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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/12/2019

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	95.11000	95.11000		95.12000	95.12000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	682.61300	682.61300		681.79000	681.79000			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	695.04200	695.04200		694.20400	694.20400			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	707.87400	707.87400		707.02000	707.02000			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	789.38900	789.38900		787.95000	787.95000			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	803.76200	803.76200		802.29700	802.29700			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	818.60100	818.60100		817.10900	817.10900			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	702.91100	702.91100		701.26800	701.26800			0.00	14,058,220.00	2	416.00
ALBI	On 07/05/2020	Index Future	715.71000	715.71000		714.03700	714.03700			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	728.92400	728.92400		727.22000	727.22000			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	10.99117	78.71141		11.03090	78.48483				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.10897	76.35111		11.15017	76.12034				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.22926	77.75266		11.27202	77.51752				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.35170	75.42319		11.39608	75.18358				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	11.29279	79.93020		11.33227	79.67274				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.40869	77.12115		11.44963	76.85894				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.52531	78.53606		11.56776	78.26888				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.64284	75.75130		11.68687	75.47910				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	695.11500	695.11500		693.42900	693.42900				0.00	0.00	0	1,246.00
GOVI	On 07/05/2020	GOVI	707.77100	707.77100		706.05500	706.05500				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	720.83800	720.83800		719.09000	719.09000				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.45916	136.45916		136.46590	136.46590				0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	138.97726	138.97726		138.98402	138.98402				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	140.10206	140.10206		140.10872	140.10872				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.72903	142.72903		142.73561	142.73561				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	101.81546	101.81546		101.81920	101.81920				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	102.58446	102.58446		102.58831	102.58831				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.52322	104.52322		104.52694	104.52694				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.34307	105.34307		105.34675	105.34675				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	101.16450	101.16450		101.16674	101.16674				0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	101.83916	101.83916		101.84140	101.84140				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.76386	103.76386		103.76598	103.76598				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.49114	104.49114		104.49302	104.49302				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		117.10885	117.10885		116.86189	116.86189			0.00	8,431,837.20	72	10,886.00
I2038	On 07/05/2020	Bond Future		119.26993	119.26993		119.01821	119.01821			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		119.83448	119.83448		119.57800	119.57800			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future		122.08145	122.08145		121.81992	121.81992			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		107.36761	107.36761		107.36950	107.36950			0.00	6,978,894.65	65	12,850.00
I2046	On 07/05/2020	Bond Future		107.60514	107.60514		107.60704	107.60704			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		109.63871	109.63871		109.64043	109.64043			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		109.90312	109.90312		109.90485	109.90485			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		110.28663	110.28663		110.07178	110.07178			0.00	0.00	0	11,797.00
I2050	On 07/05/2020	Bond Future		112.32169	112.32169		112.10283	112.10283			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		112.56920	112.56920		112.34599	112.34599			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		114.67973	114.67973		114.45212	114.45212			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		259.71700	259.71700		259.61200	259.61200			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future		264.51000	264.51000		264.40300	264.40300			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future		269.45500	269.45500		269.34700	269.34700			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future		8.26342	113.00316		8.30094	112.79585		5.84	0.00	45,879,282.96	406	103,551.00
R186	On 06/02/2020	Bond Future	8.11	Call	580.45000	0.58045	517.34000	0.51734	580.450	5.77	0.36	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	461.71000	0.46171	534.90000	0.53490	461.710	6.01	0.29	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	76.05000	0.07605	94.40000	0.09440	76.050	6.56	0.06	0.00	0	821.00
R186	On 07/05/2020	Bond Future		8.30828	115.06074		8.34775	114.84967		5.99	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	387.21000	0.38721	354.51000	0.35451	387.210	5.73	0.18	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	3,005.13000	3.00513	3,158.81000	3.15881	3,005.130	5.84	0.70	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,627.92000	1.62792	1,531.98000	1.53198	1,627.920	6.01	0.49	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,266.11000	1.26611	1,358.53000	1.35853	1,266.110	6.13	0.40	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	631.14000	0.63114	686.45000	0.68645	631.140	6.50	0.23	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future		8.35189	111.87730		8.39351	111.66211		6.13	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future		8.39213	113.97522		8.43605	113.75593		5.99	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,307.46000	1.30746	1,238.97000	1.23897	1,307.460	5.70	0.33	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,398.56000	2.39856	2,295.52000	2.29552	2,398.560	5.92	0.49	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	1,100.65000	1.10065	1,161.57000	1.16157	1,100.650	6.47	0.26	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 06/02/2020	Bond Future		301.42164	301.42164		301.44281	301.44281			0.00	0.00	0	2,540.00

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 07/05/2020	Bond Future			306.98381		306.98381		307.00524	307.00524			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			305.01097		305.01097		305.03238	305.03238			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			310.72978		310.72978		310.75122	310.75122			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			226.35512		226.35512		226.36097	226.36097			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			230.53200		230.53200		230.53783	230.53783			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			230.75956		230.75956		230.76511	230.76511			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			235.08621		235.08621		235.09173	235.09173			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			7.18901		105.01611		7.23107	104.90182		2.32	0.00	0.00	0	44,450.00
R2023	On 07/05/2020	Bond Future			7.16437		102.99590		7.21056	102.87950		2.54	0.00	11,020,561.30	107	13,512.00
R2023	On 06/08/2020	Bond Future			7.11974		104.89798		7.17099	104.77917		2.39	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.06859		102.92965		7.12590	102.80863		2.33	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			9.05714		93.39105		9.08479	93.22036		8.70	0.00	0.00	0	77,662.00
R2030	On 06/02/2020	Bond Future	8.40	Call	74.28000		0.07428		67.13000	0.06713	74.280	7.88	0.06	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	978.17000		0.97817		913.84000	0.91384	978.170	8.47	0.46	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	670.87000		0.67087		741.68000	0.74168	670.870	8.70	0.34	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	421.47000		0.42147		473.22000	0.47322	421.470	8.86	0.24	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.12147		95.09154		9.15020	94.91772		9.13	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.18684		92.83355		9.21676	92.65635		9.30	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.24562		94.57618		9.27673	94.39563		9.23	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,145.66000		1.14566		1,103.61000	1.10361	1,145.660	8.66	0.26	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,482.70000		1.48270		1,431.74000	1.43174	1,482.700	8.78	0.31	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,901.19000		1.90119		1,840.27000	1.84027	1,901.190	8.91	0.37	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,646.78000		2.64678		2,570.38000	2.57038	2,646.780	9.10	0.46	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,673.89000		2.67389		2,596.97000	2.59697	2,673.890	9.10	0.46	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,216.98000		3.21698		3,130.25000	3.13025	3,216.980	9.22	0.51	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,618.70000		1.61870		1,674.83000	1.67483	1,618.700	9.95	0.28	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,211.32000		1.21132		1,256.28000	1.25628	1,211.320	10.17	0.22	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	1,083.47000		1.08347		1,124.90000	1.12490	1,083.470	10.17	0.20	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			9.44087		94.50625		9.48401	94.21727		9.74	0.00	0.00	0	70,671.00
R2032	On 07/05/2020	Bond Future			9.51074		92.06739		9.55544	91.77312		10.79	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.58110		93.76130		9.62746	93.46139		10.45	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.65036		91.36273		9.69843	91.05720		10.87	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,742.88000		1.74288		1,651.92000	1.65192	1,742.880	10.31	0.32	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	2,135.27000		2.13527		2,030.18000	2.03018	2,135.270	10.43	0.37	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	3,031.56000		3.03156		2,898.25000	2.89825	3,031.560	10.66	0.46	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,559.27000		3.55927		3,411.46000	3.41146	3,559.270	10.78	0.51	0.00	0	3,000.00

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R2032	On 05/11/2020	Bond Future	10.99	Put	1,124.20000		1.12420	1,187.89000	1.18789	1,124.200	11.90	0.19	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	1,016.78000		1.01678	1,075.82000	1.07582	1,016.780	11.90	0.18	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			9.79059		96.87944	9.82384	96.63451		10.73	0.00	0.00	0	118,282.00	
R2035	On 07/05/2020	Bond Future			9.86321		94.14019	9.89757	93.89085		11.98	0.00	0.00	0	0.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	664.18000		0.66418	622.49000	0.62249	664.180	10.79	0.20	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	788.64000		0.78864	740.99000	0.74099	788.640	10.90	0.22	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	2,331.04000		2.33104	2,226.29000	2.22629	2,331.040	11.71	0.47	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	2,436.36000		2.43636	2,328.44000	2.32844	2,436.360	11.74	0.48	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	1,057.40000		1.05740	1,125.55000	1.12555	1,057.400	12.75	0.23	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	828.85000		0.82885	885.14000	0.88514	828.850	13.07	0.19	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			9.93612		95.87175	9.97170	95.61752		11.55	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	593.22000		0.59322	560.26000	0.56026	593.220	10.53	0.15	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	910.10000		0.91010	862.98000	0.86298	910.100	10.53	0.21	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			10.01135		93.17080	10.04816	92.91182		12.08	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			9.95378		88.45505	9.98688	88.21116		11.95	0.00	14,860,448.40	168	77,789.00	
R2037	On 07/05/2020	Bond Future			10.03087		90.06565	10.06506	89.81732		12.74	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			10.10980		87.46247	10.14518	87.20934		12.90	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			10.18234		89.10640	10.21888	88.84852		12.88	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			10.07403		91.10201	10.11223	90.80073		12.41	0.00	0.00	0	52,644.00	
R2040	On 07/05/2020	Bond Future			10.15151		92.76076	10.19095	92.45400		13.25	0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	952.34000		0.95234	888.14000	0.88814	952.340	12.17	0.24	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	2,418.88000		2.41888	2,293.11000	2.29311	2,418.880	12.96	0.45	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.23083		89.95638	10.27162	89.64373		13.45	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			10.30377		91.64743	10.34588	91.32888		13.44	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1,960.17000		1.96017	1,871.16000	1.87116	1,960.170	12.58	0.30	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	2,582.72000		2.58272	2,474.18000	2.47418	2,582.720	12.78	0.37	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	3,439.40000		3.43940	3,307.29000	3.30729	3,439.400	13.02	0.44	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	4,268.82000		4.26882	4,116.74000	4.11674	4,268.820	13.22	0.51	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	1,721.05000		1.72105	1,798.79000	1.79879	1,721.050	14.67	0.22	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	1,405.61000		1.40561	1,472.56000	1.47256	1,405.610	14.67	0.19	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			10.14820		87.76487	10.18634	87.46072		13.08	0.00	5,265,892.20	60	50,701.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	8.85000		0.00885	7.44000	0.00744	8.850	11.23	0.01	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	415.52000		0.41552	368.54000	0.36854	415.520	12.00	0.20	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	304.91000		0.30491	357.82000	0.35782	304.910	14.22	0.13	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.22392		89.36287	10.26327	89.05321		13.98	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
R2044	On 07/05/2020	Bond Future	9.26	Call	443.51000	0.44351		408.73000	0.40873	443.510	12.38	0.13	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	541.18000	0.54118		500.34000	0.50034	541.180	12.51	0.16	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	741.84000	0.74184		689.40000	0.68940	741.840	12.74	0.20	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,917.13000	1.91713		1,810.58000	1.81058	1,917.130	13.53	0.38	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	2,117.63000	2.11763		2,003.42000	2.00342	2,117.630	13.62	0.41	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	2,152.22000	2.15222		2,036.72000	2.03672	2,152.220	13.64	0.41	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,450.94000	1.45094		1,547.85000	1.54785	1,450.940	14.86	0.27	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,113.99000	1.11399		1,192.91000	1.19291	1,113.990	15.30	0.22	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,020.92000	1.02092		1,094.54000	1.09454	1,020.920	15.45	0.20	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.30136	86.62112		10.34203	86.30552		14.20	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	554.34000	0.55434		518.36000	0.51836	554.340	12.92	0.13	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	1,021.72000	1.02172		961.68000	0.96168	1,021.720	12.92	0.21	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,665.99000	1.66599		1,578.46000	1.57846	1,665.990	13.15	0.30	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,637.64000	2.63764		2,516.76000	2.51676	2,637.640	13.59	0.41	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,030.49000	2.03049		2,133.76000	2.13376	2,030.490	14.74	0.30	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,733.18000	1.73318		1,824.53000	1.82453	1,733.180	15.01	0.26	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.37252	88.24963		10.41447	87.92811		14.20	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	803.81000	0.80381		760.74000	0.76074	803.810	13.28	0.15	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,426.60000	1.42660		1,357.48000	1.35748	1,426.600	13.28	0.24	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	2,421.33000	2.42133		2,318.01000	2.31801	2,421.330	13.49	0.35	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	3,188.23000	3.18823		3,063.02000	3.06302	3,188.230	13.72	0.42	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	3,355.10000	3.35510		3,225.48000	3.22548	3,355.100	13.77	0.43	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,430.71000	2.43071		2,532.11000	2.53211	2,430.710	14.97	0.29	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,067.51000	2.06751		2,156.60000	2.15660	2,067.510	15.30	0.25	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,990.46000	1.99046		2,076.84000	2.07684	1,990.460	15.38	0.25	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			10.12375	91.23566		10.16192	90.92250		12.82	0.00	15,783,769.18	173	94,909.00	
R2048	On 07/05/2020	Bond Future			10.19333	88.45709		10.23268	88.13824		14.41	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.26313	90.08329		10.30374	89.75842		13.93	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	569.55000	0.56955		532.27000	0.53227	569.550	12.67	0.13	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	898.46000	0.89846		843.75000	0.84375	898.460	12.67	0.19	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.33437	87.33776		10.37628	87.00669		14.65	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			6.63155	102.58785		6.62734	102.59239		0.55	0.00	214,511,194.35	2,091	14,955.00	
R208	On 07/05/2020	Bond Future			6.41106	101.05244		6.40567	101.05702		0.56	0.00	0.00	0	60.00	
R208	On 06/08/2020	Bond Future			5.97279	102.92150		5.96540	102.92609		0.43	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.93413	101.44146		4.92238	101.44598		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	

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/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			9.81507		73.69198		9.85297	73.45390		12.15	0.00	0.00	0	103,946.00
R209	On 06/02/2020	Bond Future	9.40	Call	317.56000		0.31756		281.68000	0.28168	317.560	11.21	0.19	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.88336		71.88255		9.92244	71.64008		13.44	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.95195		73.20435		9.99226	72.95733		13.20	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.01921		71.42882		10.06079	71.17712		13.77	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			188.86892		188.86892		188.87662	188.87662			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			189.71070		189.71070		189.71841	189.71841			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			193.29599		193.29599		193.30356	193.30356			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			194.20478		194.20478		194.21234	194.21234			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			161.79173		161.79173		161.80601	161.80601			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future			164.77727		164.77727		164.79173	164.79173			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.60320		165.60320		165.61770	165.61770			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.70824		168.70824		168.72278	168.72278			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			9.28575		87.58005		9.31871	87.37951		9.37	0.00	0.00	0	24,111.00
R213	On 07/05/2020	Bond Future			9.34871		85.62291		9.38284	85.41873		10.26	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.41133		87.19898		9.44674	86.99082		10.08	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.47679		85.28510		9.51351	85.07305		10.44	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			10.03244		72.21422		10.07050	71.96621		13.15	0.00	0.00	0	19,434.00
R214	On 06/02/2020	Bond Future	9.52	Call	216.37000		0.21637		190.32000	0.19032	216.370	11.79	0.14	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	846.96000		0.84696		768.62000	0.76862	846.960	12.50	0.38	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	484.30000		0.48430		555.90000	0.55590	484.300	13.44	0.23	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.09957		70.23101		10.13876	69.97848		14.64	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	595.99000		0.59599		553.97000	0.55397	595.990	13.31	0.19	0.00	0	1,250.00

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	9.91	Call	1,904.95000	1.90495	1,805.02000	1.80502	1,904.950	14.20	0.44	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,201.22000	1.20122	1,281.47000	1.28147	1,201.220	15.28	0.28	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.16675	71.52234	10.20715	71.26499		14.31	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.23543	69.56913	10.27705	69.30699		14.99	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 :												336,790,100.24	3,144	1 222 707.00
Grand Total:												336,790,100.24	3,144	1 222 707.00