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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/12/2019

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	95.12000	95.12000		95.11000	95.11000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	682.94400	682.94400		682.61300	682.61300			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	695.38000	695.38000		695.04200	695.04200			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	708.21900	708.21900		707.87400	707.87400			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	790.03400	790.03400		789.38900	789.38900			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	804.42000	804.42000		803.76200	803.76200			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	819.27200	819.27200		818.60100	818.60100			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	703.53700	703.53700		702.91100	702.91100			0.00	0.00	0	416.00
ALBI	On 07/05/2020	Index Future	716.34700	716.34700		715.71000	715.71000			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	729.57300	729.57300		728.92400	728.92400			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	10.97697	78.79263		10.99117	78.71141				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.09425	76.43381		11.10897	76.35111				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.21397	77.83700		11.22926	77.75266				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.33582	75.50920		11.35170	75.42319				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	11.27881	80.02171		11.29279	79.93020				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.39421	77.21426		11.40869	77.12115				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.51028	78.63103		11.52531	78.53606				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.62724	75.84814		11.64284	75.75130				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	695.75900	695.75900		695.11500	695.11500				0.00	6,957,590.00	1	1,245.00
GOVI	On 07/05/2020	GOVI	708.42700	708.42700		707.77100	707.77100				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	721.50700	721.50700		720.83800	720.83800				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.45241	136.45241		136.45916	136.45916				0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	138.97045	138.97045		138.97726	138.97726				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	140.09533	140.09533		140.10206	140.10206				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.72235	142.72235		142.72903	142.72903				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	101.60143	101.60143		101.81546	101.81546				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	102.36658	102.36658		102.58446	102.58446				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.30134	104.30134		104.52322	104.52322				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.11720	105.11720		105.34307	105.34307				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	101.16226	101.16226		101.16450	101.16450				0.00	0.00	0	6,260.00
I2033	On 07/05/2020	Bond Future	101.83692	101.83692		101.83916	101.83916				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.76175	103.76175		103.76386	103.76386				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.48903	104.48903		104.49114	104.49114				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2038	On 06/02/2020	Bond Future			117.10554		117.10554		117.10885	117.10885			0.00	0.00	0	10,886.00
I2038	On 07/05/2020	Bond Future			119.26644		119.26644		119.26993	119.26993			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			119.83133		119.83133		119.83448	119.83448			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			122.07830		122.07830		122.08145	122.08145			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			107.36590		107.36590		107.36761	107.36761			0.00	0.00	0	12,850.00
I2046	On 07/05/2020	Bond Future			107.60342		107.60342		107.60514	107.60514			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			109.63699		109.63699		109.63871	109.63871			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			109.90159		109.90159		109.90312	109.90312			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			110.28425		110.28425		110.28663	110.28663			0.00	0.00	0	11,797.00
I2050	On 07/05/2020	Bond Future			112.31929		112.31929		112.32169	112.32169			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			112.56680		112.56680		112.56920	112.56920			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.67775		114.67775		114.67973	114.67973			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			259.68700		259.68700		259.71700	259.71700			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future			264.47900		264.47900		264.51000	264.51000			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			269.42500		269.42500		269.45500	269.45500			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			8.25161		113.06851		8.26342	113.00316		5.84	0.00	19,900,057.76	176	103,551.00
R186	On 06/02/2020	Bond Future	8.11	Call	576.15000		0.57615		580.45000	0.58045	576.150	5.77	0.37	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	416.35000		0.41635		461.71000	0.46171	416.350	6.01	0.28	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	61.99000		0.06199		76.05000	0.07605	61.990	6.56	0.06	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.29585		115.12732		8.30828	115.06074		5.99	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	387.60000		0.38760		387.21000	0.38721	387.600	5.73	0.18	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	2,943.16000		2.94316	3,005.13000	3.00513	2,943.160	5.84	0.69	0.00	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,642.50000		1.64250	1,627.92000	1.62792	1,642.500	6.01	0.50	0.00	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,221.53000		1.22153	1,266.11000	1.26611	1,221.530	6.13	0.39	0.00	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	600.92000		0.60092	631.14000	0.63114	600.920	6.50	0.22	0.00	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.33876		111.94530		8.35189	111.87730		6.13	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.37827		114.04453		8.39213	113.97522		5.99	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,320.33000		1.32033	1,307.46000	1.30746	1,320.330	5.70	0.34	0.00	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,421.16000		2.42116	2,398.56000	2.39856	2,421.160	5.92	0.50	0.00	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	1,072.62000		1.07262	1,100.65000	1.10065	1,072.620	6.47	0.25	0.00	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			301.40036		301.40036		301.42164	301.42164			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			306.96219		306.96219		306.98381	306.98381			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			304.98948		304.98948		305.01097	305.01097			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			310.70834		310.70834		310.72978	310.72978			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			226.34903		226.34903		226.35512	226.35512			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			230.52593		230.52593		230.53200	230.53200			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			230.75377		230.75377		230.75956	230.75956			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			235.08069		235.08069		235.08621	235.08621			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 06/02/2020	Bond Future			7.17853		105.04461		7.18901	105.01611		2.32	0.00	0.00	0	44,450.00
R2023	On 07/05/2020	Bond Future			7.15287		103.02490		7.16437	102.99590		2.54	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.10694		104.92768		7.11974	104.89798		2.39	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.05424		102.95998		7.06859	102.92965		2.33	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future			9.04483		93.46718		9.05714	93.39105		8.70	0.00	17,291,428.30	185	77,583.00
R2030	On 06/02/2020	Bond Future	8.40	Call	68.58000		0.06858		74.28000	0.07428	68.580	7.88	0.06	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	977.13000		0.97713		978.17000	0.97817	977.130	8.47	0.47	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	611.81000		0.61181		670.87000	0.67087	611.810	8.70	0.32	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	375.22000		0.37522		421.47000	0.42147	375.220	8.86	0.22	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.10868		95.16905		9.12147	95.09154		9.13	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.17351		92.91265		9.18684	92.83355		9.30	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.23175		94.65682		9.24562	94.57618		9.23	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,154.88000		1.15488		1,145.66000	1.14566	1,154.880	8.66	0.26	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,494.89000		1.49489		1,482.70000	1.48270	1,494.890	8.78	0.31	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,916.96000		1.91696		1,901.19000	1.90119	1,916.960	8.91	0.37	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,668.62000		2.66862		2,646.78000	2.64678	2,668.620	9.10	0.46	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,695.95000		2.69595		2,673.89000	2.67389	2,695.950	9.10	0.46	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,243.22000		3.24322		3,216.98000	3.21698	3,243.220	9.22	0.52	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,582.25000		1.58225		1,618.70000	1.61870	1,582.250	9.95	0.28	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,180.98000		1.18098		1,211.32000	1.21132	1,180.980	10.17	0.22	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	1,055.22000		1.05522		1,083.47000	1.08347	1,055.220	10.17	0.20	0.00	0	3,000.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.42832		94.59055		9.44087	94.50625		9.74	0.00	6,810,519.60	72	70,599.00
R2032	On 07/05/2020	Bond Future			9.49774		92.15322		9.51074	92.06739		10.79	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.56761		93.84883		9.58110	93.76130		10.45	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.63636		91.45197		9.65036	91.36273		10.87	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,756.70000		1.75670		1,742.88000	1.74288	1,756.700	10.31	0.32	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	2,152.39000		2.15239		2,135.27000	2.13527	2,152.390	10.43	0.37	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	3,055.88000		3.05588		3,031.56000	3.03156	3,055.880	10.66	0.46	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,587.61000		3.58761		3,559.27000	3.55927	3,587.610	10.78	0.51	0.00	0	3,000.00

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R2032	On 05/11/2020	Bond Future	10.99	Put	1,094.51000		1.09451		1,124.20000	1.12420	1,094.510	11.90	0.19	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	988.99000		0.98899		1,016.78000	1.01678	988.990	11.90	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			9.76759		97.04942		9.79059	96.87944		10.73	0.00	0.00	0	118,282.00
R2035	On 07/05/2020	Bond Future			9.83943		94.31333		9.86321	94.14019		11.98	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	679.67000		0.67967		664.18000	0.66418	679.670	10.79	0.20	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	807.11000		0.80711		788.64000	0.78864	807.110	10.90	0.23	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,383.17000		2.38317		2,331.04000	2.33104	2,383.170	11.71	0.48	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,490.60000		2.49060		2,436.36000	2.43636	2,490.600	11.74	0.49	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.57	Put	993.16000		0.99316		1,057.40000	1.05740	993.160	12.75	0.23	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	774.46000		0.77446		828.85000	0.82885	774.460	13.07	0.18	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.91151		96.04820		9.93612	95.87175		11.55	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	607.49000		0.60749		593.22000	0.59322	607.490	10.53	0.15	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	932.22000		0.93222		910.10000	0.91010	932.220	10.53	0.21	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			9.98588		93.35063		10.01135	93.17080		12.08	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.94106		88.54904		9.95378	88.45505		11.95	0.00	8,854,904.00	100	77,689.00
R2037	On 07/05/2020	Bond Future			10.01773		90.16137		10.03087	90.06565		12.74	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.09619		87.56014		10.10980	87.46247		12.90	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			10.16828		89.20593		10.18234	89.10640		12.88	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/02/2020	Bond Future			10.06130		91.20277		10.07403	91.10201		12.41	0.00	0.00	0	52,644.00
R2040	On 07/05/2020	Bond Future			10.13835		92.86348		10.15151	92.76076		13.25	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future	9.50	Call	953.55000		0.95355		952.34000	0.95234	953.550	12.17	0.24	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.00	Call	2,433.66000		2.43366		2,418.88000	2.41888	2,433.660	12.96	0.46	0.00	0	2,640.00
R2040	On 06/08/2020	Bond Future			10.21723		90.06100		10.23083	89.95638		13.45	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			10.28972		91.75412		10.30377	91.64743		13.44	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,974.87000		1.97487		1,960.17000	1.96017	1,974.870	12.58	0.31	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,602.53000		2.60253		2,582.72000	2.58272	2,602.530	12.78	0.37	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	3,466.00000		3.46600		3,439.40000	3.43940	3,466.000	13.02	0.45	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	4,301.65000		4.30165		4,268.82000	4.26882	4,301.650	13.22	0.51	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,680.09000		1.68009		1,721.05000	1.72105	1,680.090	14.67	0.22	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,369.62000		1.36962		1,405.61000	1.40561	1,369.620	14.67	0.19	0.00	0	2,000.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future			10.13553		87.86630		10.14820	87.76487		13.08	0.00	0.00	0	50,701.00
R2044	On 06/02/2020	Bond Future	9.09	Call	7.33000		0.00733		8.85000	0.00885	7.330	11.23	0.01	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	401.85000		0.40185		415.52000	0.41552	401.850	12.00	0.20	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	262.58000		0.26258		304.91000	0.30491	262.580	14.22	0.12	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.21084		89.46621		10.22392	89.36287		13.98	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 07/05/2020	Bond Future	9.26	Call	441.34000	0.44134		443.51000	0.44351	441.340	12.38	0.13	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	539.37000	0.53937		541.18000	0.54118	539.370	12.51	0.16	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	741.07000	0.74107		741.84000	0.74184	741.070	12.74	0.20	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,926.06000	1.92606		1,917.13000	1.91713	1,926.060	13.53	0.39	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	2,128.49000	2.12849		2,117.63000	2.11763	2,128.490	13.62	0.41	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	2,163.41000	2.16341		2,152.22000	2.15222	2,163.410	13.64	0.42	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,393.41000	1.39341		1,450.94000	1.45094	1,393.410	14.86	0.27	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,064.68000	1.06468		1,113.99000	1.11399	1,064.680	15.30	0.21	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	974.17000	0.97417		1,020.92000	1.02092	974.170	15.45	0.20	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.28784	86.72646		10.30136	86.62112		14.20	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	555.75000	0.55575		554.34000	0.55434	555.750	12.92	0.13	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	1,027.28000	1.02728		1,021.72000	1.02172	1,027.280	12.92	0.21	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,677.47000	1.67747		1,665.99000	1.66599	1,677.470	13.15	0.31	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,657.61000	2.65761		2,637.64000	2.63764	2,657.610	13.59	0.42	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	1,976.50000	1.97650		2,030.49000	2.03049	1,976.500	14.74	0.29	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,684.06000	1.68406		1,733.18000	1.73318	1,684.060	15.01	0.26	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.35856	88.35707		10.37252	88.24963		14.20	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	807.90000	0.80790		803.81000	0.80381	807.900	13.28	0.15	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,436.12000	1.43612		1,426.60000	1.42660	1,436.120	13.28	0.24	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	2,439.35000	2.43935		2,421.33000	2.42133	2,439.350	13.49	0.35	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	3,212.34000	3.21234		3,188.23000	3.18823	3,212.340	13.72	0.42	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	3,380.50000	3.38050		3,355.10000	3.35510	3,380.500	13.77	0.43	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,379.90000	2.37990		2,430.71000	2.43071	2,379.900	14.97	0.29	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,021.59000	2.02159		2,067.51000	2.06751	2,021.590	15.30	0.25	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,945.64000	1.94564		1,990.46000	1.99046	1,945.640	15.38	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			10.11104	91.34038		10.12375	91.23566		12.82	0.00	3,653,615.20	40	94,909.00	
R2048	On 07/05/2020	Bond Future			10.18022	88.56377		10.19333	88.45709		14.41	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.24959	90.19208		10.26313	90.08329		13.93	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	571.19000	0.57119		569.55000	0.56955	571.190	12.67	0.13	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	903.02000	0.90302		898.46000	0.89846	903.020	12.67	0.19	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.32040	87.44862		10.33437	87.33776		14.65	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R207	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R208	On 06/02/2020	Bond Future			6.63577	102.58330		6.63155	102.58785		0.55	0.00	0.00	0	14,955.00	
R208	On 07/05/2020	Bond Future			6.41650	101.04781		6.41106	101.05244		0.56	0.00	0.00	0	60.00	
R208	On 06/08/2020	Bond Future			5.98022	102.91690		5.97279	102.92150		0.43	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.94599	101.43690		4.93413	101.44146		0.25	0.00	0.00	0	0.00	
R208	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.80261		73.77050		9.81507	73.69198		12.15	0.00	0.00	0	103,946.00
R209	On 06/02/2020	Bond Future	9.40	Call	306.64000		0.30664		317.56000	0.31756	306.640	11.21	0.19	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.87052		71.96247		9.88336	71.88255		13.44	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.93868		73.28594		9.95195	73.20435		13.20	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.00552		71.51197		10.01921	71.42882		13.77	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future			188.86110		188.86110		188.86892	188.86892			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			189.70286		189.70286		189.71070	189.71070			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			193.28830		193.28830		193.29599	193.29599			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			194.19722		194.19722		194.20478	194.20478			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			161.77740		161.77740		161.79173	161.79173			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future			164.76272		164.76272		164.77727	164.77727			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.58864		165.58864		165.60320	165.60320			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.69365		168.69365		168.70824	168.70824			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			9.27321		87.65652		9.28575	87.58005		9.37	0.00	0.00	0	24,111.00
R213	On 07/05/2020	Bond Future			9.33572		85.70079		9.34871	85.62291		10.26	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.39785		87.27840		9.41133	87.19898		10.08	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.46280		85.36607		9.47679	85.28510		10.44	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future			10.01982		72.29677		10.03244	72.21422		13.15	0.00	0.00	0	19,434.00
R214	On 06/02/2020	Bond Future	9.52	Call	206.12000		0.20612		216.37000	0.21637	206.120	11.79	0.14	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	838.92000		0.83892		846.96000	0.84696	838.920	12.50	0.39	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	432.38000		0.43238		484.30000	0.48430	432.380	13.44	0.22	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.08658		70.31504		10.09957	70.23101		14.64	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	595.09000		0.59509		595.99000	0.59599	595.090	13.31	0.20	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	1,915.57000	1.91557	1,904.95000	1.90495	1,915.570	14.20	0.44	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,154.00000	1.15400	1,201.22000	1.20122	1,154.000	15.28	0.27	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.15335	71.60804	10.16675	71.52234		14.31	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.22161	69.65653	10.23543	69.56913		14.99	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :												63,468,114.86	574	1 222 455.00
Grand Total:												63,468,114.86	574	1 222 455.00