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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/01/2020

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		95.13000	95.13000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	683.72600	683.72600		682.37900	682.37900			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	696.15600	696.15600		694.78400	694.78400			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	708.95900	708.95900		707.56200	707.56200			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	792.74100	792.74100		790.17700	790.17700			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	807.15300	807.15300		804.54200	804.54200			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	821.99800	821.99800		819.33800	819.33800			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	706.06600	706.06600		703.57800	703.57800			0.00	0.00	0	416.00
ALBI	On 07/05/2020	Index Future	718.90300	718.90300		716.36900	716.36900			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	732.12400	732.12400		729.54300	729.54300			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	10.91566	79.14474		10.96771	78.84566				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.03109	76.79011		11.08504	76.48561				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.14945	78.19439		11.20543	77.88417				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.26946	75.87013		11.32753	75.55415				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	11.21305	80.45464		11.27513	80.04583				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.32639	77.65286		11.39074	77.23659				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.44089	79.07212		11.50760	78.64799				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.55580	76.29430		11.62495	75.86237				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	698.32900	698.32900		695.80800	695.80800				0.00	0.00	0	1,243.00
GOVI	On 07/05/2020	GOVI	711.02400	711.02400		708.45700	708.45700				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	724.10100	724.10100		721.48600	721.48600				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.10371	136.10371		136.11758	136.11758				0.00	0.00	0	5,063.00
I2025	On 07/05/2020	Bond Future	138.61152	138.61152		138.62567	138.62567				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	139.72792	139.72792		139.73391	139.73391				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.34259	142.34259		142.34864	142.34864				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	101.62266	101.62266		101.67451	101.67451				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	102.39155	102.39155		102.43819	102.43819				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.31937	104.31937		104.36686	104.36686				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.13776	105.13776		105.17980	105.17980				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	101.55715	101.55715		101.56670	101.56670				0.00	0.00	0	6,960.00
I2033	On 07/05/2020	Bond Future	102.24249	102.24249		102.24604	102.24604				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	104.16756	104.16756		104.17113	104.17113				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.90516	104.90516		104.90203	104.90203				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			116.95153		116.95153		116.96271	116.96271			0.00	0.00	0	10,886.00
I2038	On 07/05/2020	Bond Future			119.10645		119.10645		119.11789	119.11789			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			119.66896		119.66896		119.67109	119.67109			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			121.90818		121.90818		121.91044	121.91044			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			107.87798		107.87798		107.88776	107.88776			0.00	0.00	0	12,850.00
I2046	On 07/05/2020	Bond Future			108.13147		108.13147		108.13205	108.13205			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			110.16736		110.16736		110.16784	110.16784			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			110.44752		110.44752		110.43809	110.43809			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			109.78859		109.78859		109.79858	109.79858			0.00	0.00	0	11,797.00
I2050	On 07/05/2020	Bond Future			111.81155		111.81155		111.82173	111.82173			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			112.05160		112.05160		112.05153	112.05153			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.14849		114.14849		114.14827	114.14827			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			259.72400		259.72400		259.78200	259.78200			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future			264.50900		264.50900		264.56900	264.56900			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			269.43700		269.43700		269.49700	269.49700			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			8.21703		113.26015		8.26342	113.00316		5.70	0.00	0.00	0	103,551.00
R186	On 06/02/2020	Bond Future	8.11	Call	525.51000		0.52551		451.88000	0.45188	525.510	5.62	0.38	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	264.15000		0.26415		343.58000	0.34358	264.150	5.88	0.22	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	23.95000		0.02395		36.89000	0.03689	23.950	6.45	0.03	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.26008		115.31919		8.30887	115.05758		5.65	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	317.93000		0.31793		280.67000	0.28067	317.930	5.36	0.17	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	2,672.42000		2.67242		2,863.23000	2.86323	2,672.420	5.49	0.69	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,585.35000		1.58535		1,462.82000	1.46282	1,585.350	5.67	0.52	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,002.27000		1.00227		1,110.42000	1.11042	1,002.270	5.80	0.37	0.00	0	23,230.00
R186	On 07/05/2020	Bond Future	8.93	Put	459.43000		0.45943		519.93000	0.51993	459.430	6.23	0.19	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.30265		112.13259		8.35409	111.86591		5.95	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.34108		114.23080		8.39532	113.95927		5.95	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,333.21000		1.33321		1,287.16000	1.28716	1,333.210	5.66	0.35	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,458.56000		2.45856		2,372.19000	2.37219	2,458.560	5.88	0.51	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	979.20000		0.97920		1,113.98000	1.11398	979.200	6.43	0.24	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			301.13383		301.13383		301.32570	301.32570			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			306.68251		306.68251		306.87788	306.87788			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			304.72549		304.72549		304.88156	304.88156			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			310.42746		310.42746		310.58630	310.58630			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			226.95395		226.95395		226.97555	226.97555			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			231.13559		231.13559		231.15757	231.15757			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			231.38111		231.38111		231.38050	231.38050			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			235.71095		235.71095		235.71013	235.71013			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			7.18401		105.02970		7.23587	104.88878		2.23	0.00	0.00	0	44,450.00
R2023	On 07/05/2020	Bond Future			7.16003		103.00684		7.21697	102.86336		2.26	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.11813		104.90172		7.18127	104.75536		2.26	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.06864		102.92955		7.13919	102.78059		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			8.99873		93.75299		9.04510	93.46551		8.47	0.00	4,218,884.55	45	77,538.00
R2030	On 06/02/2020	Bond Future	8.40	Call	48.06000		0.04806		40.60000	0.04060	48.060	7.82	0.05	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	984.88000		0.98488		873.39000	0.87339	984.880	8.47	0.51	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	418.00000		0.41800		523.98000	0.52398	418.000	8.77	0.27	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	237.59000		0.23759		309.79000	0.30979	237.590	9.02	0.17	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.06122		95.45743		9.10939	95.16475		8.49	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.12528		93.19955		9.17543	92.90125		9.12	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.18226		94.94531		9.23437	94.64158		9.13	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,162.68000		1.16268		1,091.63000	1.09163	1,162.680	8.56	0.27	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,511.34000		1.51134		1,424.80000	1.42480	1,511.340	8.68	0.32	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,944.79000		1.94479		1,840.93000	1.84093	1,944.790	8.81	0.38	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,717.43000		2.71743		2,583.24000	2.58324	2,717.430	9.00	0.47	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,745.52000		2.74552		2,610.43000	2.61043	2,745.520	9.00	0.47	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,308.11000		3.30811		3,156.01000	3.15601	3,308.110	9.12	0.53	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,426.63000		1.42663		1,514.29000	1.51429	1,426.630	9.84	0.26	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,050.97000		1.05097		1,120.17000	1.12017	1,050.970	10.06	0.20	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	934.01000		0.93401		997.39000	0.99739	934.010	10.06	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			9.37652		94.93964		9.42292	94.62686		9.51	0.00	0.00	0	70,272.00
R2032	On 07/05/2020	Bond Future			9.44447		92.50608		9.49254	92.18758		9.97	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.51343		94.20151		9.56327	93.87701		10.40	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.58078		91.80747		9.63244	91.47699		10.75	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,789.12000		1.78912		1,742.94000	1.74294	1,789.120	10.20	0.33	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	2,197.22000		2.19722		2,138.19000	2.13819	2,197.220	10.32	0.38	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	3,129.26000		3.12926		3,039.50000	3.03950	3,129.260	10.55	0.48	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,675.79000		3.67579		3,570.82000	3.57082	3,675.790	10.66	0.53	0.00	0	3,000.00

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R2032	On 05/11/2020	Bond Future	10.99	Put	960.03000	0.96003		1,024.38000	1.02438	960.030	11.77	0.17	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	863.11000	0.86311		922.48000	0.92248	863.110	11.77	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			9.70487	97.51527		9.76148	97.09465		10.45	0.00	0.00	0	118,282.00	
R2035	On 07/05/2020	Bond Future			9.77497	94.78504		9.83348	94.35672		10.99	0.00	0.00	0	0.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	561.43000	0.56143		492.17000	0.49217	561.430	9.84	0.19	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	692.57000	0.69257		611.31000	0.61131	692.570	10.00	0.22	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	2,352.87000	2.35287		2,161.24000	2.16124	2,352.870	10.99	0.50	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	2,468.61000	2.46861		2,270.67000	2.27067	2,468.610	11.03	0.52	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	776.08000	0.77608		875.63000	0.87563	776.080	12.51	0.19	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	600.10000	0.60010		680.92000	0.68092	600.100	12.90	0.15	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			9.84580	96.52174		9.90633	96.08540		11.53	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	579.96000	0.57996		522.51000	0.52251	579.960	10.20	0.15	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	910.50000	0.91050		826.82000	0.82682	910.500	10.20	0.22	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			9.91844	93.82926		9.98104	93.38486		11.94	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			9.87866	89.01235		9.93013	88.62993		11.65	0.00	0.00	0	77,689.00	
R2037	On 07/05/2020	Bond Future			9.95362	90.63066		10.00679	90.24118		11.70	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			10.03082	88.03155		10.08580	87.63481		12.88	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			10.10128	89.68260		10.15804	89.27853		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			9.99885	91.69963		10.05539	91.24960		12.08	0.00	0.00	0	52,644.00	
R2040	On 07/05/2020	Bond Future			10.07423	93.36666		10.13259	92.90850		12.14	0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	723.75000	0.72375		740.85000	0.74085	723.750	10.57	0.22	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	2,297.84000	2.29784		2,186.21000	2.18621	2,297.840	11.76	0.48	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.15182	90.56693		10.21215	90.10014		13.41	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			10.22270	92.26582		10.28495	91.79039		13.29	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	2,095.02000	2.09502		1,955.93000	1.95593	2,095.020	12.65	0.32	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	2,752.13000	2.75213		2,585.96000	2.58596	2,752.130	12.85	0.39	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	3,647.97000	3.64797		3,446.41000	3.44641	3,647.970	13.08	0.46	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	4,511.87000	4.51187		4,277.10000	4.27710	4,511.870	13.27	0.53	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	1,473.95000	1.47395		1,583.65000	1.58365	1,473.950	14.50	0.20	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	1,188.89000	1.18889		1,282.50000	1.28250	1,188.890	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			10.07324	88.36785		10.12974	87.91272		12.74	0.00	0.00	0	50,701.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	4.00000	0.00400		3.18000	0.00318	4.000	11.30	0.00	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	349.74000	0.34974		335.73000	0.33573	349.740	11.61	0.20	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	117.50000	0.11750		199.53000	0.19953	117.500	13.96	0.07	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.14689	89.97442		10.20518	89.51099		12.81	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	284.21000	0.28421	243.87000	0.24387	284.210	10.80	0.11	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	362.61000	0.36261	313.20000	0.31320	362.610	10.90	0.13	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	532.00000	0.53200	464.43000	0.46443	532.000	11.08	0.17	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,750.40000	1.75040	1,589.70000	1.58970	1,750.400	12.21	0.40	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,968.98000	1.96898	1,794.86000	1.79486	1,968.980	12.34	0.43	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	2,006.73000	2.00673	1,830.38000	1.83038	2,006.730	12.37	0.43	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	1,014.78000	1.01478	1,141.65000	1.14165	1,014.780	13.93	0.23	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	756.31000	0.75631	856.73000	0.85673	756.310	14.46	0.18	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	686.44000	0.68644	779.27000	0.77927	686.440	14.64	0.16	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.22263	87.23759	10.28284	86.76548		14.16	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	523.69000	0.52369	471.59000	0.47159	523.690	12.52	0.13	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	1,043.45000	1.04345	950.77000	0.95077	1,043.450	12.73	0.22	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,800.55000	1.80055	1,662.77000	1.66277	1,800.550	13.29	0.33	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	2,854.28000	2.85428	2,663.43000	2.66343	2,854.280	13.82	0.44	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	1,883.97000	1.88397	2,032.85000	2.03285	1,883.970	15.31	0.28	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,622.20000	1.62220	1,753.51000	1.75351	1,622.200	15.66	0.24	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.29177	88.87423	10.35386	88.39330		14.05	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	816.88000	0.81688	753.13000	0.75313	816.880	13.13	0.15	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	1,478.52000	1.47852	1,374.24000	1.37424	1,478.520	13.17	0.25	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.72	Call	2,582.76000	2.58276	2,424.58000	2.42458	2,582.760	13.57	0.36	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	3,388.78000	3.38878	3,197.32000	3.19732	3,388.780	13.80	0.44	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	3,563.42000	3.56342	3,365.28000	3.36528	3,563.420	13.85	0.45	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.17	Put	2,232.09000	2.23209	2,379.80000	2.37980	2,232.090	15.20	0.27	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	1,841.70000	1.84170	1,970.01000	1.97001	1,841.700	15.33	0.23	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	1,750.91000	1.75091	1,874.67000	1.87467	1,750.910	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			10.05878	91.77326	10.11025	91.34690		12.50	0.00	0.00	0	95,183.00
R2048	On 07/05/2020	Bond Future			10.12666	89.00202	10.17971	88.56793		13.21	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.19514	90.63203	10.24988	90.18975		13.90	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	528.30000	0.52830	480.28000	0.48028	528.300	12.28	0.13	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	858.42000	0.85842	785.85000	0.78585	858.420	12.28	0.19	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.26468	87.89328	10.32113	87.44282		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			6.66411	102.55276	6.66273	102.55425		0.51	0.00	0.00	0	14,955.00
R208	On 07/05/2020	Bond Future			6.45643	101.01385	6.45465	101.01536		0.45	0.00	0.00	0	60.00
R208	On 06/08/2020	Bond Future			6.04827	102.87473	6.04589	102.87620		0.38	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			5.06776	101.39010	5.06396	101.39156		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			9.74596		74.12909		9.79731	73.80394		11.86	0.00	0.00	0	103,446.00
R209	On 06/02/2020	Bond Future	9.40	Call	287.58000		0.28758		245.86000	0.24586	287.580	11.30	0.20	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.81245		72.32556		9.86539	71.99444		12.50	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.87966		73.65046		9.93426	73.31315		13.04	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			9.94514		71.88039		10.00144	71.53678		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			188.67375		188.67375		188.69248	188.69248			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			189.52144		189.52144		189.52594	189.52594			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			193.08980		193.08980		193.09420	193.09420			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			194.00249		194.00249		193.99193	193.99193			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			161.63778		161.63778		161.65657	161.65657			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future			164.61611		164.61611		164.63520	164.63520			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.44000		165.44000		165.44672	165.44672			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.53575		168.53575		168.54255	168.54255			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			9.21634		88.00444		9.26782	87.68941		9.12	0.00	0.00	0	24,111.00
R213	On 07/05/2020	Bond Future			9.27724		86.05259		9.33055	85.73181		9.56	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.33829		87.63051		9.39356	87.30370		9.87	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.40163		85.72133		9.45893	85.38849		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			9.95770		72.70539		10.01923	72.30063		12.87	0.00	0.00	0	19,434.00
R214	On 06/02/2020	Bond Future	9.52	Call	190.72000		0.19072		153.96000	0.15396	190.720	11.92	0.14	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	872.29000		0.87229		740.94000	0.74094	872.290	12.65	0.43	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	267.18000		0.26718		362.98000	0.36298	267.180	13.78	0.16	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.02293		70.72913		10.08627	70.31705		13.60	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	493.58000		0.49358		429.06000	0.42906	493.580	12.22	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	1,890.05000	1.89005	1,721.92000	1.72192	1,890.050	13.46	0.46	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	933.66000	0.93366	1,053.82000	1.05382	933.660	15.02	0.24	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.08858	72.02466	10.15385	71.60484		14.24	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.15533	70.07814	10.22256	69.65051		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 :												4,218,884.55	45	1 222 727.00
Grand Total:												4,218,884.55	45	1 222 727.00