bond Future		9.89194	73.59381		9.95119	73.22844		12.96	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future		9.96674	71.74828		10.02785	71.37641		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		188.11010	188.11010		188.12169	188.12169			0.00	0.00	0	1,941.00
R210	On 06/08/2020	Bond Future		191.56238	191.56238		191.57439	191.57439			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future		192.29145	192.29145		192.30349	192.30349			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		164.99125	164.99125		165.00557	165.00557			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future		165.73356	165.73356		165.74833	165.74833			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future		168.71028	168.71028		168.72519	168.72519			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		9.13511	86.91572		9.18239	86.62731		9.72	0.00	0.00	0	18,827.00
R213	On 06/08/2020	Bond Future		9.19791	88.48960		9.24690	88.19611		9.70	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future		9.26713	86.50943		9.31792	86.21070		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		10.02109	70.74115		10.07847	70.36758		14.00	0.00	0.00	0	15,674.00
R214	On 07/05/2020	Bond Future	9.31	Call	297.70000	0.29770	254.02000	0.25402	297.700	12.67	0.14	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,531.49000	1.53149	1,379.77000	1.37977	1,531.490	13.86	0.45	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	619.49000	0.61949	709.15000	0.70915	619.490	15.42	0.20	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future		10.09194	72.02210		10.15105	71.64193		14.15	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future		10.16702	70.00348		10.22794	69.61648		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
<b>Total for Derivatives :</b>												<b>644,084,069.37</b>	<b>8,197</b>	<b>1 293 788.00</b>
<b>Grand Total:</b>												<b>644,084,069.37</b>	<b>8,197</b>	<b>1 293 788.00</b>