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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/11/2019

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	95.49000	95.49000		95.53000	95.53000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	677.44200	677.44200		677.19500	677.19500			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	689.74000	689.74000		689.48800	689.48800			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	702.46300	702.46300		702.20600	702.20600			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	781.14400	781.14400		780.91300	780.91300			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	795.32400	795.32400		795.08800	795.08800			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	809.99500	809.99500		809.75400	809.75400			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	698.75400	698.75400		698.30800	698.30800			0.00	6,987,540.00	1	414.00
ALBI	On 07/05/2020	Index Future	711.43800	711.43800		710.98400	710.98400			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	724.56200	724.56200		724.09800	724.09800			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	11.03204	78.47834		11.04643	78.39653				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.15213	76.10939		11.16710	76.02581				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.27431	77.50496		11.28986	77.41973				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.39825	75.17189		11.41440	75.08499				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	11.37744	79.37994		11.39165	79.28821				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.49716	76.55642		11.51194	76.46275				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.61726	77.95932		11.63261	77.86376				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.73803	75.16490		11.75396	75.06752				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	691.02400	691.02400		690.57400	690.57400				0.00	0.00	0	1,271.00
GOVI	On 07/05/2020	GOVI	703.56800	703.56800		703.11000	703.11000				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	716.54600	716.54600		716.07900	716.07900				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	137.24578	137.24578		137.31957	137.31957				0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	139.77019	139.77019		139.84486	139.84486				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	140.90316	140.90316		140.97896	140.97896				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	143.54650	143.54650		143.62359	143.62359				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	102.25469	102.25469		102.34377	102.34377				0.00	0.00	0	3,860.00
I2029	On 07/05/2020	Bond Future	103.02303	103.02303		103.11337	103.11337				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.96785	104.96785		105.05962	105.05962				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.79420	105.79420		105.88759	105.88759				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	102.29308	102.29308		102.29513	102.29513				0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	102.97920	102.97920		102.98090	102.98090				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	104.92306	104.92306		104.92463	104.92463				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	105.67009	105.67009		105.67144	105.67144				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			118.07672		118.07672		118.16448	118.16448			0.00	0.00	0	10,686.00
I2038	On 07/05/2020	Bond Future			120.24852		120.24852		120.33748	120.33748			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			120.82482		120.82482		120.91516	120.91516			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			123.09145		123.09145		123.18339	123.18339			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			108.16818		108.16818		108.16932	108.16932			0.00	0.00	0	11,575.00
I2046	On 07/05/2020	Bond Future			108.40965		108.40965		108.41042	108.41042			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			110.45612		110.45612		110.45670	110.45670			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			110.73232		110.73232		110.73290	110.73290			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			110.21388		110.21388		110.43389	110.43389			0.00	6,392,405.04	58	11,685.00
I2050	On 07/05/2020	Bond Future			112.24094		112.24094		112.46476	112.46476			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			112.47963		112.47963		112.70738	112.70738			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.58971		114.58971		114.82144	114.82144			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			261.51200		261.51200		261.49300	261.49300			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future			266.32200		266.32200		266.30300	266.30300			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			271.29700		271.29700		271.27700	271.27700			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2019	Jibar Tradeable Future			7.13000		92.87000		7.13000	92.87000			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			8.50812		111.66000		8.51015	111.64894		6.37	0.00	222,985,020.00	1,997	101,584.00
R186	On 06/02/2020	Bond Future	8.11	Call	518.39000		0.51839		516.56000	0.51656	518.390	6.17	0.26	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,391.79000		1.39179		1,398.86000	1.39886	1,391.790	6.37	0.50	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	489.48000		0.48948		493.56000	0.49356	489.480	6.78	0.23	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.56694		113.68681		8.56915	113.67517		6.40	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	290.90000		0.29090		255.96000	0.25596	290.900	5.70	0.13	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	4,206.85000		4.20685		4,167.35000	4.16735	4,206.850	5.93	0.77	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,308.98000		1.30898		1,243.28000	1.24328	1,308.980	6.24	0.39	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	2,200.25000		2.20025		2,142.62000	2.14262	2,200.250	6.40	0.52	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,312.92000		1.31292		1,256.03000	1.25603	1,312.920	6.81	0.35	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.62496		110.47509		8.62733	110.46302		6.16	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.67981		112.54892		8.68233	112.53653		6.01	0.00	0.00	0	0.00
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			303.42989		303.42989		303.84237	303.84237			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future			309.01105		309.01105		309.43002	309.43002			0.00	0.00	0	0.00

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R197	On 06/08/2020	Bond Future			307.05032		307.05032		307.47651	307.47651			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			312.81035		312.81035		313.24418	313.24418			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			230.46850		230.46850		229.20739	229.20739			0.00	0.00	0	8,488.00
R202	On 07/05/2020	Bond Future			234.70775		234.70775		233.42252	233.42252			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			234.99859		234.99859		233.68857	233.68857			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			239.40719		239.40719		238.07234	238.07234			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			7.44163		104.33205		7.45878	104.28582		2.61	0.00	0.00	0	42,372.00
R2023	On 07/05/2020	Bond Future			7.44410		102.29352		7.46306	102.24613		2.65	0.00	96,667,376.40	945	13,512.00
R2023	On 06/08/2020	Bond Future			7.43067		104.17984		7.45176	104.13137		2.44	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.41531		102.20026		7.43894	102.15080		2.41	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			9.20779		92.46603		9.22046	92.38878		9.34	0.00	3,698,641.20	40	78,042.00
R2030	On 06/02/2020	Bond Future	8.40	Call	169.96000		0.16996		163.28000	0.16328	169.960	8.45	0.10	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,074.04000		1.07404		1,046.76000	1.04676	1,074.040	9.12	0.39	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,534.86000		1.53486		1,575.55000	1.57555	1,534.860	9.34	0.47	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	1,161.92000		1.16192		1,195.06000	1.19506	1,161.920	9.50	0.38	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.27891		94.14426		9.29213	94.06530		9.45	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.35101		91.86666		9.36480	91.78605		9.18	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.41605		93.59271		9.43039	93.51058		9.12	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,007.78000		1.00778		1,146.72000	1.14672	1,007.780	7.67	0.25	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,175.16000		2.17516		2,306.91000	2.30691	2,175.160	8.48	0.41	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,732.17000		1.73217		1,858.50000	1.85850	1,732.170	10.57	0.27	0.00	0	16,000.00
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			9.54803		93.79074		9.55568	93.73995		10.40	0.00	0.00	0	65,427.00
R2032	On 07/05/2020	Bond Future			9.62257		91.33363		9.63054	91.28164		10.96	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.69732		93.01201		9.70561	92.95889		10.26	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.77065		90.60082		9.77926	90.54662		10.73	0.00	0.00	0	0.00
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			9.82950		96.59291		9.84254	96.49717		11.35	0.00	3,090,973.12	32	115,049.00
R2035	On 07/05/2020	Bond Future			9.90418		93.84300		9.91770	93.74523		12.00	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	814.33000		0.81433		870.89000	0.87089	814.330	10.72	0.21	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	950.74000		0.95074		1,008.22000	1.00822	950.740	10.85	0.24	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,534.22000		2.53422		2,560.36000	2.56036	2,534.220	11.72	0.46	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,638.19000		2.63819		2,663.70000	2.66370	2,638.190	11.75	0.47	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.57	Put	1,441.48000		1.44148		1,567.43000	1.56743	1,441.480	12.82	0.27	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,177.06000		1.17706		1,294.68000	1.29468	1,177.060	13.14	0.23	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.97877		95.56712		9.99278	95.46738		11.26	0.00	0.00	0	0.00

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R2035	On 06/08/2020	Bond Future	8.75	Call	604.28000		0.60428		951.10000	0.95110	604.280	10.07	0.15	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	916.43000		0.91643	1,328.47000	1.32847	916.430	10.07	0.21	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			10.05529		92.86178	10.06979	92.76013		11.84	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			9.97576		88.29298	9.98865	88.19815		12.63	0.00	0.00	176,585.96	2	67,034.00
R2037	On 07/05/2020	Bond Future			10.05429		89.89543	10.06764	89.79862		12.75	0.00	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.13426		87.28735	10.14809	87.18857		12.56	0.00	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			10.20744		88.92913	10.22173	88.82845		12.60	0.00	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			10.12205		90.72354	10.13498	90.62206		13.13	0.00	0.00	0.00	0	44,716.00
R2040	On 07/05/2020	Bond Future			10.20178		92.37006	10.21516	92.26652		13.27	0.00	0.00	47,940,061.14	519	519.00
R2040	On 07/05/2020	Bond Future	9.50	Call	1,120.45000		1.12045	0.00000	0.00000	1,120.450	12.12	0.25	0.00	61,411,784.24	2,640	2,640.00
R2040	On 07/05/2020	Bond Future	10.00	Call	2,610.80000		2.61080	0.00000	0.00000	2,610.800	12.96	0.44	0.00	108,154,100.81	2,640	2,640.00
R2040	On 06/08/2020	Bond Future			10.28303		89.55658	10.29689	89.45090		13.10	0.00	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			10.35749		91.24137	10.37181	91.13362		13.16	0.00	0.00	0.00	0	0.00
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			10.18011		87.51028	10.19296	87.40811		13.83	0.00	0.00	60,032,052.08	686	40,503.00
R2044	On 06/02/2020	Bond Future	9.09	Call	69.82000		0.06982	72.82000	0.07282	69.820	11.66	0.04	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	851.60000		0.85160	906.57000	0.90657	851.600	12.83	0.27	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	807.34000		0.80734	914.02000	0.91402	807.340	14.88	0.22	0.00	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.25750		89.09850	10.27080	88.99417		13.99	0.00	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	583.60000		0.58360	565.57000	0.56557	583.600	12.27	0.15	0.00	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	697.53000		0.69753	677.08000	0.67708	697.530	12.42	0.18	0.00	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	925.59000		0.92559	900.73000	0.90073	925.590	12.67	0.22	0.00	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	2,168.02000		2.16802	2,124.94000	2.12494	2,168.020	13.51	0.39	0.00	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	2,371.55000		2.37155	2,326.09000	2.32609	2,371.550	13.61	0.41	0.00	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	2,406.33000		2.40633	2,360.47000	2.36047	2,406.330	13.63	0.42	0.00	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	1,889.26000		1.88926	1,917.27000	1.91727	1,889.260	14.92	0.30	0.00	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,513.31000		1.51331	1,536.50000	1.53650	1,513.310	15.36	0.25	0.00	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,407.60000		1.40760	1,429.38000	1.42938	1,407.600	15.52	0.24	0.00	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.33627		86.35010	10.35003	86.24367		13.81	0.00	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	572.10000		0.57210	627.08000	0.62708	572.100	12.33	0.13	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	1,077.65000		1.07765	1,148.83000	1.14883	1,077.650	12.52	0.22	0.00	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,793.54000		1.79354	1,873.85000	1.87385	1,793.540	13.02	0.31	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	2,775.13000		2.77513	2,856.52000	2.85652	2,775.130	13.48	0.41	0.00	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,423.54000		2.42354	2,570.96000	2.57096	2,423.540	14.88	0.32	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	2,117.11000		2.11711	2,255.52000	2.25552	2,117.110	15.19	0.28	0.00	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.40838		87.97466	10.42258	87.86618		13.89	0.00	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	788.36000		0.78836	0.00000	0.00000	788.360	12.70	0.15	0.00	46,809,075.87	3,630	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	1,395.91000		1.39591	1,496.03000	1.49603	1,395.910	12.70	0.23	0.00	0.00	0	568.00

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 05/11/2020	Bond Future	9.72	Call	2,395.96000		2.39596		0.00000	0.00000	2,395.960	12.99	0.34	54,548,917.00	1,815	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	3,179.80000		3.17980		3,372.84000	3.37284	3,179.800	13.30	0.41	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	3,348.90000		3.34890		0.00000	0.00000	3,348.900	13.36	0.42	67,844,344.58	1,815	1,815.00
R2044	On 05/11/2020	Bond Future	11.17	Put	2,699.18000		2.69918		0.00000	0.00000	2,699.180	14.80	0.30	97,172,055.59	3,630	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	2,332.60000		2.33260		2,544.69000	2.54469	2,332.600	15.17	0.27	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	2,254.75000		2.25475		0.00000	0.00000	2,254.750	15.26	0.26	83,120,633.94	3,630	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			10.16123		90.92814		10.17412	90.82282		13.57	0.00	49,737,692.58	547	93,309.00
R2048	On 07/05/2020	Bond Future			10.23261		88.13881		10.24593	88.03134		14.43	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.30387		89.75738		10.31764	89.64771		13.56	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	582.57000		0.58257		940.63000	0.94063	582.570	12.10	0.13	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	908.01000		0.90801		1,342.63000	1.34263	908.010	12.10	0.19	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.37625		87.00692		10.39046	86.89518		14.34	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			6.50766		102.72151		6.55804	102.66713		0.64	0.00	1,027,215.10	10	11,603.00
R208	On 07/05/2020	Bond Future			6.25799		101.18281		6.32336	101.12710		0.58	0.00	0.00	0	0.00
R208	On 06/08/2020	Bond Future			5.76101		103.05295		5.85303	102.99580		0.46	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			4.58438		101.57614		4.73511	101.51805		0.26	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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			9.83391		73.57348		9.84653	73.49427		12.91	0.00	181,873,642.56	2,472	104,641.00
R209	On 06/02/2020	Bond Future	9.40	Call	728.97000		0.72897		711.38000	0.71138	728.970	12.42	0.28	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.90345		71.75775		9.91650	71.67686		13.70	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.97289		73.07587		9.98636	72.99341		12.87	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.04065		71.29888		10.05455	71.21481		13.47	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			189.60656		189.60656		190.03368	190.03368			0.00	0.00	0	1,772.00

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
R210	On 07/05/2020	Bond Future		190.44412	190.44412		190.87851	190.87851			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future		194.03919	194.03919		194.48125	194.48125			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future		194.95700	194.95700		195.40728	195.40728			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		162.00444	162.00444		161.91334	161.91334			0.00	0.00	0	6,495.00
R212	On 07/05/2020	Bond Future		164.98420	164.98420		164.89082	164.89082			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future		165.80467	165.80467		165.70923	165.70923			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future		168.91513	168.91513		168.81769	168.81769			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		9.41870	86.77500		9.42638	86.72881		10.04	0.00	0.00	0	24,070.00
R213	On 07/05/2020	Bond Future		9.48723	84.79828		9.49523	84.75098		10.61	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future		9.55523	86.35726		9.56355	86.30893		9.91	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future		9.62579	84.42899		9.63443	84.37970		10.29	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future		10.08936	71.84383		10.10217	71.76090		14.00	0.00	34,844,257.55	485	17,710.00
R214	On 06/02/2020	Bond Future	9.52	Call	542.00000	0.54200	527.19000	0.52719	542.000	13.17	0.21	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	1,291.64000	1.29164	1,265.08000	1.26508	1,291.640	13.81	0.40	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	1,137.82000	1.13782	1,172.23000	1.17223	1,137.820	14.77	0.33	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future		10.15882	69.84979		10.17204	69.76518		14.87	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	704.19000	0.70419	745.61000	0.74561	704.190	13.18	0.20	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	2,070.65000	2.07065	2,093.36000	2.09336	2,070.650	14.35	0.43	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,655.17000	1.65517	1,765.94000	1.76594	1,655.170	15.59	0.32	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future		10.22801	71.13271		10.24167	71.04630		13.99	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future		10.29840	69.17313		10.31247	69.08515		14.72	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 :												1,234,514,374.76	27,594	1 126 754.00
Grand Total:												1,234,514,374.76	27,594	1 126 754.00