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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/11/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
5Y STND	On 21/12/2021	Interest Rate Swap	95.53000	95.53000		95.57000	95.57000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	677.19500	677.19500		676.10500	676.10500			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	689.48800	689.48800		688.40000	688.40000			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	702.20600	702.20600		700.81800	700.81800			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	780.91300	780.91300		778.92000	778.92000			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	795.08800	795.08800		793.08500	793.08500			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	809.75400	809.75400		807.39100	807.39100			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	698.30800	698.30800		696.45100	696.45100			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	710.98400	710.98400		709.11600	709.11600			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	724.09800	724.09800		721.90800	721.90800			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 07/11/2019	Bond Future	10.84000		77.50972		10.84000	77.50972			0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.04643		78.39653		11.08574	78.17367			0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.16710		76.02581		11.20720	75.80258			0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.28986		77.41973		11.33724	77.16089			0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.41440		75.08499		11.46557	74.81060			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 07/11/2019	Bond Future	11.18500		78.48768		11.18500	78.48768			0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.39165		79.28821		11.42496	79.07392			0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.51194		76.46275		11.54595	76.24797			0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.63261		77.86376		11.67302	77.61316			0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.75396		75.06752		11.79771	74.80116			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	690.57400		690.57400		688.68900	688.68900			0.00	0.00	0	1,255.00
GOVI	On 07/05/2020	GOVI	703.11000		703.11000		701.21300	701.21300			0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	716.07900		716.07900		713.86300	713.86300			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	136.77474		136.77474		136.77474	136.77474			0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	137.31957		137.31957		137.28648	137.28648			0.00	411,958,710.00	3,000	4,913.00
I2025	On 07/05/2020	Bond Future	139.84486		139.84486		139.81698	139.81698			0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	140.97896		140.97896		140.89307	140.89307			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	143.62359		143.62359		143.51521	143.51521			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 07/11/2019	Bond Future	101.06158		101.06158		101.06158	101.06158			0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	102.34377		102.34377		102.50882	102.50882			0.00	0.00	0	3,860.00
I2029	On 07/05/2020	Bond Future	103.11337		103.11337		103.28572	103.28572			0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	105.05962		105.05962		105.19272	105.19272			0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.88759		105.88759		106.00771	106.00771			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 07/11/2019	Bond Future	101.20653		101.20653		101.20653	101.20653			0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	102.29513		102.29513		102.47724	102.47724			0.00	0.00	0	6,260.00

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
I2033	On 07/05/2020	Bond Future		102.98090	102.98090		103.17062	103.17062			0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future		104.92463	104.92463		105.07553	105.07553			0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future		105.67144	105.67144		105.80979	105.80979			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
I2038	On 07/11/2019	Bond Future		118.59999	118.59999		118.59999	118.59999			0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future		118.16448	118.16448		118.44665	118.44665			0.00	0.00	0	10,686.00
I2038	On 07/05/2020	Bond Future		120.33748	120.33748		120.62989	120.62989			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future		120.91516	120.91516		121.16367	121.16367			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future		123.18339	123.18339		123.41856	123.41856			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 07/11/2019	Bond Future		108.74283	108.74283		108.74283	108.74283			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future		108.16932	108.16932		109.48288	109.48288			0.00	0.00	0	11,575.00
I2046	On 07/05/2020	Bond Future		108.41042	108.41042		109.75284	109.75284			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future		110.45670	110.45670		111.77909	111.77909			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		110.73290	110.73290		112.06378	112.06378			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 07/11/2019	Bond Future		112.55232	112.55232		112.55232	112.55232			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future		110.43389	110.43389		111.81473	111.81473			0.00	0.00	0	11,627.00
I2050	On 07/05/2020	Bond Future		112.46476	112.46476		113.87560	113.87560			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future		112.70738	112.70738		114.09821	114.09821			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		114.82144	114.82144		116.22181	116.22181			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 06/02/2020	Index Future		261.49300	261.49300		262.39600	262.39600			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future		266.30300	266.30300		267.23100	267.23100			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future		271.27700	271.27700		272.11400	272.11400			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 07/11/2019	Bond Future		8.35500	115.43612		8.35500	115.43612		6.41	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future		8.51015	111.64894		8.55799	111.38881		6.34	0.00	109,639,259.08	982	101,567.00
R186	On 06/02/2020	Bond Future	8.11	Call	516.56000	0.51656	457.97000	0.45797	516.560	6.14	0.26	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,398.86000	1.39886	1,540.83000	1.54083	1,398.860	6.34	0.50	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	493.56000	0.49356	562.66000	0.56266	493.560	6.75	0.23	0.00	0	821.00
R186	On 07/05/2020	Bond Future		8.56915	113.67517		8.61853	113.41538		6.18	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	255.96000	0.25596	228.21000	0.22821	255.960	5.48	0.12	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	4,167.35000	4.16735	4,375.15000	4.37515	4,167.350	5.71	0.78	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,243.28000	1.24328	1,151.66000	1.15166	1,243.280	6.02	0.38	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	2,142.62000	2.14262	2,286.21000	2.28621	2,142.620	6.18	0.52	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,256.03000	1.25603	1,354.75000	1.35475	1,256.030	6.58	0.35	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future		8.62733	110.46302		8.68842	110.15248		6.13	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
R186	On 05/11/2020	Bond Future			8.68233		112.53653		8.75002	112.20440		5.98	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 07/11/2019	Bond Future			306.10039		306.10039		306.10039	306.10039			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			303.84237		303.84237		303.86529	303.86529			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future			309.43002		309.43002		309.46596	309.46596			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			307.47651		307.47651		307.38760	307.38760			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			313.24418		313.24418		313.10846	313.10846			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 07/11/2019	Bond Future			230.34234		230.34234		230.34234	230.34234			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			229.20739		229.20739		230.36253	230.36253			0.00	0.00	0	8,488.00
R202	On 07/05/2020	Bond Future			233.42252		233.42252		234.60827	234.60827			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			233.68857		233.68857		234.80131	234.80131			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			238.07234		238.07234		239.17114	239.17114			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 07/11/2019	Bond Future			7.37000		102.64094		7.37000	102.64094		2.69	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.45878		104.28582		7.51108	104.14499		2.60	0.00	0.00	0	42,372.00
R2023	On 07/05/2020	Bond Future			7.46306		102.24613		7.51854	102.10763		2.66	0.00	120,343,695.01	1,177	14,257.00
R2023	On 06/08/2020	Bond Future			7.45176		104.13137		7.53170	103.94788		2.46	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.43894		102.15080		7.53523	101.94954		2.44	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 07/11/2019	Bond Future			9.05500		95.30208		9.05500	95.30208		9.40	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future			9.22046		92.38878		9.26540	92.11549		9.31	0.00	0.00	0	78,002.00
R2030	On 06/02/2020	Bond Future	8.40	Call	163.28000		0.16328		142.51000	0.14251	163.280	8.41	0.09	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,046.76000		1.04676		955.46000	0.95546	1,046.760	9.08	0.38	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	1,575.55000		1.57555		1,718.23000	1.71823	1,575.550	9.31	0.47	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	1,195.06000		1.19506		1,314.50000	1.31450	1,195.060	9.46	0.39	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.29213		94.06530		9.33806	93.79165		9.26	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.36480		91.78605		9.41924	91.46870		9.28	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.43039		93.51058		9.48929	93.17427		9.22	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,146.72000		1.14672		1,065.01000	1.06501	1,146.720	8.20	0.26	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,306.91000		2.30691		2,176.87000	2.17687	2,306.910	8.93	0.41	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,858.50000		1.85850		1,959.54000	1.95954	1,858.500	10.89	0.28	0.00	0	16,000.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.39500		92.67506		9.39500	92.67506		10.96	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.55568		93.73995		9.61012	93.37969		10.38	0.00	0.00	0	65,427.00

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R2032	On 07/05/2020	Bond Future			9.63054		91.28164		9.68632	90.91896		10.90	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.70561		92.95889		9.76938	92.55168		10.54	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.77926		90.54662		9.84747	90.11883		11.01	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.68000		95.40662		9.68000	95.40662		11.95	0.00	0.00	0	0.00
R2035	On 06/02/2020	Bond Future			9.84254		96.49717		9.88102	96.21551		11.32	0.00	81,443,611.48	844	115,017.00
R2035	On 07/05/2020	Bond Future			9.91770		93.74523		9.95683	93.46313		11.96	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	870.89000		0.87089		816.83000	0.81683	870.890	11.10	0.22	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	1,008.22000		1.00822		947.84000	0.94784	1,008.220	11.22	0.24	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,560.36000		2.56036		2,442.80000	2.44280	2,560.360	11.96	0.45	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,663.70000		2.66370		2,543.01000	2.54301	2,663.700	12.00	0.47	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.57	Put	1,567.43000		1.56743		1,656.11000	1.65611	1,567.430	13.24	0.28	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,294.68000		1.29468		1,370.89000	1.37089	1,294.680	13.58	0.24	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.99278		95.46738		10.03873	95.14134		11.57	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	951.10000		0.95110		896.03000	0.89603	951.100	11.82	0.19	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	1,328.47000		1.32847		1,256.17000	1.25617	1,328.470	11.82	0.24	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			10.06979		92.76013		10.11922	92.41486		12.17	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 07/11/2019	Bond Future			9.83000		91.43983		9.83000	91.43983		12.67	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.98865		88.19815		10.02671	87.91904		12.59	0.00	0.00	0	67,032.00
R2037	On 07/05/2020	Bond Future			10.06764		89.79862		10.10634	89.51890		12.71	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.14809		87.18857		10.19330	86.86684		12.93	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			10.22173		88.82845		10.27018	88.48841		12.96	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 07/11/2019	Bond Future			9.97000		94.14818		9.97000	94.14818		13.14	0.00	0.00	0	0.00
R2040	On 06/02/2020	Bond Future			10.13498		90.62206		10.17283	90.32604		13.07	0.00	0.00	0	44,716.00
R2040	On 07/05/2020	Bond Future			10.21516		92.26652		10.25365	91.96973		13.22	0.00	0.00	0	0.00
R2040	On 06/08/2020	Bond Future			10.29689		89.45090		10.34168	89.11075		13.48	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			10.37181		91.13362		10.41973	90.77454		13.53	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future			10.02500		90.91851		10.02500	90.91851		13.85	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future			10.19296		87.40811		10.22533	87.15162		13.77	0.00	108,298,648.29	1,239	40,160.00
R2044	On 06/02/2020	Bond Future	9.09	Call	72.82000		0.07282		65.96000	0.06596	72.820	11.79	0.04	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	906.57000		0.90657		849.69000	0.84969	906.570	13.35	0.27	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	914.02000		0.91402		986.63000	0.98663	914.020	15.45	0.23	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.27080		88.99417		10.30362	88.73760		13.93	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	565.57000		0.56557		532.95000	0.53295	565.570	12.22	0.15	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	677.08000		0.67708		639.48000	0.63948	677.080	12.37	0.17	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	900.73000		0.90073		853.83000	0.85383	900.730	12.62	0.21	0.00	0	129.00

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	9.91	Call	2,124.94000	2.12494	2,036.90000	2.03690	2,124.940	13.46	0.38	0.00	0	556.00		
R2044	On 07/05/2020	Bond Future	9.97	Call	2,326.09000	2.32609	2,232.36000	2.23236	2,326.090	13.56	0.41	0.00	0	129.00		
R2044	On 07/05/2020	Bond Future	9.98	Call	2,360.47000	2.36047	2,265.79000	2.26579	2,360.470	13.58	0.41	0.00	0	100.00		
R2044	On 07/05/2020	Bond Future	10.81	Put	1,917.27000	1.91727	2,006.67000	2.00667	1,917.270	14.86	0.31	0.00	0	129.00		
R2044	On 07/05/2020	Bond Future	11.02	Put	1,536.50000	1.53650	1,611.86000	1.61186	1,536.500	15.30	0.26	0.00	0	556.00		
R2044	On 07/05/2020	Bond Future	11.09	Put	1,429.38000	1.42938	1,500.54000	1.50054	1,429.380	15.46	0.24	0.00	0	100.00		
R2044	On 06/08/2020	Bond Future			10.35003	86.24367	10.38869	85.94581		14.22	0.00	0.00	0	0.00		
R2044	On 06/08/2020	Bond Future	9.01	Call	627.08000	0.62708	590.84000	0.59084	627.080	12.74	0.14	0.00	0	140.00		
R2044	On 06/08/2020	Bond Future	9.36	Call	1,148.83000	1.14883	1,089.60000	1.08960	1,148.830	12.93	0.22	0.00	0	602.00		
R2044	On 06/08/2020	Bond Future	9.66	Call	1,873.85000	1.87385	1,789.03000	1.78903	1,873.850	13.43	0.31	0.00	0	140.00		
R2044	On 06/08/2020	Bond Future	9.98	Call	2,856.52000	2.85652	2,742.82000	2.74282	2,856.520	13.89	0.41	0.00	0	602.00		
R2044	On 06/08/2020	Bond Future	10.93	Put	2,570.96000	2.57096	2,676.63000	2.67663	2,570.960	15.28	0.32	0.00	0	140.00		
R2044	On 06/08/2020	Bond Future	11.09	Put	2,255.52000	2.25552	2,350.81000	2.35081	2,255.520	15.59	0.29	0.00	0	602.00		
R2044	On 05/11/2020	Bond Future			10.42258	87.86618	10.46407	87.55055		14.29	0.00	0.00	0	0.00		
R2044	On 05/11/2020	Bond Future	9.29	Call	1,496.03000	1.49603	1,427.38000	1.42738	1,496.030	13.15	0.24	0.00	0	568.00		
R2044	On 05/11/2020	Bond Future	9.97	Call	3,372.84000	3.37284	3,250.40000	3.25040	3,372.840	13.99	0.41	0.00	0	568.00		
R2044	On 05/11/2020	Bond Future	11.38	Put	2,544.69000	2.54469	2,639.57000	2.63957	2,544.690	15.78	0.28	0.00	0	568.00		
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R2048	On 07/11/2019	Bond Future			10.00500	89.98689	10.00500	89.98689		14.28	0.00	0.00	0	0.00		
R2048	On 06/02/2020	Bond Future			10.17412	90.82282	10.20633	90.56061		13.53	0.00	0.00	0	93,422.00		
R2048	On 07/05/2020	Bond Future			10.24593	88.03134	10.27859	87.76882		14.38	0.00	0.00	0	0.00		
R2048	On 06/08/2020	Bond Future			10.31764	89.64771	10.35594	89.34396		13.96	0.00	0.00	0	0.00		
R2048	On 06/08/2020	Bond Future	9.00	Call	940.63000	0.94063	894.84000	0.89484	940.630	14.16	0.17	0.00	0	3,000.00		
R2048	On 06/08/2020	Bond Future	9.25	Call	1,342.63000	1.34263	1,281.16000	1.28116	1,342.630	14.16	0.23	0.00	0	20,640.00		
R2048	On 05/11/2020	Bond Future			10.39046	86.89518	10.43155	86.57348		14.76	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 07/11/2019	Bond Future			6.85000	102.39513	6.85000	102.39513		0.06	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 07/11/2019	Bond Future			6.62500	100.94576	6.62500	100.94576		0.77	0.00	0.00	0	0.00		
R208	On 06/02/2020	Bond Future			6.55804	102.66713	6.60403	102.61752		0.61	0.00	718,669.91	7	11,613.00		
R208	On 07/05/2020	Bond Future			6.32336	101.12710	6.37743	101.08106		0.56	0.00	0.00	0	0.00		
R208	On 06/08/2020	Bond Future			5.85303	102.99580	5.99668	102.90670		0.41	0.00	0.00	0	0.00		
R208	On 05/11/2020	Bond Future			4.73511	101.51805	5.00842	101.41291		0.24	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		

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
R209	On 07/11/2019	Bond Future			9.69000		72.75389		9.69000	72.75389		13.48	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.84653		73.49427		9.88405	73.25951		12.88	0.00	108,477,542.52	1,476	102,641.00
R209	On 06/02/2020	Bond Future	9.40	Call	711.38000		0.71138		658.00000	0.65800	711.380	12.38	0.27	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.91650		71.67686		9.95465	71.44114		13.51	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.98636		72.99341		10.03058	72.72365		13.12	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.05455		71.21481		10.10187	70.92971		13.74	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 07/11/2019	Bond Future			187.18458		187.18458		187.18458	187.18458			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future			190.03368		190.03368		189.94149	189.94149			0.00	0.00	0	1,772.00
R210	On 07/05/2020	Bond Future			190.87851		190.87851		190.79237	190.79237			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			194.48125		194.48125		194.31496	194.31496			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			195.40728		195.40728		195.20924	195.20924			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 07/11/2019	Bond Future			161.44884		161.44884		161.44884	161.44884			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future			161.91334		161.91334		161.93990	161.93990			0.00	0.00	0	6,495.00
R212	On 07/05/2020	Bond Future			164.89082		164.89082		164.92487	164.92487			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.70923		165.70923		165.67617	165.67617			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.81769		168.81769		168.75955	168.75955			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 07/11/2019	Bond Future			9.26000		85.76324		9.26000	85.76324		10.51	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future			9.42638		86.72881		9.47065	86.46320		10.01	0.00	0.00	0	24,070.00
R213	On 07/05/2020	Bond Future			9.49523		84.75098		9.54039	84.48465		10.40	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.56355		86.30893		9.61644	86.00258		10.03	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.63443		84.37970		9.69138	84.05577		10.40	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 07/11/2019	Bond Future			9.93500		71.10132		9.93500	71.10132		14.66	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future			10.10217		71.76090		10.13430	71.55361		13.97	0.00	0.00	0	17,710.00
R214	On 06/02/2020	Bond Future	9.52	Call	527.19000		0.52719		492.34000	0.49234	527.190	13.12	0.21	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	1,265.08000		1.26508		1,196.64000	1.19664	1,265.080	13.77	0.39	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	1,172.23000		1.17223		1,253.71000	1.25371	1,172.230	14.74	0.33	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.17204		69.76518		10.20459	69.55758		14.75	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	745.61000		0.74561		708.32000	0.70832	745.610	13.57	0.21	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	2,093.36000	2.09336	2,013.91000	2.01391	2,093.360	14.62	0.43	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,765.94000	1.76594	1,842.59000	1.84259	1,765.940	16.02	0.33	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.24167	71.04630	10.27979	70.80609		14.34	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.31247	69.08515	10.35333	68.83065		15.10	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 :												940,880,136.29	8,725	1 110 240.00
Grand Total:												940,880,136.29	8,725	1 110 240.00