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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/12/2019

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	95.22000	95.22000		95.28000	95.28000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	681.19800	681.19800		680.38600	680.38600			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	693.61300	693.61300		692.78600	692.78600			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	706.40800	706.40800		705.56600	705.56600			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	783.99500	783.99500		782.27200	782.27200			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	798.28300	798.28300		796.52800	796.52800			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	813.00900	813.00900		811.22200	811.22200			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	697.47100	697.47100		695.37100	695.37100			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	710.18200	710.18200		708.04400	708.04400			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	723.28300	723.28300		721.10500	721.10500			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	11.10479	78.06602		11.15731	77.77037				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.22655	75.69521		11.28103	75.39407				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.35151	77.08319		11.40806	76.77640				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.47828	74.74267		11.53696	74.43021				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	11.41086	79.16451		11.46327	78.82871				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.53091	76.34282		11.58528	76.00085				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.65224	77.74185		11.70864	77.39343				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.77424	74.94385		11.83276	74.58892				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	689.52200	689.52200		687.36800	687.36800				0.00	27,580,880.00	4	1,246.00
GOVI	On 07/05/2020	GOVI	702.08800	702.08800		699.89500	699.89500				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	715.04000	715.04000		712.80600	712.80600				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.55212	136.55212		136.55447	136.55447				0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	139.07410	139.07410		139.07637	139.07637				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	140.19840	140.19840		140.20064	140.20064				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.82957	142.82957		142.83178	142.83178				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	101.91672	101.91672		101.74898	101.74898				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	102.68927	102.68927		102.51839	102.51839				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.62828	104.62828		104.45410	104.45410				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.45189	105.45189		105.27438	105.27438				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	101.17640	101.17640		100.83665	100.83665				0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	101.85293	101.85293		101.50678	101.50678				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.77622	103.77622		103.42348	103.42348				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.50533	104.50533		104.14598	104.14598				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			116.62444		116.62444		116.95908	116.95908			0.00	0.00	0	10,814.00
I2038	On 07/05/2020	Bond Future			118.77835		118.77835		119.11905	119.11905			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			119.33174		119.33174		119.67886	119.67886			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			121.57126		121.57126		121.92468	121.92468			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			107.37879		107.37879		107.37955	107.37955			0.00	0.00	0	12,785.00
I2046	On 07/05/2020	Bond Future			107.61829		107.61829		107.61887	107.61887			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			109.65036		109.65036		109.65093	109.65093			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			109.91674		109.91674		109.91731	109.91731			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			109.43314		109.43314		109.43400	109.43400			0.00	0.00	0	11,827.00
I2050	On 07/05/2020	Bond Future			111.45443		111.45443		111.45508	111.45508			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			111.68333		111.68333		111.68398	111.68398			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			113.77943		113.77943		113.77987	113.77987			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			259.46400		259.46400		259.47500	259.47500			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future			264.25600		264.25600		264.26700	264.26700			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			269.19300		269.19300		269.20400	269.20400			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			8.37010		112.41503		8.41704	112.15750		5.93	0.00	52,160,573.92	464	103,588.00
R186	On 06/02/2020	Bond Future	8.11	Call	449.26000		0.44926		386.55000	0.38655	449.260	5.72	0.29	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	721.45000		0.72145		835.35000	0.83535	721.450	5.93	0.39	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	146.19000		0.14619		181.27000	0.18127	146.190	6.37	0.11	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.42015		114.46383		8.46955	114.20156		6.09	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	321.84000		0.32184		287.24000	0.28724	321.840	5.75	0.15	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	3,471.30000		3.47130		3,671.92000	3.67192	3,471.300	5.83	0.74	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,393.60000		1.39360		1,287.21000	1.28721	1,393.600	5.99	0.44	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,557.79000		1.55779		1,685.96000	1.68596	1,557.790	6.09	0.45	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	792.21000		0.79221		871.70000	0.87170	792.210	6.37	0.27	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.47014		111.26729		8.52223	110.99993		6.06	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.51643		113.35604		8.57137	113.08378		5.95	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,119.14000		1.11914		0.00000	0.00000	1,119.140	5.65	0.30	118,739,336.01	3,500	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,118.20000		2.11820		0.00000	0.00000	2,118.200	5.88	0.46	181,269,291.00	3,500	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	1,286.63000		1.28663		0.00000	0.00000	1,286.630	6.44	0.29	114,326,859.85	3,500	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

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 06/02/2020	Bond Future			301.60876		301.60876		301.61609	301.61609			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future			307.17916		307.17916		307.18650	307.18650			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			305.20499		305.20499		305.21217	305.21217			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			310.93263		310.93263		310.93986	310.93986			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			226.38462		226.38462		226.38681	226.38681			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			230.56577		230.56577		230.56771	230.56771			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			230.78996		230.78996		230.79189	230.79189			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			235.12126		235.12126		235.12318	235.12318			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 06/02/2020	Bond Future			7.23994		104.87774		7.27700	104.77719		2.35	0.00	1,678,043.84	16	42,421.00
R2023	On 07/05/2020	Bond Future			7.21964		102.85664		7.26035	102.75422		2.57	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.18172		104.75432		7.22687	104.64983		2.42	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.13697		102.78527		7.18743	102.67890		2.37	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			9.19576		92.53945		9.22723	92.34754		8.80	0.00	4,997,130.30	54	77,685.00
R2030	On 06/02/2020	Bond Future	8.40	Call	55.03000		0.05503		48.95000	0.04895	55.030	7.98	0.05	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	736.05000		0.73605		679.93000	0.67993	736.050	8.57	0.36	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,111.81000		1.11181		1,212.09000	1.21209	1,111.810	8.80	0.45	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	762.47000		0.76247		841.51000	0.84151	762.470	8.96	0.34	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.26525		94.22595		9.29796	94.03050		9.11	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.33675		91.95012		9.37081	91.75094		9.13	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.40114		93.67820		9.43656	93.47528		9.07	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	899.78000		0.89978		859.68000	0.85968	899.780	8.44	0.22	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,160.09000		1.16009		1,111.02000	1.11102	1,160.090	8.46	0.26	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,520.33000		1.52033		1,460.42000	1.46042	1,520.330	8.58	0.32	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,182.69000		2.18269		2,105.46000	2.10546	2,182.690	8.77	0.41	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,207.08000		2.20708		2,129.27000	2.12927	2,207.080	8.78	0.41	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,702.55000		2.70255		2,613.52000	2.61352	2,702.550	8.90	0.47	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,791.74000		1.79174		1,860.64000	1.86064	1,791.740	9.53	0.31	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,376.15000		1.37615		1,431.99000	1.43199	1,376.150	9.87	0.25	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	1,265.90000		1.26590		1,318.03000	1.31803	1,265.900	9.99	0.23	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			9.55964		93.71368		9.60134	93.43766		9.83	0.00	6,278,816.56	67	70,671.00
R2032	On 07/05/2020	Bond Future			9.63357		91.26189		9.67680	90.98072		10.62	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.70868		92.93923		9.75352	92.65272		10.22	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.78236		90.52712		9.82886	90.23527		10.65	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,421.94000		1.42194		1,345.81000	1.34581	1,421.940	9.95	0.28	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,758.19000		1.75819		1,669.08000	1.66908	1,758.190	10.03	0.33	0.00	0	3,000.00

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R2032	On 05/11/2020	Bond Future	9.44	Call	2,570.53000		2.57053	2,454.43000	2.45443	2,570.530		10.26	0.42	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,058.66000		3.05866	2,928.43000	2.92843	3,058.660		10.38	0.47	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	1,275.64000		1.27564	1,343.24000	1.34324	1,275.640		11.69	0.21	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	1,159.61000		1.15961	1,222.53000	1.22253	1,159.610		11.70	0.20	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			9.89496		96.11379	9.94186	95.77275			10.80	0.00	5,959,054.98	62	118,251.00
R2035	On 07/05/2020	Bond Future			9.97089		93.36207	10.01937	93.01487			11.69	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	524.54000		0.52454	474.83000	0.47483	524.540		10.49	0.16	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	629.35000		0.62935	571.99000	0.57199	629.350		10.60	0.19	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	1,993.70000		1.99370	1,859.84000	1.85984	1,993.700		11.42	0.42	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,089.21000		2.08921	1,950.99000	1.95099	2,089.210		11.45	0.43	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.57	Put	1,264.93000		1.26493	1,369.56000	1.36956	1,264.930		12.46	0.27	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,000.83000		1.00083	1,087.85000	1.08785	1,000.830		12.78	0.22	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			10.04776		95.07747	10.09795	94.72365			11.27	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	466.36000		0.46636	427.29000	0.42729	466.360		10.24	0.12	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	732.64000		0.73264	675.57000	0.67557	732.640		10.24	0.18	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			10.12659		92.36355	10.17852	92.00316			11.80	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			10.06283		87.65539	10.10964	87.31550			12.03	0.00	2,980,283.26	34	77,132.00
R2037	On 07/05/2020	Bond Future			10.14333		89.25281	10.19170	88.90669			12.43	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.22632		86.63299	10.27636	86.28041			12.58	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			10.30244		88.26310	10.35413	87.90394			12.57	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			10.18824		90.20596	10.23504	89.84285			12.46	0.00	5,502,563.56	61	52,644.00
R2040	On 07/05/2020	Bond Future			10.26925		91.84988	10.31760	91.48006			12.88	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future	9.50	Call	747.25000		0.74725	681.88000	0.68188	747.250		11.81	0.20	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.00	Call	2,026.20000		2.02620	1,889.97000	1.88997	2,026.200		12.59	0.40	0.00	0	2,640.00
R2040	On 06/08/2020	Bond Future			10.35276		89.02692	10.40276	88.65020			13.08	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			10.42940		90.70237	10.48103	90.31857			13.08	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,632.48000		1.63248	1,536.72000	1.53672	1,632.480		12.23	0.27	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,188.54000		2.18854	2,069.83000	2.06983	2,188.540		12.42	0.33	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	2,970.56000		2.97056	2,823.56000	2.82356	2,970.560		12.66	0.41	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3,739.29000		3.73929	3,567.99000	3.56799	3,739.290		12.86	0.47	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,895.27000		1.89527	1,996.23000	1.99623	1,895.270		14.32	0.24	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,552.44000		1.55244	1,639.67000	1.63967	1,552.440		14.32	0.21	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			10.27753		86.74067	10.32431	86.37516			13.15	0.00	1,474,591.39	17	50,476.00
R2044	On 06/02/2020	Bond Future	9.09	Call	7.54000		0.00754	6.04000	0.00604	7.540		11.27	0.01	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	320.58000		0.32058	276.12000	0.27612	320.580		12.06	0.15	0.00	0	328.00

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 06/02/2020	Bond Future	10.78	Put	571.60000	0.57160		663.16000	0.66316	571.600	14.29	0.20	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.35720	88.32148		10.40550	87.94925		13.60	0.00	0.00	0	0.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	317.06000	0.31706		284.58000	0.28458	317.060	12.00	0.10	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	378.63000	0.37863		340.76000	0.34076	378.630	12.00	0.12	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	505.85000	0.50585		457.34000	0.45734	505.850	12.00	0.15	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,461.90000	1.46190		1,352.45000	1.35245	1,461.900	12.75	0.33	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	1,636.87000	1.63687		1,518.26000	1.51826	1,636.870	12.86	0.35	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,667.00000	1.66700		1,546.85000	1.54685	1,667.000	12.87	0.36	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,674.33000	1.67433		1,804.14000	1.80414	1,674.330	14.03	0.31	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,277.87000	1.27787		1,383.55000	1.38355	1,277.870	14.41	0.25	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,169.84000	1.16984		1,268.40000	1.26840	1,169.840	14.55	0.23	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.43926	85.55879		10.48919	85.17955		13.82	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	410.04000	0.41004		375.37000	0.37537	410.040	12.55	0.10	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	786.67000	0.78667		726.50000	0.72650	786.670	12.55	0.18	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,329.21000	1.32921		1,238.40000	1.23840	1,329.210	12.77	0.26	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,181.85000	2.18185		2,052.12000	2.05212	2,181.850	13.21	0.37	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,333.35000	2.33335		2,470.26000	2.47026	2,333.350	14.36	0.33	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,998.71000	1.99871		2,120.29000	2.12029	1,998.710	14.63	0.29	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.51455	87.16914		10.56606	86.78290		13.83	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	620.75000	0.62075		577.63000	0.57763	620.750	12.92	0.12	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,141.92000	1.14192		1,070.27000	1.07027	1,141.920	12.92	0.20	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	2,006.77000	2.00677		1,895.99000	1.89599	2,006.770	13.12	0.31	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,697.76000	2.69776		2,561.02000	2.56102	2,697.760	13.36	0.38	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	2,849.16000	2.84916		2,707.15000	2.70715	2,849.160	13.41	0.39	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,708.32000	2.70832		2,840.57000	2.84057	2,708.320	14.61	0.32	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,307.91000	2.30791		2,424.38000	2.42438	2,307.910	14.94	0.28	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	2,222.77000	2.22277		2,335.74000	2.33574	2,222.770	15.02	0.27	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			10.25831	90.14037		10.31021	89.72433		12.88	0.00	2,614,070.73	29	94,777.00	
R2048	On 07/05/2020	Bond Future			10.33191	87.34324		10.38545	86.91959		14.02	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.40632	88.94726		10.46161	88.51560		13.54	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	413.93000	0.41393		374.59000	0.37459	413.930	12.29	0.10	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	674.09000	0.67409		614.55000	0.61455	674.090	12.29	0.15	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.48190	86.18217		10.53897	85.74243		14.26	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			6.61396	102.60681		6.61249	102.60840		0.55	0.00	0.00	0	12,683.00	
R208	On 07/05/2020	Bond Future			6.38641	101.07341		6.38458	101.07497		0.56	0.00	0.00	0	0.00	
R208	On 06/08/2020	Bond Future			5.94085	102.94131		5.93839	102.94283		0.43	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	On 05/11/2020	Bond Future			4.87722		101.46335		4.87332	101.46485		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
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			9.92328		73.01525		9.97503	72.69490		12.22	0.00	0.00	0	104,009.00
R209	On 06/02/2020	Bond Future	9.40	Call	265.95000		0.26595		224.82000	0.22482	265.950	11.29	0.16	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.99474		71.19465		10.04811	70.86843		13.29	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			10.06702		72.50246		10.12209	72.17009		12.86	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.13766		70.71518		10.19446	70.37663		13.45	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			188.90199		188.90199		188.90469	188.90469			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			189.74739		189.74739		189.74992	189.74992			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			193.33017		193.33017		193.33265	193.33265			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			194.24297		194.24297		194.24540	194.24540			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			161.84312		161.84312		161.84795	161.84795			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future			164.83217		164.83217		164.83698	164.83698			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.65641		165.65641		165.66123	165.66123			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.76526		168.76526		168.77008	168.77008			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			9.41476		86.79871		9.45138	86.57868		9.46	0.00	0.00	0	24,111.00
R213	On 07/05/2020	Bond Future			9.48209		84.82869		9.52003	84.60459		10.24	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.54987		86.38841		9.58922	86.16006		9.86	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.62016		84.46113		9.66096	84.22859		10.24	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			10.14625		71.47677		10.19807	71.14512		13.20	0.00	0.00	0	19,434.00
R214	On 06/02/2020	Bond Future	9.52	Call	179.01000		0.17901		149.56000	0.14956	179.010	11.87	0.11	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	693.99000		0.69399		605.83000	0.60583	693.990	12.56	0.31	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	782.14000		0.78214		903.36000	0.90336	782.140	13.49	0.31	0.00	0	1,000.00

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			10.21660		69.48123		10.26998	69.14352		14.39	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	479.17000		0.47917		431.05000	0.43105	479.170	13.09	0.16	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,620.25000		1.62025		1,499.35000	1.49935	1,620.250	13.96	0.39	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,452.12000		1.45212		1,571.52000	1.57152	1,452.120	15.03	0.32	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.28754		70.75742		10.34258	70.41333		13.92	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.35968		68.79123		10.41639	68.44082		14.61	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 :														525,561,495.40	11,308	1 217 315.00
Grand Total:														525,561,495.40	11,308	1 217 315.00