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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/12/2019

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	95.14000	95.14000		95.22000	95.22000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	681.43700	681.43700		681.19800	681.19800			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	693.85600	693.85600		693.61300	693.61300			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	706.65600	706.65600		706.40800	706.40800			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	785.14700	785.14700		783.99500	783.99500			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	799.45600	799.45600		798.28300	798.28300			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	814.20400	814.20400		813.00900	813.00900			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	698.12800	698.12800		697.47100	697.47100			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	710.85200	710.85200		710.18200	710.18200			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	723.96500	723.96500		723.28300	723.28300			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	11.09830	78.10267		11.10479	78.06602				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.21982	75.73253		11.22655	75.69521				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.34451	77.12129		11.35151	77.08319				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.47101	74.78152		11.47828	74.74267				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	11.40444	79.20581		11.41086	79.16451				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.52425	76.38489		11.53091	76.34282				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.64532	77.78479		11.65224	77.74185				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.76707	74.98753		11.77424	74.94385				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	690.18600	690.18600		689.52200	689.52200				0.00	0.00	0	1,246.00
GOVI	On 07/05/2020	GOVI	702.76500	702.76500		702.08800	702.08800				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	715.72900	715.72900		715.04000	715.04000				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.54976	136.54976		136.55212	136.55212				0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	139.07176	139.07176		139.07410	139.07410				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	140.19615	140.19615		140.19840	140.19840				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.82736	142.82736		142.82957	142.82957				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	101.91531	101.91531		101.91672	101.91672				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	102.68796	102.68796		102.68927	102.68927				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.62698	104.62698		104.62828	104.62828				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.45061	105.45061		105.45189	105.45189				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	101.17561	101.17561		101.17640	101.17640				0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	101.85214	101.85214		101.85293	101.85293				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.77544	103.77544		103.77622	103.77622				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.50466	104.50466		104.50533	104.50533				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			116.87329		116.87329		116.62444	116.62444			0.00	0.00	0	10,814.00
I2038	On 07/05/2020	Bond Future			119.03194		119.03194		118.77835	118.77835			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			119.59007		119.59007		119.33174	119.33174			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			121.83448		121.83448		121.57126	121.57126			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			107.37822		107.37822		107.37879	107.37879			0.00	0.00	0	12,785.00
I2046	On 07/05/2020	Bond Future			107.61772		107.61772		107.61829	107.61829			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			109.64979		109.64979		109.65036	109.65036			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			109.91616		109.91616		109.91674	109.91674			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			110.08127		110.08127		109.43314	109.43314			0.00	0.00	0	11,827.00
I2050	On 07/05/2020	Bond Future			112.11457		112.11457		111.45443	111.45443			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			112.35622		112.35622		111.68333	111.68333			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.46482		114.46482		113.77943	113.77943			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			259.68600		259.68600		259.46400	259.46400			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future			264.48200		264.48200		264.25600	264.25600			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			269.42300		269.42300		269.19300	269.19300			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			8.34379		112.55970		8.37010	112.41503		5.93	0.00	19,022,589.30	169	103,745.00
R186	On 06/02/2020	Bond Future	8.11	Call	484.49000		0.48449		449.26000	0.44926	484.490	5.72	0.31	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	658.03000		0.65803		721.45000	0.72145	658.030	5.93	0.37	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	127.01000		0.12701		146.19000	0.14619	127.010	6.37	0.10	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.39246		114.61120		8.42015	114.46383		6.09	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	341.25000		0.34125		321.84000	0.32184	341.250	5.75	0.16	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	3,358.60000		3.35860		3,471.30000	3.47130	3,358.600	5.83	0.73	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,453.47000		1.45347		1,393.60000	1.39360	1,453.470	5.99	0.45	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,485.88000		1.48588		1,557.79000	1.55779	1,485.880	6.09	0.44	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	747.61000		0.74761		792.21000	0.79221	747.610	6.37	0.26	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.44095		111.41747		8.47014	111.26729		6.06	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.48563		113.50905		8.51643	113.35604		5.95	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,162.27000		1.16227		1,119.14000	1.11914	1,162.270	5.65	0.31	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,184.87000		2.18487		2,118.20000	2.11820	2,184.870	5.88	0.47	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	1,239.64000		1.23964		1,286.63000	1.28663	1,239.640	6.44	0.28	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

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			301.60142		301.60142		301.60876	301.60876			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future			307.17191		307.17191		307.17916	307.17916			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			305.19782		305.19782		305.20499	305.20499			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			310.92547		310.92547		310.93263	310.93263			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			226.38243		226.38243		226.38462	226.38462			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			230.56382		230.56382		230.56577	230.56577			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			230.78803		230.78803		230.78996	230.78996			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			235.11958		235.11958		235.12126	235.12126			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			7.23462		104.89218		7.23994	104.87774		2.35	0.00	326,529,356.34	3,113	44,580.00
R2023	On 07/05/2020	Bond Future			7.21377		102.87142		7.21964	102.85664		2.57	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.17519		104.76944		7.18172	104.75432		2.42	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.12966		102.80070		7.13697	102.78527		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			9.16943		92.70041		9.19576	92.53945		8.80	0.00	0.00	0	77,685.00
R2030	On 06/02/2020	Bond Future	8.40	Call	60.23000		0.06023		55.03000	0.05503	60.230	7.98	0.05	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	784.35000		0.78435		736.05000	0.73605	784.350	8.57	0.37	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,029.42000		1.02942		1,111.81000	1.11181	1,029.420	8.80	0.43	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	697.99000		0.69799		762.47000	0.76247	697.990	8.96	0.32	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.23788		94.38990		9.26525	94.22595		9.11	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.30824		92.11728		9.33675	91.95012		9.13	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.37151		93.84840		9.40114	93.67820		9.07	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	933.99000		0.93399		899.78000	0.89978	933.990	8.44	0.22	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,201.90000		1.20190		1,160.09000	1.16009	1,201.900	8.46	0.27	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,571.29000		1.57129		1,520.33000	1.52033	1,571.290	8.58	0.33	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,248.23000		2.24823		2,182.69000	2.18269	2,248.230	8.77	0.42	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,273.12000		2.27312		2,207.08000	2.20708	2,273.120	8.78	0.42	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,778.01000		2.77801		2,702.55000	2.70255	2,778.010	8.90	0.48	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,734.61000		1.73461		1,791.74000	1.79174	1,734.610	9.53	0.31	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,329.88000		1.32988		1,376.15000	1.37615	1,329.880	9.87	0.24	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	1,222.70000		1.22270		1,265.90000	1.26590	1,222.700	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			9.53328		93.88877		9.55964	93.71368		9.83	0.00	0.00	0	70,671.00
R2032	On 07/05/2020	Bond Future			9.60625		91.44020		9.63357	91.26189		10.62	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.68035		93.12089		9.70868	92.93923		10.22	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.75298		90.71219		9.78236	90.52712		10.65	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,470.21000		1.47021		1,421.94000	1.42194	1,470.210	9.95	0.29	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,814.69000		1.81469		1,758.19000	1.75819	1,814.690	10.03	0.33	0.00	0	3,000.00

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R2032	On 05/11/2020	Bond Future	9.44	Call	2,644.12000		2.64412	2,570.53000	2.57053	2,644.120	10.26	0.43	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	3,141.19000		3.14119	3,058.66000	3.05866	3,141.190	10.38	0.48	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	1,232.54000		1.23254	1,275.64000	1.27564	1,232.540	11.69	0.21	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	1,119.50000		1.11950	1,159.61000	1.15961	1,119.500	11.70	0.19	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			9.88894		96.15770	9.89496	96.11379		10.80	0.00	8,173,404.50	85	118,282.00	
R2035	On 07/05/2020	Bond Future			9.96465		93.40690	9.97089	93.36207		11.69	0.00	0.00	0	0.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	526.67000		0.52667	524.54000	0.52454	526.670	10.49	0.17	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	632.03000		0.63203	629.35000	0.62935	632.030	10.60	0.19	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	2,003.61000		2.00361	1,993.70000	1.99370	2,003.610	11.42	0.42	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	2,099.61000		2.09961	2,089.21000	2.08921	2,099.610	11.45	0.44	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	1,244.64000		1.24464	1,264.93000	1.26493	1,244.640	12.46	0.27	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	983.34000		0.98334	1,000.83000	1.00083	983.340	12.78	0.22	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			10.04129		95.12323	10.04776	95.07747		11.27	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	468.66000		0.46866	466.36000	0.46636	468.660	10.24	0.12	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	736.51000		0.73651	732.64000	0.73264	736.510	10.24	0.18	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			10.11990		92.41013	10.12659	92.36355		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			10.05685		87.69895	10.06283	87.65539		12.03	0.00	5,086,539.10	58	77,074.00	
R2037	On 07/05/2020	Bond Future			10.13714		89.29725	10.14333	89.25281		12.43	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			10.21991		86.67831	10.22632	86.63299		12.58	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			10.29582		88.30926	10.30244	88.26310		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			10.18225		90.25260	10.18824	90.20596		12.46	0.00	0.00	0	52,644.00	
R2040	On 07/05/2020	Bond Future			10.26306		91.89741	10.26925	91.84988		12.88	0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	750.23000		0.75023	747.25000	0.74725	750.230	11.81	0.20	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	2,035.75000		2.03575	2,026.20000	2.02620	2,035.750	12.59	0.41	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.34635		89.07540	10.35276	89.02692		13.08	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			10.42278		90.75177	10.42940	90.70237		13.08	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1,640.50000		1.64050	1,632.48000	1.63248	1,640.500	12.23	0.27	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	2,199.02000		2.19902	2,188.54000	2.18854	2,199.020	12.42	0.33	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	2,984.23000		2.98423	2,970.56000	2.97056	2,984.230	12.66	0.41	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	3,755.87000		3.75587	3,739.29000	3.73929	3,755.870	12.86	0.47	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	1,877.46000		1.87746	1,895.27000	1.89527	1,877.460	14.32	0.24	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	1,536.80000		1.53680	1,552.44000	1.55244	1,536.800	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			10.26646		86.82755	10.27753	86.74067		13.15	0.00	8,161,789.70	94	50,476.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	7.47000		0.00747	7.54000	0.00754	7.470	11.27	0.01	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	325.27000		0.32527	320.58000	0.32058	325.270	12.06	0.16	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	541.96000	0.54196		571.60000	0.57160	541.960	14.29	0.20	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.34577	88.40997		10.35720	88.32148		13.60	0.00	0.00	0	0.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	322.06000	0.32206		317.06000	0.31706	322.060	12.00	0.10	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	384.62000	0.38462		378.63000	0.37863	384.620	12.00	0.12	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	513.86000	0.51386		505.85000	0.50585	513.860	12.00	0.15	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,482.13000	1.48213		1,461.90000	1.46190	1,482.130	12.75	0.33	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	1,659.06000	1.65906		1,636.87000	1.63687	1,659.060	12.86	0.36	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,689.52000	1.68952		1,667.00000	1.66700	1,689.520	12.87	0.36	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,637.23000	1.63723		1,674.33000	1.67433	1,637.230	14.03	0.31	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,246.97000	1.24697		1,277.87000	1.27787	1,246.970	14.41	0.25	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,140.81000	1.14081		1,169.84000	1.16984	1,140.810	14.55	0.23	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.42744	85.64899		10.43926	85.55879		13.82	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	416.14000	0.41614		410.04000	0.41004	416.140	12.55	0.10	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	797.92000	0.79792		786.67000	0.78667	797.920	12.55	0.18	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,346.89000	1.34689		1,329.21000	1.32921	1,346.890	12.77	0.26	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,207.99000	2.20799		2,181.85000	2.18185	2,207.990	13.21	0.37	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,295.82000	2.29582		2,333.35000	2.33335	2,295.820	14.36	0.33	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,964.99000	1.96499		1,998.71000	1.99871	1,964.990	14.63	0.29	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.50235	87.26106		10.51455	87.16914		13.83	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	628.83000	0.62883		620.75000	0.62075	628.830	12.92	0.12	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,155.99000	1.15599		1,141.92000	1.14192	1,155.990	12.92	0.20	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	2,029.35000	2.02935		2,006.77000	2.00677	2,029.350	13.12	0.31	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,726.14000	2.72614		2,697.76000	2.69776	2,726.140	13.36	0.38	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	2,878.73000	2.87873		2,849.16000	2.84916	2,878.730	13.41	0.39	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,672.52000	2.67252		2,708.32000	2.70832	2,672.520	14.61	0.32	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,276.02000	2.27602		2,307.91000	2.30791	2,276.020	14.94	0.28	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	2,191.75000	2.19175		2,222.77000	2.22277	2,191.750	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			10.24722	90.22973		10.25831	90.14037		12.88	0.00	1,804,594.60	20	94,797.00	
R2048	On 07/05/2020	Bond Future			10.32047	87.43424		10.33191	87.34324		14.02	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.39451	89.03996		10.40632	88.94726		13.54	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	420.17000	0.42017		413.93000	0.41393	420.170	12.29	0.10	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	683.97000	0.68397		674.09000	0.67409	683.970	12.29	0.16	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.46970	86.27669		10.48190	86.18217		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			6.61542	102.60524		6.61396	102.60681		0.55	0.00	0.00	0	12,683.00	
R208	On 07/05/2020	Bond Future			6.38824	101.07186		6.38641	101.07341		0.56	0.00	0.00	0	0.00	
R208	On 06/08/2020	Bond Future			5.94329	102.93980		5.94085	102.94131		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			4.88112		101.46185		4.87722	101.46335		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			9.91739		73.05185		9.92328	73.01525		12.22	0.00	12,272,710.80	168	103,946.00
R209	On 06/02/2020	Bond Future	9.40	Call	264.76000		0.26476		265.95000	0.26595	264.760	11.29	0.16	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.98866		71.23195		9.99474	71.19465		13.29	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			10.06074		72.54051		10.06702	72.50246		12.86	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.13118		70.75395		10.13766	70.71518		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			188.89929		188.89929		188.90199	188.90199			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			189.74473		189.74473		189.74739	189.74739			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			193.32769		193.32769		193.33017	193.33017			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			194.24041		194.24041		194.24297	194.24297			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			161.83826		161.83826		161.84312	161.84312			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future			164.82733		164.82733		164.83217	164.83217			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.65160		165.65160		165.65641	165.65641			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.76044		168.76044		168.76526	168.76526			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			9.38839		86.95764		9.41476	86.79871		9.46	0.00	0.00	0	24,111.00
R213	On 07/05/2020	Bond Future			9.45477		84.99056		9.48209	84.82869		10.24	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.52152		86.55344		9.54987	86.38841		9.86	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.59076		84.62923		9.62016	84.46113		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			10.14031		71.51495		10.14625	71.47677		13.20	0.00	0.00	0	19,434.00
R214	On 06/02/2020	Bond Future	9.52	Call	177.61000		0.17761		179.01000	0.17901	177.610	11.87	0.11	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	694.82000		0.69482		693.99000	0.69399	694.820	12.56	0.32	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	758.35000		0.75835		782.14000	0.78214	758.350	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			10.21047	69.52018		10.21660	69.48123		14.39	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	480.69000	0.48069		479.17000	0.47917	480.690	13.09	0.16	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,627.48000	1.62748		1,620.25000	1.62025	1,627.480	13.96	0.39	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,431.64000	1.43164		1,452.12000	1.45212	1,431.640	15.03	0.32	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.28122	70.79710		10.28754	70.75742		13.92	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.35315	68.83176		10.35968	68.79123		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 :													381,050,984.34	3,707	1 219 561.00
Grand Total:													381,050,984.34	3,707	1 219 561.00