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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/12/2019

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	95.13000	95.13000		95.11000	95.11000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	682.37900	682.37900		683.47400	683.47400			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	694.78400	694.78400		695.90500	695.90500			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	707.56200	707.56200		708.73900	708.73900			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	790.17700	790.17700		792.25400	792.25400			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	804.54200	804.54200		806.66400	806.66400			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	819.33800	819.33800		821.54000	821.54000			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	703.57800	703.57800		705.50200	705.50200			0.00	0.00	0	416.00
ALBI	On 07/05/2020	Index Future	716.36900	716.36900		718.33400	718.33400			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	729.54300	729.54300		731.58100	731.58100			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	10.96771	78.84566		10.93115	79.05556				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.08504	76.48561		11.04703	76.69996				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.20543	77.88417		11.16529	78.10643				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.32753	75.55415		11.28561	75.78206				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	11.27513	80.04583		11.23330	80.32089				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.39074	77.23659		11.34727	77.51738				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.50760	78.64799		11.46191	78.93805				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.62495	75.86237		11.57734	76.15931				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	695.80800	695.80800		697.77600	697.77600				0.00	13,916,160.00	2	1,243.00
GOVI	On 07/05/2020	GOVI	708.45700	708.45700		710.46700	710.46700				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	721.48600	721.48600		723.57000	723.57000				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.11758	136.11758		136.22335	136.22335				0.00	0.00	0	5,063.00
I2025	On 07/05/2020	Bond Future	138.62567	138.62567		138.73448	138.73448				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	139.73391	139.73391		139.85180	139.85180				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.34864	142.34864		142.47154	142.47154				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	101.67451	101.67451		101.66191	101.66191				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	102.43819	102.43819		102.42615	102.42615				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.36686	104.36686		104.35975	104.35975				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.17980	105.17980		105.17470	105.17470				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	101.56670	101.56670		101.59489	101.59489				0.00	0.00	0	6,960.00
I2033	On 07/05/2020	Bond Future	102.24604	102.24604		102.27550	102.27550				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	104.17113	104.17113		104.20635	104.20635				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.90203	104.90203		104.94000	104.94000				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			116.96271		116.96271		116.99596	116.99596			0.00	0.00	0	10,886.00
I2038	On 07/05/2020	Bond Future			119.11789		119.11789		119.15269	119.15269			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			119.67109		119.67109		119.71261	119.71261			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			121.91044		121.91044		121.95499	121.95499			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			107.88776		107.88776		107.53436	107.53436			0.00	0.00	0	12,850.00
I2046	On 07/05/2020	Bond Future			108.13205		108.13205		107.77290	107.77290			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			110.16784		110.16784		109.80745	109.80745			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			110.43809		110.43809		110.07300	110.07300			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			109.79858		109.79858		110.04440	110.04440			0.00	0.00	0	11,797.00
I2050	On 07/05/2020	Bond Future			111.82173		111.82173		112.07286	112.07286			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			112.05153		112.05153		112.31312	112.31312			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.14827		114.14827		114.41709	114.41709			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			259.78200		259.78200		259.79200	259.79200			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future			264.56900		264.56900		264.58100	264.58100			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			269.49700		269.49700		269.52300	269.52300			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			8.26342		113.00316		8.22425	113.22010		5.69	0.00	0.00	0	103,551.00
R186	On 06/02/2020	Bond Future	8.11	Call	451.88000		0.45188		540.32000	0.54032	451.880	5.61	0.34	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	343.58000		0.34358		298.36000	0.29836	343.580	5.87	0.27	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	36.89000		0.03689		31.47000	0.03147	36.890	6.44	0.04	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.30887		115.05758		8.26749	115.27941		5.64	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	280.67000		0.28067		319.29000	0.31929	280.670	5.34	0.15	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	2,863.23000		2.86323		2,711.62000	2.71162	2,863.230	5.47	0.72	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,462.82000		1.46282		1,580.22000	1.58022	1,462.820	5.66	0.49	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,110.42000		1.11042		1,031.84000	1.03184	1,110.420	5.79	0.39	0.00	0	23,230.00
R186	On 07/05/2020	Bond Future	8.93	Put	519.93000		0.51993		479.13000	0.47913	519.930	6.22	0.21	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.35409		111.86591		8.30936	112.09776		5.93	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.39532		113.95927		8.34771	114.19757		5.94	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,287.16000		1.28716		1,371.63000	1.37163	1,287.160	5.76	0.33	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,372.19000		2.37219		2,495.63000	2.49563	2,372.190	5.98	0.49	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	1,113.98000		1.11398		1,057.34000	1.05734	1,113.980	6.61	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			301.32570		301.32570		301.42318	301.42318			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			306.87788		306.87788		306.97941	306.97941			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			304.88156		304.88156		305.00041	305.00041			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			310.58630		310.58630		310.71351	310.71351			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			226.97555		226.97555		227.03915	227.03915			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			231.15757		231.15757		231.22436	231.22436			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			231.38050		231.38050		231.46013	231.46013			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			235.71013		235.71013		235.79588	235.79588			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			7.23587		104.88878		7.19981	104.98675		2.21	0.00	0.00	0	44,450.00
R2023	On 07/05/2020	Bond Future			7.21697		102.86336		7.17704	102.96395		2.24	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.18127		104.75536		7.13473	104.86321		2.24	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.13919		102.78059		7.08623	102.89238		2.31	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			9.04510		93.46551		9.00663	93.70393		8.47	0.00	0.00	0	77,583.00
R2030	On 06/02/2020	Bond Future	8.40	Call	40.60000		0.04060		55.53000	0.05553	40.600	7.82	0.04	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	873.39000		0.87339		1,001.38000	1.00138	873.390	8.47	0.46	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	523.98000		0.52398		465.91000	0.46591	523.980	8.76	0.31	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	309.79000		0.30979		273.74000	0.27374	309.790	9.01	0.20	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.10939		95.16475		9.06930	95.40825		8.49	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.17543		92.90125		9.13289	93.15421		9.12	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.23437		94.64158		9.18984	94.90105		9.12	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,091.63000		1.09163		1,162.82000	1.16282	1,091.630	8.56	0.25	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,424.80000		1.42480		1,510.33000	1.51033	1,424.800	8.68	0.31	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,840.93000		1.84093		1,942.19000	1.94219	1,840.930	8.81	0.37	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,583.24000		2.58324		2,708.30000	2.70830	2,583.240	8.99	0.46	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,610.43000		2.61043		2,736.27000	2.73627	2,610.430	8.99	0.46	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,156.01000		3.15601		3,296.55000	3.29655	3,156.010	9.11	0.52	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,514.29000		1.51429		1,449.02000	1.44902	1,514.290	9.83	0.27	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,120.17000		1.12017		1,069.68000	1.06968	1,120.170	10.05	0.21	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	997.39000		0.99739		951.40000	0.95140	997.390	10.05	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			9.42292		94.62686		9.38473	94.88419		9.51	0.00	95,857,009.18	1,013	70,272.00
R2032	On 07/05/2020	Bond Future			9.49254		92.18758		9.45287	92.45032		9.96	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.56327		93.87701		9.52141	94.14945		10.39	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.63244		91.47699		9.58876	91.75631		10.75	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,742.94000		1.74294		1,839.61000	1.83961	1,742.940	10.37	0.32	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	2,138.19000		2.13819		2,248.72000	2.24872	2,138.190	10.49	0.37	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	3,039.50000		3.03950		3,177.01000	3.17701	3,039.500	10.71	0.47	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,570.82000		3.57082		3,721.87000	3.72187	3,570.820	10.83	0.51	0.00	0	3,000.00

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R2032	On 05/11/2020	Bond Future	10.99	Put	1,024.38000		1.02438		979.02000	0.97902	1,024.380	11.76	0.18	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	922.48000		0.92248		880.86000	0.88086	922.480	11.76	0.17	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			9.76148		97.09465		9.72361	97.37572		10.44	0.00	0.00	0	118,282.00
R2035	On 07/05/2020	Bond Future			9.83348		94.35672		9.79423	94.64373		10.98	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	492.17000		0.49217		549.21000	0.54921	492.170	9.82	0.17	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	611.31000		0.61131		677.66000	0.67766	611.310	9.98	0.20	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,161.24000		2.16124		2,309.34000	2.30934	2,161.240	10.98	0.47	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,270.67000		2.27067		2,422.93000	2.42293	2,270.670	11.02	0.49	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.57	Put	875.63000		0.87563		823.88000	0.82388	875.630	12.49	0.21	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	680.92000		0.68092		640.24000	0.64024	680.920	12.88	0.17	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.90633		96.08540		9.86505	96.38265		11.51	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	522.51000		0.52251		569.46000	0.56946	522.510	10.19	0.14	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	826.82000		0.82682		893.59000	0.89359	826.820	10.19	0.20	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			9.98104		93.38486		9.93809	93.68943		11.93	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			9.93013		88.62993		9.89218	88.91166		11.64	0.00	0.00	0	77,689.00
R2037	On 07/05/2020	Bond Future			10.00679		90.24118		9.96749	90.52881		11.69	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.08580		87.63481		10.04452	87.93244		12.87	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			10.15804		89.27853		10.11518	89.58339		12.74	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			10.05539		91.24960		10.01746	91.55111		12.07	0.00	0.00	0	52,644.00
R2040	On 07/05/2020	Bond Future			10.13259		92.90850		10.09334	93.21623		12.13	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future	9.50	Call	740.85000		0.74085		817.28000	0.81728	740.850	11.21	0.22	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.00	Call	2,186.21000		2.18621		2,338.58000	2.33858	2,186.210	12.13	0.45	0.00	0	2,640.00
R2040	On 06/08/2020	Bond Future			10.21215		90.10014		10.17097	90.41834		13.39	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			10.28495		91.79039		10.24222	92.11631		13.28	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,955.93000		1.95593		2,063.06000	2.06306	1,955.930	12.64	0.30	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,585.96000		2.58596		2,714.75000	2.71475	2,585.960	12.85	0.37	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	3,446.41000		3.44641		3,600.60000	3.60060	3,446.410	13.08	0.45	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	4,277.10000		4.27710		4,452.27000	4.45227	4,277.100	13.26	0.51	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,583.65000		1.58365		1,521.20000	1.52120	1,583.650	14.50	0.21	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,282.50000		1.28250		1,229.83000	1.22983	1,282.500	14.50	0.18	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			10.12974		87.91272		10.09177	88.21815		12.73	0.00	0.00	0	50,701.00
R2044	On 06/02/2020	Bond Future	9.09	Call	3.18000		0.00318		4.95000	0.00495	3.180	11.27	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	335.73000		0.33573		408.62000	0.40862	335.730	12.24	0.18	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	199.53000		0.19953		179.54000	0.17954	199.530	14.58	0.10	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.20518		89.51099		10.16591	89.82275		12.80	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	243.87000	0.24387		278.59000	0.27859	243.870	10.78	0.09	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	313.20000	0.31320		355.24000	0.35524	313.200	10.88	0.11	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	464.43000	0.46443		520.85000	0.52085	464.430	11.06	0.16	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,589.70000	1.58970		1,717.97000	1.71797	1,589.700	12.20	0.37	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	1,794.86000	1.79486		1,932.80000	1.93280	1,794.860	12.33	0.40	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,830.38000	1.83038		1,969.91000	1.96991	1,830.380	12.36	0.41	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,141.65000	1.14165		1,074.99000	1.07499	1,141.650	13.92	0.25	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	856.73000	0.85673		805.94000	0.80594	856.730	14.45	0.19	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	779.27000	0.77927		732.91000	0.73291	779.270	14.63	0.18	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.28284	86.76548		10.24170	87.08760		14.15	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	471.59000	0.47159		515.17000	0.51517	471.590	12.51	0.12	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	950.77000	0.95077		1,024.89000	1.02489	950.770	12.72	0.21	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,662.77000	1.66277		1,771.06000	1.77106	1,662.770	13.28	0.31	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,663.43000	2.66343		2,809.01000	2.80901	2,663.430	13.80	0.42	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,032.85000	2.03285		1,947.75000	1.94775	2,032.850	15.30	0.29	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,753.51000	1.75351		1,679.19000	1.67919	1,753.510	15.65	0.26	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.35386	88.39330		10.31121	88.72317		14.05	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	753.13000	0.75313		806.05000	0.80605	753.130	13.13	0.14	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,374.24000	1.37424		1,458.00000	1.45800	1,374.240	13.17	0.23	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	2,424.58000	2.42458		2,548.19000	2.54819	2,424.580	13.57	0.35	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	3,197.32000	3.19732		3,344.79000	3.34479	3,197.320	13.80	0.42	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	3,365.28000	3.36528		3,517.48000	3.51748	3,365.280	13.85	0.43	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,379.80000	2.37980		2,293.68000	2.29368	2,379.800	15.20	0.29	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	1,970.01000	1.97001		1,896.19000	1.89619	1,970.010	15.33	0.25	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,874.67000	1.87467		1,803.67000	1.80367	1,874.670	15.33	0.24	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			10.11025	91.34690		10.06723	91.70301		12.49	0.00	25,029,050.60	274	95,183.00	
R2048	On 07/05/2020	Bond Future			10.17971	88.56793		10.13528	88.93123		13.19	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.24988	90.18975		10.20348	90.56439		13.89	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	480.28000	0.48028		530.54000	0.53054	480.280	12.27	0.12	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	785.85000	0.78585		859.70000	0.85970	785.850	12.27	0.18	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.32113	87.44282		10.27306	87.82615		14.50	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			6.66273	102.55425		6.65903	102.55824		0.51	0.00	0.00	0	14,955.00	
R208	On 07/05/2020	Bond Future			6.45465	101.01536		6.44891	101.02024		0.45	0.00	0.00	0	60.00	
R208	On 06/08/2020	Bond Future			6.04589	102.87620		6.02940	102.88642		0.38	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			5.06396	101.39156		5.03163	101.40399		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	

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			9.79731		73.80394		9.75915	74.04537		11.86	0.00	0.00	0	103,446.00
R209	On 06/02/2020	Bond Future	9.40	Call	245.86000		0.24586		301.04000	0.30104	245.860	11.29	0.17	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.86539		71.99444		9.82595	72.24091		12.50	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.93426		73.31315		9.89299	73.56790		13.04	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.00144		71.53678		9.95865	71.79772		13.64	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			188.69248		188.69248		188.81616	188.81616			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			189.52594		189.52594		189.65330	189.65330			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			193.09420		193.09420		193.23366	193.23366			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			193.99193		193.99193		194.13777	194.13777			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			161.65657		161.65657		161.74452	161.74452			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future			164.63520		164.63520		164.72602	164.72602			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.44672		165.44672		165.54761	165.54761			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.54255		168.54255		168.64861	168.64861			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			9.26782		87.68941		9.22962	87.92302		9.12	0.00	0.00	0	24,111.00
R213	On 07/05/2020	Bond Future			9.33055		85.73181		9.29087	85.97042		9.55	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.39356		87.30370		9.35168	87.55118		9.87	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.45893		85.38849		9.41522	85.64224		10.32	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			10.01923		72.30063		9.97615	72.58363		12.87	0.00	0.00	0	19,434.00
R214	On 06/02/2020	Bond Future	9.52	Call	153.96000		0.15396		198.19000	0.19819	153.960	11.91	0.12	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	740.94000		0.74094		867.78000	0.86778	740.940	12.65	0.38	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	362.98000		0.36298		320.80000	0.32080	362.980	13.78	0.20	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.08627		70.31705		10.04183	70.60576		13.60	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	429.06000		0.42906		483.88000	0.48388	429.060	12.20	0.16	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	1,721.92000	1.72192	1,858.99000	1.85899	1,721.920	13.46	0.43	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,053.82000	1.05382	987.33000	0.98733	1,053.820	15.02	0.26	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.15385	71.60484	10.10750	71.90255		14.24	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.22256	69.65051	10.17460	69.95514		14.87	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 :												134,802,219.78	1,289	1 222 772.00
Grand Total:												134,802,219.78	1,289	1 222 772.00