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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/12/2019

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		95.10000	95.10000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	683.47400	683.47400		684.75400	684.75400			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	695.90500	695.90500		697.20900	697.20900			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	708.73900	708.73900		710.06600	710.06600			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	792.25400	792.25400		794.53800	794.53800			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	806.66400	806.66400		808.98900	808.98900			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	821.54000	821.54000		823.90800	823.90800			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	705.50200	705.50200		707.66700	707.66700			0.00	0.00	0	416.00
ALBI	On 07/05/2020	Index Future	718.33400	718.33400		720.53900	720.53900			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	731.58100	731.58100		733.82600	733.82600			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	10.93115	79.05556		10.88675	79.31159				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.04703	76.69996		11.00100	76.96071				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.16529	78.10643		11.11755	78.37200				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.28561	75.78206		11.23610	76.05252				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	11.23330	80.32089		11.18377	80.64871				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.34727	77.51738		11.29595	77.85110				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.46191	78.93805		11.40873	79.27800				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.57734	76.15931		11.52222	76.50554				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	697.77600	697.77600		700.00100	700.00100				0.00	0.00	0	1,245.00
GOVI	On 07/05/2020	GOVI	710.46700	710.46700		712.73300	712.73300				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	723.57000	723.57000		725.87600	725.87600				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.22335	136.22335		136.36722	136.36722				0.00	0.00	0	5,063.00
I2025	On 07/05/2020	Bond Future	138.73448	138.73448		138.88094	138.88094				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	139.85180	139.85180		140.00096	140.00096				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.47154	142.47154		142.62342	142.62342				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	101.66191	101.66191		101.58784	101.58784				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	102.42615	102.42615		102.35070	102.35070				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.35975	104.35975		104.28292	104.28292				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.17470	105.17470		105.09632	105.09632				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	101.59489	101.59489		101.60436	101.60436				0.00	0.00	0	6,960.00
I2033	On 07/05/2020	Bond Future	102.27550	102.27550		102.28517	102.28517				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	104.20635	104.20635		104.21619	104.21619				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.94000	104.94000		104.94992	104.94992				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			116.99596		116.99596		117.09063	117.09063			0.00	0.00	0	10,886.00
I2038	On 07/05/2020	Bond Future			119.15269		119.15269		119.24902	119.24902			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			119.71261		119.71261		119.81062	119.81062			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			121.95499		121.95499		122.05492	122.05492			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			107.53436		107.53436		107.54424	107.54424			0.00	0.00	0	12,850.00
I2046	On 07/05/2020	Bond Future			107.77290		107.77290		107.78283	107.78283			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			109.80745		109.80745		109.81759	109.81759			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			110.07300		110.07300		110.08338	110.08338			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			110.04440		110.04440		110.38009	110.38009			0.00	0.00	0	11,797.00
I2050	On 07/05/2020	Bond Future			112.07286		112.07286		112.41476	112.41476			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			112.31312		112.31312		112.66137	112.66137			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.41709		114.41709		114.77178	114.77178			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			259.79200		259.79200		259.92700	259.92700			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future			264.58100		264.58100		264.71900	264.71900			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			269.52300		269.52300		269.66300	269.66300			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			8.22425		113.22010		8.17878	113.47262		5.69	0.00	70,422,902.20	622	103,551.00
R186	On 06/02/2020	Bond Future	8.11	Call	540.32000		0.54032		673.98000	0.67398	540.320	5.61	0.38	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	298.36000		0.29836		267.01000	0.26701	298.360	5.87	0.24	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	31.47000		0.03147		29.90000	0.02990	31.470	6.44	0.03	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.26749		115.27941		8.21967	115.53646		5.64	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	319.29000		0.31929		375.75000	0.37575	319.290	5.34	0.17	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	2,711.62000		2.71162		2,551.72000	2.55172	2,711.620	5.47	0.70	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,580.22000		1.58022		1,733.46000	1.73346	1,580.220	5.66	0.51	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,031.84000		1.03184		956.76000	0.95676	1,031.840	5.79	0.37	938,394.39	22	23,230.00
R186	On 07/05/2020	Bond Future	8.93	Put	479.13000		0.47913		443.41000	0.44341	479.130	6.22	0.20	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.30936		112.09776		8.25897	112.35968		5.93	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.34771		114.19757		8.29459	114.46421		5.94	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,371.63000		1.37163		1,477.26000	1.47726	1,371.630	5.76	0.35	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,495.63000		2.49563		2,645.58000	2.64558	2,495.630	5.98	0.51	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	1,057.34000		1.05734		1,003.31000	1.00331	1,057.340	6.61	0.25	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			301.42318		301.42318		301.45603	301.45603			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			306.97941		306.97941		307.01297	307.01297			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			305.00041		305.00041		305.03431	305.03431			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			310.71351		310.71351		310.74795	310.74795			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			227.03915		227.03915		227.06068	227.06068			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			231.22436		231.22436		231.24630	231.24630			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			231.46013		231.46013		231.48241	231.48241			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			235.79588		235.79588		235.81829	235.81829			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			7.19981		104.98675		7.14777	105.12832		2.21	0.00	0.00	0	44,450.00
R2023	On 07/05/2020	Bond Future			7.17704		102.96395		7.11991	103.10809		2.24	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.13473		104.86321		7.07142	105.01016		2.24	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.08623		102.89238		7.01554	103.04184		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			9.00663		93.70393		8.96156	93.98428		8.47	0.00	0.00	0	77,583.00
R2030	On 06/02/2020	Bond Future	8.40	Call	55.53000		0.05553		86.06000	0.08606	55.530	7.82	0.06	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,001.38000		1.00138		1,186.85000	1.18685	1,001.380	8.47	0.50	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	465.91000		0.46591		424.97000	0.42497	465.910	8.76	0.28	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	273.74000		0.27374		252.19000	0.25219	273.740	9.01	0.18	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.06930		95.40825		9.02248	95.69370		8.49	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.13289		93.15421		9.08418	93.44497		9.12	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.18984		94.90105		9.13923	95.19710		9.12	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,162.82000		1.16282		1,255.42000	1.25542	1,162.820	8.56	0.27	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,510.33000		1.51033		1,620.24000	1.62024	1,510.330	8.68	0.32	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,942.19000		1.94219		2,070.79000	2.07079	1,942.190	8.81	0.38	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,708.30000		2.70830		2,864.58000	2.86458	2,708.300	8.99	0.47	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,736.27000		2.73627		2,893.46000	2.89346	2,736.270	8.99	0.47	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,296.55000		3.29655		3,470.45000	3.47045	3,296.550	9.11	0.53	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,449.02000		1.44902		1,385.73000	1.38573	1,449.020	9.83	0.26	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,069.68000		1.06968		1,021.82000	1.02182	1,069.680	10.05	0.21	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	951.40000		0.95140		908.12000	0.90812	951.400	10.05	0.19	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			9.38473		94.88419		9.34489	95.15371		9.51	0.00	0.00	0	71,285.00
R2032	On 07/05/2020	Bond Future			9.45287		92.45032		9.41159	92.72481		9.96	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.52141		94.14945		9.47863	94.42903		10.39	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.58876		91.75631		9.54443	92.04100		10.75	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,839.61000		1.83961		1,951.95000	1.95195	1,839.610	10.37	0.33	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	2,248.72000		2.24872		2,375.85000	2.37585	2,248.720	10.49	0.38	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	3,177.01000		3.17701		3,332.26000	3.33226	3,177.010	10.71	0.48	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,721.87000		3.72187		3,890.89000	3.89089	3,721.870	10.83	0.53	0.00	0	3,000.00

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R2032	On 05/11/2020	Bond Future	10.99	Put	979.02000	0.97902		942.61000	0.94261	979.020	11.76	0.17	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	880.86000	0.88086		847.71000	0.84771	880.860	11.76	0.16	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			9.72361	97.37572		9.67372	97.74790		10.44	0.00	0.00	0	118,282.00	
R2035	On 07/05/2020	Bond Future			9.79423	94.64373		9.74269	95.02259		10.98	0.00	0.00	0	0.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	549.21000	0.54921		641.76000	0.64176	549.210	9.82	0.19	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	677.66000	0.67766		784.01000	0.78401	677.660	9.98	0.22	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	2,309.34000	2.30934		2,528.98000	2.52898	2,309.340	10.98	0.49	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	2,422.93000	2.42293		2,648.00000	2.64800	2,422.930	11.02	0.51	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	823.88000	0.82388		772.20000	0.77220	823.880	12.49	0.20	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	640.24000	0.64024		601.03000	0.60103	640.240	12.88	0.16	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			9.86505	96.38265		9.81174	96.76860		11.51	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	569.46000	0.56946		642.22000	0.64222	569.460	10.19	0.15	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	893.59000	0.89359		994.80000	0.99480	893.590	10.19	0.21	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			9.93809	93.68943		9.88297	94.08245		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			9.89218	88.91166		9.84736	89.24613		11.64	0.00	0.00	0	77,689.00	
R2037	On 07/05/2020	Bond Future			9.96749	90.52881		9.92121	90.86934		11.69	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			10.04452	87.93244		9.99669	88.27919		12.87	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			10.11518	89.58339		10.06581	89.93654		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			10.01746	91.55111		9.96760	91.94988		12.07	0.00	0.00	0	52,644.00	
R2040	On 07/05/2020	Bond Future			10.09334	93.21623		10.04187	93.62229		12.13	0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	817.28000	0.81728		939.09000	0.93909	817.280	11.21	0.23	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	2,338.58000	2.33858		2,565.75000	2.56575	2,338.580	12.13	0.47	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.17097	90.41834		10.11779	90.83193		13.39	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			10.24222	92.11631		10.18736	92.53751		13.28	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	2,063.06000	2.06306		2,217.74000	2.21774	2,063.060	12.64	0.32	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	2,714.75000	2.71475		2,898.49000	2.89849	2,714.750	12.85	0.38	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	3,600.60000	3.60060		3,817.77000	3.81777	3,600.600	13.08	0.46	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	4,452.27000	4.45227		4,696.54000	4.69654	4,452.270	13.26	0.52	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	1,521.20000	1.52120		1,453.19000	1.45319	1,521.200	14.50	0.21	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	1,229.83000	1.22983		1,173.16000	1.17316	1,229.830	14.50	0.17	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			10.09177	88.21815		10.04190	88.62201		12.73	0.00	0.00	0	50,701.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	4.95000	0.00495		10.10000	0.01010	4.950	11.27	0.00	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	408.62000	0.40862		543.83000	0.54383	408.620	12.24	0.21	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	179.54000	0.17954		169.81000	0.16981	179.540	14.58	0.09	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.16591	89.82275		10.11448	90.23388		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	278.59000	0.27859	337.42000	0.33742	278.590	10.78	0.10	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	355.24000	0.35524	425.49000	0.42549	355.240	10.88	0.13	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	520.85000	0.52085	613.02000	0.61302	520.850	11.06	0.17	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,717.97000	1.71797	1,912.81000	1.91281	1,717.970	12.20	0.39	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,932.80000	1.93280	2,140.75000	2.14075	1,932.800	12.33	0.42	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,969.91000	1.96991	2,180.02000	2.18002	1,969.910	12.36	0.43	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	1,074.99000	1.07499	1,006.81000	1.00681	1,074.990	13.92	0.24	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	805.94000	0.80594	756.00000	0.75600	805.940	14.45	0.18	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	732.91000	0.73291	687.96000	0.68796	732.910	14.63	0.17	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.24170	87.08760	10.18859	87.50641		14.15	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	515.17000	0.51517	583.47000	0.58347	515.170	12.51	0.13	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	1,024.89000	1.02489	1,137.33000	1.13733	1,024.890	12.72	0.22	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,771.06000	1.77106	1,931.16000	1.93116	1,771.060	13.28	0.32	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	2,809.01000	2.80901	3,019.32000	3.01932	2,809.010	13.80	0.43	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	1,947.75000	1.94775	1,855.07000	1.85507	1,947.750	15.30	0.28	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,679.19000	1.67919	1,599.46000	1.59946	1,679.190	15.65	0.25	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.31121	88.72317	10.25647	89.14966		14.05	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	806.05000	0.80605	885.70000	0.88570	806.050	13.13	0.15	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	1,458.00000	1.45800	1,580.92000	1.58092	1,458.000	13.17	0.24	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.72	Call	2,548.19000	2.54819	2,725.29000	2.72529	2,548.190	13.57	0.36	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	3,344.79000	3.34479	3,553.51000	3.55351	3,344.790	13.80	0.43	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	3,517.48000	3.51748	3,732.40000	3.73240	3,517.480	13.85	0.45	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.17	Put	2,293.68000	2.29368	2,197.67000	2.19767	2,293.680	15.20	0.28	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	1,896.19000	1.89619	1,814.90000	1.81490	1,896.190	15.33	0.24	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	1,803.67000	1.80367	1,725.71000	1.72571	1,803.670	15.33	0.23	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			10.06723	91.70301	10.01736	92.11902		12.49	0.00	0.00	0	94,909.00
R2048	On 07/05/2020	Bond Future			10.13528	88.93123	10.08389	89.35475		13.19	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.20348	90.56439	10.15048	90.99579		13.89	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	530.54000	0.53054	601.27000	0.60127	530.540	12.27	0.13	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	859.70000	0.85970	961.04000	0.96104	859.700	12.27	0.19	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.27306	87.82615	10.21842	88.26551		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			6.65903	102.55824	6.66317	102.55378		0.51	0.00	0.00	0	14,955.00
R208	On 07/05/2020	Bond Future			6.44891	101.02024	6.45425	101.01570		0.45	0.00	0.00	0	60.00
R208	On 06/08/2020	Bond Future			6.02940	102.88642	6.03697	102.88173		0.38	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			5.03163	101.40399	5.04412	101.39919		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			9.75915		74.04537		9.71430	74.33063		11.86	0.00	0.00	0	103,446.00
R209	On 06/02/2020	Bond Future	9.40	Call	301.04000		0.30104		395.68000	0.39568	301.040	11.29	0.20	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.82595		72.24091		9.77973	72.53132		12.50	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.89299		73.56790		9.84533	73.86373		13.04	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			9.95865		71.79772		9.90952	72.09902		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			188.81616		188.81616		188.83492	188.83492			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			189.65330		189.65330		189.67230	189.67230			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			193.23366		193.23366		193.25296	193.25296			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			194.13777		194.13777		194.15737	194.15737			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			161.74452		161.74452		161.76331	161.76331			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future			164.72602		164.72602		164.74515	164.74515			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.54761		165.54761		165.56700	165.56700			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.64861		168.64861		168.66830	168.66830			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			9.22962		87.92302		9.18467	88.19901		9.12	0.00	0.00	0	24,111.00
R213	On 07/05/2020	Bond Future			9.29087		85.97042		9.24433	86.25142		9.55	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.35168		87.55118		9.30345	87.83737		9.87	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.41522		85.64224		9.36523	85.93367		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			9.97615		72.58363		9.92628	72.91352		12.87	0.00	0.00	0	19,434.00
R214	On 06/02/2020	Bond Future	9.52	Call	198.19000		0.19819		277.34000	0.27734	198.190	11.91	0.14	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	867.78000		0.86778		1,057.36000	1.05736	867.780	12.65	0.41	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	320.80000		0.32080		296.19000	0.29619	320.800	13.78	0.18	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.04183		70.60576		9.99050	70.94161		13.60	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	483.88000		0.48388		563.93000	0.56393	483.880	12.20	0.18	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	1,858.99000	1.85899	2,041.95000	2.04195	1,858.990	13.46	0.46	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	987.33000	0.98733	928.49000	0.92849	987.330	15.02	0.25	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.10750	71.90255	10.05462	72.24469		14.24	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.17460	69.95514	10.12016	70.30351		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 :												71,361,296.59	644	1 223 513.00
Grand Total:												71,361,296.59	644	1 223 513.00