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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/02/2020

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	94.68000		94.68000		94.70000	94.70000			0.00	0.00	0	51.0
AL37	On 07/05/2020	Index Future	704.61600		704.61600		705.66200	705.66200			0.00	0.00	0	0.0
AL37	On 06/08/2020	Index Future	717.23700		717.23700		718.30400	718.30400			0.00	0.00	0	0.0
AL7T	On 07/05/2020	Index Future	812.80900		812.80900		815.30800	815.30800			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	827.36800		827.36800		829.91400	829.91400			0.00	0.00	0	0.0
ALBI	On 07/05/2020	Index Future	720.05600		720.05600		722.62900	722.62900			0.00	0.00	0	211.0
ALBI	On 06/08/2020	Index Future	732.95300		732.95300		735.57500	735.57500			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

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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
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 07/05/2020	Bond Future	11.02278		76.83717		10.96225	77.18121			0.00	0.00	0	350.0
ES33	On 06/08/2020	Bond Future	11.14746		78.22851		11.08464	78.57888			0.00	0.00	0	0.0
ES33	On 05/11/2020	Bond Future	11.27790		75.82409		11.21275	76.18056			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 07/05/2020	Bond Future	11.36191		77.42262		11.29612	77.84999			0.00	0.00	0	4,919.0
ES42	On 06/08/2020	Bond Future	11.48349		78.82487		11.41528	79.26004			0.00	0.00	0	0.0
ES42	On 05/11/2020	Bond Future	11.60942		75.95902		11.53869	76.40181			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 07/05/2020	GOVI	712.08900		712.08900		714.59300	714.59300			0.00	0.00	0	1,177.0
GOVI	On 06/08/2020	GOVI	724.84300		724.84300		727.39600	727.39600			0.00	0.00	0	0.0
I2025	On 07/05/2020	Bond Future	138.84080		138.84080		138.94663	138.94663			0.00	0.00	0	2,037.0
I2025	On 06/08/2020	Bond Future	139.88858		139.88858		139.99649	139.99649			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future	142.40125		142.40125		142.51104	142.51104			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	143.44010		143.44010		143.55164	143.55164			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 07/05/2020	Bond Future	102.09361		102.09361		102.22585	102.22585			0.00	0.00	0	3,795.0
I2029	On 06/08/2020	Bond Future	103.96718		103.96718		104.10192	104.10192			0.00	0.00	0	0.0
I2029	On 05/11/2020	Bond Future	104.69629		104.69629		104.83338	104.83338			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 07/05/2020	Bond Future	101.34361		101.34361		101.34917	101.34917			0.00	0.00	0	6,960.0
I2033	On 06/08/2020	Bond Future	103.20323		103.20323		103.20910	103.20910			0.00	0.00	0	0.0
I2033	On 05/11/2020	Bond Future	103.84075		103.84075		103.84659	103.84659			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 07/05/2020	Bond Future	117.58999		117.58999		117.43086	117.43086			0.00	0.00	0	10,867.0
I2038	On 06/08/2020	Bond Future	118.06047		118.06047		117.89844	117.89844			0.00	0.00	0	0.0
I2038	On 05/11/2020	Bond Future	120.18091		120.18091		120.01596	120.01596			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 07/05/2020	Bond Future	107.85478		107.85478		107.09027	107.09027			0.00	0.00	0	14,000.0

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
I2046	On 06/08/2020					109.83420	109.83420	109.05550	109.05550			0.00	0.00	0	0.0
I2046	On 05/11/2020					110.01825	110.01825	109.22556	109.22556			0.00	0.00	0	0.0
I2046	On 31/03/2046					100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 07/05/2020					111.34564	111.34564	111.56950	111.56950			0.00	0.00	0	11,773.0
I2050	On 06/08/2020					111.51608	111.51608	111.74431	111.74431			0.00	0.00	0	0.0
I2050	On 05/11/2020					113.51905	113.51905	113.75121	113.75121			0.00	0.00	0	0.0
I2050	On 31/12/2050					100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 07/05/2020					263.77800	263.77800	263.56600	263.56600			0.00	0.00	0	1,009.0
IGOV	On 06/08/2020					268.56700	268.56700	268.35200	268.35200			0.00	0.00	0	0.0
R186	On 07/05/2020					8.02788	116.57507	7.98655	116.80050		5.65	0.00	3,497,252.10	30	84,863.0
R186	On 07/05/2020	7.90	Put			1,604.70000	1.60470	1,498.54000	1.49854	1,604.700	5.60	0.59	0.00	0	2,500.0
R186	On 07/05/2020	8.50	Put			406.13000	0.40613	377.09000	0.37709	406.130	6.03	0.21	0.00	0	23,224.0
R186	On 06/08/2020					8.06830	113.38242	8.02471	113.61215		5.75	0.00	0.00	0	1,870.0
R186	On 06/08/2020	8.25	Put			1,376.68000	1.37668	1,300.22000	1.30022	1,376.680	5.88	0.41	0.00	0	3,150.0
R186	On 05/11/2020					8.11090	115.39261	8.06497	115.62629		5.27	0.00	0.00	0	0.0
R186	On 05/11/2020	7.84	Call			1,423.36000	1.42336	1,530.70000	1.53070	1,423.360	5.21	0.40	0.00	0	3,500.0
R186	On 05/11/2020	8.34	Call			2,743.47000	2.74347	2,896.24000	2.89624	2,743.470	5.45	0.60	0.00	0	3,500.0
R186	On 05/11/2020	9.26	Put			483.32000	0.48332	455.91000	0.45591	483.320	5.98	0.15	0.00	0	3,500.0
R186	On 21/12/2026					100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026					100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026					100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R197	On 07/05/2020					309.29686	309.29686	309.42785	309.42785			0.00	0.00	0	2,507.0
R197	On 06/08/2020					307.21026	307.21026	307.34406	307.34406			0.00	0.00	0	0.0
R197	On 05/11/2020					312.72819	312.72819	312.86408	312.86408			0.00	0.00	0	0.0
R197	On 07/12/2023					100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R202	On 07/05/2020					229.02173	229.02173	228.05305	228.05305			0.00	0.00	0	8,483.0
R202	On 06/08/2020					229.10133	229.10133	228.11531	228.11531			0.00	0.00	0	0.0
R202	On 05/11/2020					233.21652	233.21652	232.21255	232.21255			0.00	0.00	0	0.0
R202	On 07/12/2033					100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 07/05/2020					6.58722	104.46442	6.55970	104.53510		2.13	0.00	208,928,840.00	2,000	67,970.0
R2023	On 06/08/2020					6.50471	106.35593	6.47416	106.42803		2.07	0.00	0.00	0	0.0
R2023	On 05/11/2020					6.41991	104.31237	6.38582	104.38569		1.91	0.00	0.00	0	0.0
R2023	On 28/02/2023					100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 07/05/2020					8.95341	96.11688	8.90244	96.43078		8.61	0.00	0.00	0	75,972.0

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
R2030	On 07/05/2020	Bond Future	8.45	Call	400.31000	0.40031		487.73000	0.48773	400.310	8.06	0.20		0.00	0	5,000.0
R2030	On 07/05/2020	Bond Future	8.85	Call	1,230.00000	1.23000		1,402.07000	1.40207	1,230.000	8.48	0.44		0.00	0	5,000.0
R2030	On 07/05/2020	Bond Future	9.19	Put	952.15000	0.95215		873.48000	0.87348	952.150	8.80	0.35		0.00	0	7,750.0
R2030	On 06/08/2020	Bond Future			9.02076	93.84780		8.96769	94.16759		8.94	0.00		0.00	0	200.0
R2030	On 05/11/2020	Bond Future			9.08569	95.51162		9.03056	95.83694		8.30	0.00		0.00	0	0.0
R2030	On 05/11/2020	Bond Future	8.10	Call	597.89000	0.59789		669.21000	0.66921	597.890	7.70	0.18		0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.34	Call	937.14000	0.93714		1,034.52000	1.03452	937.140	7.86	0.25		0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	8.36	Call	970.33000	0.97033		1,070.02000	1.07002	970.330	7.88	0.26		33,389,375.96	1,351	14,160.0
R2030	On 05/11/2020	Bond Future	8.53	Call	1,283.08000	1.28308		1,402.79000	1.40279	1,283.080	7.99	0.32		0.00	0	16,000.0
R2030	On 05/11/2020	Bond Future	8.73	Call	1,724.01000	1.72401		1,867.87000	1.86787	1,724.010	8.13	0.39		0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.85	Call	2,025.10000	2.02510		2,183.38000	2.18338	2,025.100	8.20	0.43		0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.86	Call	2,051.32000	2.05132		2,210.79000	2.21079	2,051.320	8.21	0.43		55,979,638.81	1,351	14,160.0
R2030	On 05/11/2020	Bond Future	9.03	Call	2,529.51000	2.52951		2,708.95000	2.70895	2,529.510	8.32	0.49		0.00	0	16,000.0
R2030	On 05/11/2020	Bond Future	9.04	Call	2,559.46000	2.55946		2,740.04000	2.74004	2,559.460	8.33	0.50		0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	9.23	Call	3,163.20000	3.16320		3,364.85000	3.36485	3,163.200	8.47	0.56		0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.61	Put	1,556.76000	1.55676		1,469.45000	1.46945	1,556.760	8.86	0.32		0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.86	Put	1,200.72000	1.20072		1,132.35000	1.13235	1,200.720	9.16	0.26		33,334,026.28	1,351	14,160.0
R2030	On 05/11/2020	Bond Future	10.06	Put	959.52000	0.95952		903.98000	0.90398	959.520	9.34	0.21		0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	10.37	Put	620.00000	0.62000		581.87000	0.58187	620.000	9.34	0.15		0.00	0	16,000.0
R2030	On 05/11/2020	Bond Future	10.47	Put	534.34000	0.53434		500.88000	0.50088	534.340	9.34	0.14		0.00	0	3,000.0
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2032	On 07/05/2020	Bond Future			9.38402	92.90877		9.33842	93.21414		10.17	0.00		929,087.70	10	84,906.0
R2032	On 07/05/2020	Bond Future	9.00	Call	676.16000	0.67616		790.10000	0.79010	676.160	9.48	0.27		0.00	0	7,500.0
R2032	On 07/05/2020	Bond Future	9.20	Call	1,162.39000	1.16239		1,318.36000	1.31836	1,162.390	9.80	0.40		0.00	0	7,500.0
R2032	On 07/05/2020	Bond Future	9.30	Call	1,462.30000	1.46230		1,638.42000	1.63842	1,462.300	9.94	0.46		0.00	0	7,500.0
R2032	On 07/05/2020	Bond Future	9.50	Call	2,169.32000	2.16932		2,381.91000	2.38191	2,169.320	10.17	0.58		0.00	0	7,500.0
R2032	On 06/08/2020	Bond Future			9.45753	94.59125		9.41024	94.90227		10.26	0.00		0.00	0	300.0
R2032	On 05/11/2020	Bond Future			9.53371	92.11002		9.48471	92.42644		10.00	0.00		0.00	0	0.0
R2032	On 05/11/2020	Bond Future	8.94	Call	1,457.46000	1.45746		1,575.39000	1.57539	1,457.460	9.52	0.32		0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.11	Call	1,864.03000	1.86403		2,001.34000	2.00134	1,864.030	9.68	0.37		0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	9.44	Call	2,813.82000	2.81382		2,987.85000	2.98785	2,813.820	9.95	0.49		0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.61	Call	3,382.32000	3.38232		3,574.09000	3.57409	3,382.320	10.09	0.54		0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	10.99	Put	620.06000	0.62006		589.03000	0.58903	620.060	11.17	0.14		0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	11.08	Put	545.12000	0.54512		517.48000	0.51748	545.120	11.17	0.12		0.00	0	1,000.0
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2035	On 07/05/2020	Bond Future			9.81207	94.51312		9.75121	94.95980		11.32	0.00		63,512,816.64	672	118,150.0
R2035	On 07/05/2020	Bond Future	9.11	Call	282.80000	0.28280		364.84000	0.36484	282.800	10.16	0.13		0.00	0	5,000.0
R2035	On 07/05/2020	Bond Future	9.18	Call	372.19000	0.37219		471.30000	0.47130	372.190	10.32	0.16		0.00	0	3,530.0
R2035	On 07/05/2020	Bond Future	9.55	Call	1,146.73000	1.14673		1,348.57000	1.34857	1,146.730	11.04	0.36		0.00	0	7,500.0
R2035	On 07/05/2020	Bond Future	9.75	Call	1,783.26000	1.78326		2,040.38000	2.04038	1,783.260	11.32	0.47		0.00	0	5,000.0
R2035	On 07/05/2020	Bond Future	9.78	Call	1,892.43000	1.89243		2,157.43000	2.15743	1,892.430	11.36	0.49		0.00	0	3,530.0

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R2035	On 07/05/2020	Bond Future	9.85	Call	2,160.47000	2.16047		2,443.31000	2.44331	2,160.470	11.46	0.53	0.00	0	7,500.0	
R2035	On 07/05/2020	Bond Future	10.57	Put	494.22000	0.49422		450.73000	0.45073	494.220	12.84	0.16	0.00	0	3,530.0	
R2035	On 07/05/2020	Bond Future	10.75	Put	349.73000	0.34973		320.07000	0.32007	349.730	13.23	0.12	0.00	0	5,000.0	
R2035	On 06/08/2020	Bond Future			9.89048	96.22447		9.82750	96.67931		11.48	0.00	0.00	0	410.0	
R2035	On 06/08/2020	Bond Future	8.75	Call	349.44000	0.34944		415.14000	0.41514	349.440	10.15	0.11	0.00	0	3,000.0	
R2035	On 06/08/2020	Bond Future	9.00	Call	603.66000	0.60366		702.66000	0.70266	603.660	10.15	0.17	0.00	0	24,761.0	
R2035	On 06/08/2020	Bond Future	9.09	Call	749.39000	0.74939		864.26000	0.86426	749.390	10.29	0.20	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	9.67	Call	2,211.03000	2.21103		2,437.06000	2.43706	2,211.030	11.12	0.43	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	10.45	Put	1,529.34000	1.52934		1,423.55000	1.42355	1,529.340	12.04	0.29	0.00	0	500.0	
R2035	On 05/11/2020	Bond Future			9.97455	93.43079		9.90940	93.89370		11.24	0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future			10.06842	95.08907		10.00094	95.56001		11.23	0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	3,970.74000	3.97074		3,776.47000	3.77647	3,970.740	11.33	0.46	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	1,758.65000	1.75865		1,661.98000	1.66198	1,758.650	12.29	0.24	0.00	0	650.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 07/05/2020	Bond Future			10.01798	90.15955		9.95713	90.60486		12.09	0.00	1,532,712.35	17	68,396.0	
R2037	On 07/05/2020	Bond Future	9.70	Call	1,019.01000	1.01901		1,206.15000	1.20615	1,019.010	11.61	0.33	0.00	0	7,500.0	
R2037	On 07/05/2020	Bond Future	10.00	Call	1,972.13000	1.97213		2,240.83000	2.24083	1,972.130	12.09	0.50	0.00	0	7,500.0	
R2037	On 06/08/2020	Bond Future			10.10336	87.53211		10.04041	87.98557		12.87	0.00	0.00	0	300.0	
R2037	On 05/11/2020	Bond Future			10.18553	89.08384		10.12052	89.54532		12.03	0.00	0.00	0	0.0	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 07/05/2020	Bond Future			10.15341	92.74594		10.09259	93.22213		12.55	0.00	92,745.94	1	48,855.0	
R2040	On 07/05/2020	Bond Future	9.50	Call	344.01000	0.34401		440.69000	0.44069	344.010	10.97	0.14	0.00	0	2,640.0	
R2040	On 07/05/2020	Bond Future	9.85	Call	1,088.12000	1.08812		1,290.08000	1.29008	1,088.120	11.83	0.33	0.00	0	7,500.0	
R2040	On 07/05/2020	Bond Future	10.00	Call	1,571.71000	1.57171		1,819.84000	1.81984	1,571.710	12.17	0.42	0.00	0	2,640.0	
R2040	On 07/05/2020	Bond Future	10.15	Call	2,134.35000	2.13435		2,425.24000	2.42524	2,134.350	12.40	0.51	0.00	0	7,500.0	
R2040	On 06/08/2020	Bond Future			10.23944	89.91464		10.17654	90.39958		13.39	0.00	0.00	0	600.0	
R2040	On 05/11/2020	Bond Future			10.32209	91.50862		10.25717	92.00207		12.53	0.00	0.00	0	0.0	
R2040	On 05/11/2020	Bond Future	9.50	Call	1,334.57000	1.33457		1,483.17000	1.48317	1,334.570	11.68	0.26	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	9.73	Call	1,910.67000	1.91067		2,098.13000	2.09813	1,910.670	11.98	0.33	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	10.00	Call	2,729.95000	2.72995		2,962.92000	2.96292	2,729.950	12.28	0.42	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	10.23	Call	3,541.76000	3.54176		3,811.94000	3.81194	3,541.760	12.51	0.49	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	11.50	Put	1,246.41000	1.24641		1,169.44000	1.16944	1,246.410	13.98	0.20	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	11.70	Put	976.73000	0.97673		914.25000	0.91425	976.730	13.98	0.16	0.00	0	2,000.0	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2044	On 07/05/2020	Bond Future			10.22129	89.38363		10.16048	89.86600		13.23	0.00	89,383.63	1	78,059.0	
R2044	On 07/05/2020	Bond Future	9.26	Call	98.20000	0.09820		136.47000	0.13647	98.200	11.24	0.05	0.00	0	556.0	
R2044	On 07/05/2020	Bond Future	9.33	Call	136.41000	0.13641		185.57000	0.18557	136.410	11.34	0.07	0.00	0	100.0	
R2044	On 07/05/2020	Bond Future	9.45	Call	228.40000	0.22840		300.45000	0.30045	228.400	11.50	0.10	0.00	0	129.0	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,109.54000	1.10954		1,313.77000	1.31377	1,109.540	12.62	0.33	0.00	0	556.0	

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	9.97	Call	1,292.12000	1.29212	1,515.07000	1.51507	1,292.120	12.76	0.37	0.00	0	129.0		
R2044	On 07/05/2020	Bond Future	9.98	Call	1,324.10000	1.32410	1,550.15000	1.55015	1,324.100	12.78	0.37	0.00	0	100.0		
R2044	On 07/05/2020	Bond Future	10.81	Put	756.01000	0.75601	689.11000	0.68911	756.010	14.36	0.21	0.00	0	129.0		
R2044	On 07/05/2020	Bond Future	11.02	Put	514.07000	0.51407	469.99000	0.46999	514.070	14.89	0.15	0.00	0	556.0		
R2044	On 07/05/2020	Bond Future	11.09	Put	451.97000	0.45197	413.77000	0.41377	451.970	15.07	0.14	0.00	0	100.0		
R2044	On 06/08/2020	Bond Future			10.30496	86.61675	10.24211	87.10801		14.13	0.00	0.00	0	500.0		
R2044	On 06/08/2020	Bond Future	9.01	Call	277.67000	0.27767	333.02000	0.33302	277.670	12.48	0.08	0.00	0	140.0		
R2044	On 06/08/2020	Bond Future	9.36	Call	646.82000	0.64682	751.08000	0.75108	646.820	12.69	0.17	0.00	0	602.0		
R2044	On 06/08/2020	Bond Future	9.66	Call	1,253.62000	1.25362	1,416.30000	1.41630	1,253.620	13.25	0.27	0.00	0	140.0		
R2044	On 06/08/2020	Bond Future	9.98	Call	2,173.02000	2.17302	2,401.04000	2.40104	2,173.020	13.79	0.40	0.00	0	602.0		
R2044	On 06/08/2020	Bond Future	10.93	Put	1,674.76000	1.67476	1,566.95000	1.56695	1,674.760	15.30	0.28	0.00	0	140.0		
R2044	On 06/08/2020	Bond Future	11.09	Put	1,408.02000	1.40802	1,317.22000	1.31722	1,408.020	15.65	0.24	0.00	0	602.0		
R2044	On 05/11/2020	Bond Future			10.38519	88.15231	10.32037	88.65215		13.23	0.00	0.00	0	0.0		
R2044	On 05/11/2020	Bond Future	8.87	Call	379.80000	0.37980	438.80000	0.43880	379.800	11.97	0.09	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	9.29	Call	823.03000	0.82303	929.91000	0.92991	823.030	11.97	0.18	0.00	0	568.0		
R2044	On 05/11/2020	Bond Future	9.34	Call	894.62000	0.89462	1,008.30000	1.00830	894.620	11.97	0.19	0.00	0	525.0		
R2044	On 05/11/2020	Bond Future	9.72	Call	1,677.52000	1.67752	1,852.64000	1.85264	1,677.520	12.29	0.30	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	9.97	Call	2,406.76000	2.40676	2,625.93000	2.62593	2,406.760	12.62	0.39	0.00	0	568.0		
R2044	On 05/11/2020	Bond Future	10.02	Call	2,569.23000	2.56923	2,797.10000	2.79710	2,569.230	12.68	0.40	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	10.04	Call	2,635.31000	2.63531	2,866.63000	2.86663	2,635.310	12.71	0.41	0.00	0	525.0		
R2044	On 05/11/2020	Bond Future	11.06	Put	2,046.00000	2.04600	1,923.79000	1.92379	2,046.000	13.96	0.29	0.00	0	525.0		
R2044	On 05/11/2020	Bond Future	11.17	Put	1,849.36000	1.84936	1,738.23000	1.73823	1,849.360	14.15	0.27	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	11.38	Put	1,531.95000	1.53195	1,439.34000	1.43934	1,531.950	14.54	0.23	0.00	0	568.0		
R2044	On 05/11/2020	Bond Future	11.43	Put	1,466.10000	1.46610	1,377.44000	1.37744	1,466.100	14.63	0.22	0.00	0	1,815.0		
R2044	On 04/02/2021	Bond Future			10.47336	85.33414	10.40639	85.84278		13.93	0.00	0.00	0	0.0		
R2044	On 04/02/2021	Bond Future	9.66	Call	2,019.71000	2.01971	2,196.50000	2.19650	2,019.710	13.14	0.31	0.00	0	405.0		
R2044	On 04/02/2021	Bond Future	10.29	Put	5,372.15000	5.37215	5,131.14000	5.13114	5,372.150	13.75	0.52	0.00	0	405.0		
R2044	On 04/02/2021	Bond Future	10.84	Put	3,472.45000	3.47245	3,301.24000	3.30124	3,472.450	14.27	0.38	0.00	0	405.0		
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2048	On 07/05/2020	Bond Future			10.22531	88.19780	10.16454	88.69167		13.66	0.00	264,593.40	3	91,010.0		
R2048	On 07/05/2020	Bond Future	9.69	Call	573.42000	0.57342	710.52000	0.71052	573.420	12.47	0.20	0.00	0	300.0		
R2048	On 07/05/2020	Bond Future	10.20	Put	2,342.61000	2.34261	2,145.03000	2.14503	2,342.610	13.58	0.50	0.00	0	300.0		
R2048	On 07/05/2020	Bond Future	10.70	Put	947.20000	0.94720	862.27000	0.86227	947.200	14.55	0.25	0.00	0	300.0		
R2048	On 06/08/2020	Bond Future			10.30224	89.79475	10.23950	90.29768		13.89	0.00	0.00	0	400.0		
R2048	On 06/08/2020	Bond Future	9.00	Call	264.55000	0.26455	318.26000	0.31826	264.550	12.26	0.08	0.00	0	3,000.0		
R2048	On 06/08/2020	Bond Future	9.25	Call	483.22000	0.48322	568.70000	0.56870	483.220	12.26	0.13	0.00	0	20,640.0		
R2048	On 05/11/2020	Bond Future			10.38342	86.95051	10.31868	87.46229		13.66	0.00	0.00	0	0.0		
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R208	On 07/05/2020	Bond Future			6.35449	101.10059	6.35287	101.10197		0.44	0.00	101,100.59	1	15,984.0		
R208	On 06/08/2020	Bond Future			5.98363	102.93136	5.98113	102.93290		0.37	0.00	0.00	0	0.0		
R208	On 05/11/2020	Bond Future			5.16143	101.35413	5.15754	101.35563		0.23	0.00	0.00	0	0.0		

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	On	31/03/2021			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208/R204	On	31/03/2021			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208/R207	On	31/03/2021			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On	07/05/2020			Bond Future	9.87978	71.90482		9.81896	72.28472		12.88	0.00	0.00	0	67,923.0
R209	On	06/08/2020			Bond Future	9.95469	73.20694		9.89194	73.59381		12.96	0.00	0.00	0	200.0
R209	On	05/11/2020			Bond Future	10.03144	71.35465		9.96674	71.74828		12.69	0.00	0.00	0	0.0
R209	On	31/03/2036			Price Contribution	6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On	07/05/2020			Bond Future	188.23429	188.23429		188.11010	188.11010			0.00	0.00	0	1,941.0
R210	On	06/08/2020			Bond Future	191.68870	191.68870		191.56238	191.56238			0.00	0.00	0	0.0
R210	On	05/11/2020			Bond Future	192.42013	192.42013		192.29145	192.29145			0.00	0.00	0	0.0
R210	On	31/03/2028			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R212	On	07/05/2020			Bond Future	164.97689	164.97689		164.99125	164.99125			0.00	0.00	0	6,719.0
R212	On	06/08/2020			Bond Future	165.71876	165.71876		165.73356	165.73356			0.00	0.00	0	0.0
R212	On	05/11/2020			Bond Future	168.69536	168.69536		168.71028	168.71028			0.00	0.00	0	0.0
R212	On	31/01/2022			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On	07/05/2020			Bond Future	9.18072	86.63748		9.13511	86.91572		9.72	0.00	9,790,035.24	113	18,714.0
R213	On	06/08/2020			Bond Future	9.24522	88.20615		9.19791	88.48960		9.70	0.00	0.00	0	300.0
R213	On	05/11/2020			Bond Future	9.31615	86.22109		9.26713	86.50943		9.42	0.00	0.00	0	0.0
R213	On	28/02/2031			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On	28/02/2031			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On	07/05/2020			Bond Future	10.08696	70.31258		10.02109	70.74115		14.00	0.00	37,335,979.98	531	16,173.0
R214	On	07/05/2020	9.31	Call	Bond Future	227.01000	0.22701		297.70000	0.29770	227.010	12.67	0.11	0.00	0	1,250.0
R214	On	07/05/2020	9.91	Call	Bond Future	1,312.86000	1.31286		1,531.49000	1.53149	1,312.860	13.86	0.41	0.00	0	1,250.0
R214	On	07/05/2020	10.66	Put	Bond Future	683.87000	0.68387		619.49000	0.61949	683.870	15.42	0.23	0.00	0	1,250.0
R214	On	06/08/2020			Bond Future	10.15983	71.58574		10.09194	72.02210		14.15	0.00	0.00	0	300.0
R214	On	05/11/2020			Bond Future	10.23697	69.55940		10.16702	70.00348		13.90	0.00	0.00	0	0.0
R214	On	28/02/2041			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On	28/02/2041			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

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
Total for Derivatives :											448,777,588.62	7,432	1 294 629.0
Grand Total:											448,777,588.62	7,432	1 294 629.0