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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 13/01/2020

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
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	95.13000	95.13000		95.09000	95.09000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	682.45900	682.45900		683.91700	683.91700			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	694.85700	694.85700		696.34100	696.34100			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	707.65000	707.65000		709.16100	709.16100			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	788.29900	788.29900		790.65000	790.65000			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	802.61900	802.61900		805.01300	805.01300			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	817.39700	817.39700		819.83400	819.83400			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	700.58100	700.58100		703.45400	703.45400			0.00	0.00	0	416.00
ALBI	On 07/05/2020	Index Future	713.30700	713.30700		716.23300	716.23300			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	726.44100	726.44100		729.41900	729.41900			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	11.03545	78.45894		10.97111	78.82618				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.15546	76.09079		11.08875	76.46474				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.27821	77.48357		11.20900	77.86445				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.40317	75.14540		11.33138	75.53327				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	11.34354	79.59951		11.27409	80.05265				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.46183	76.78110		11.38983	77.24245				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.58103	78.18568		11.50640	78.65558				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.70124	75.39062		11.62385	75.86921				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	692.55300	692.55300		695.53100	695.53100				0.00	6,925,530.00	1	1,244.00
GOVI	On 07/05/2020	GOVI	705.13300	705.13300		708.16600	708.16600				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	718.11600	718.11600		721.20400	721.20400				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	135.97654	135.97654		135.99035	135.99035				0.00	0.00	0	5,063.00
I2025	On 07/05/2020	Bond Future	138.48014	138.48014		138.49428	138.49428				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	139.59696	139.59696		139.61118	139.61118				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.20774	142.20774		142.22220	142.22220				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	101.23980	101.23980		101.24962	101.24962				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	102.00029	102.00029		102.01025	102.01025				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	103.92291	103.92291		103.93298	103.93298				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.73284	104.73284		104.74309	104.74309				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	101.29956	101.29956		101.30912	101.30912				0.00	0.00	0	6,960.00
I2033	On 07/05/2020	Bond Future	101.97887	101.97887		101.98852	101.98852				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.90111	103.90111		103.91082	103.91082				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.63259	104.63259		104.64248	104.64248				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			116.26892		116.26892		116.27993	116.27993			0.00	0.00	0	10,886.00
I2038	On 07/05/2020	Bond Future			118.40959		118.40959		118.42095	118.42095			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			118.96146		118.96146		118.97281	118.97281			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			121.18630		121.18630		121.19782	121.19782			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			107.69083		107.69083		107.70073	107.70073			0.00	0.00	0	13,500.00
I2046	On 07/05/2020	Bond Future			107.93973		107.93973		107.94970	107.94970			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			109.97421		109.97421		109.98438	109.98438			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			110.24944		110.24944		110.25985	110.25985			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			109.48143		109.48143		109.49129	109.49129			0.00	0.00	0	11,797.00
I2050	On 07/05/2020	Bond Future			111.49739		111.49739		111.50733	111.50733			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			111.73381		111.73381		111.74399	111.74399			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			113.82358		113.82358		113.83382	113.83382			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			259.08000		259.08000		259.15500	259.15500			0.00	0.00	0	1,004.00
IGOV	On 07/05/2020	Index Future			263.85000		263.85000		263.92600	263.92600			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			268.77100		268.77100		268.84800	268.84800			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			8.27882		112.91801		8.22355	113.22398		5.69	0.00	538,393,071.68	4,768	99,720.00
R186	On 06/02/2020	Bond Future	8.11	Call	286.65000	0.28665		420.84000	0.42084	286.650	5.61	0.29	0.00	0	821.00	
R186	On 06/02/2020	Bond Future	8.50	Put	235.15000	0.23515		199.57000	0.19957	235.150	5.88	0.23	0.00	0	821.00	
R186	On 06/02/2020	Bond Future	9.00	Put	11.14000	0.01114		10.80000	0.01080	11.140	6.45	0.02	0.00	0	821.00	
R186	On 07/05/2020	Bond Future			8.32537	114.96929		8.26723	115.28080		5.65	0.00	0.00	0	1,793.00	
R186	On 07/05/2020	Bond Future	7.60	Call	227.90000	0.22790		283.05000	0.28305	227.900	5.36	0.13	0.00	0	6,000.00	
R186	On 07/05/2020	Bond Future	7.90	Put	2,864.75000	2.86475		2,656.05000	2.65605	2,864.750	5.48	0.74	0.00	0	2,500.00	
R186	On 07/05/2020	Bond Future	8.28	Call	1,342.43000	1.34243		1,516.16000	1.51616	1,342.430	5.67	0.48	0.00	0	6,000.00	
R186	On 07/05/2020	Bond Future	8.50	Put	1,068.55000	1.06855		968.63000	0.96863	1,068.550	5.80	0.40	0.00	0	23,230.00	
R186	On 07/05/2020	Bond Future	8.93	Put	476.68000	0.47668		429.67000	0.42967	476.680	6.23	0.21	0.00	0	6,000.00	
R186	On 06/08/2020	Bond Future			8.37102	111.77832		8.30976	112.09568		5.94	0.00	0.00	0	0.00	
R186	On 05/11/2020	Bond Future			8.41342	113.86885		8.34883	114.19195		5.95	0.00	0.00	0	0.00	
R186	On 05/11/2020	Bond Future	7.84	Call	1,174.13000	1.17413		1,291.37000	1.29137	1,174.130	5.66	0.32	0.00	0	3,500.00	
R186	On 05/11/2020	Bond Future	8.34	Call	2,236.31000	2.23631		2,409.10000	2.40910	2,236.310	5.89	0.49	0.00	0	3,500.00	
R186	On 05/11/2020	Bond Future	9.26	Put	1,030.03000	1.03003		961.13000	0.96113	1,030.030	6.43	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			300.67549		300.67549		300.70805	300.70805			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			306.21168		306.21168		306.24488	306.24488			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			304.25211		304.25211		304.28577	304.28577			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			309.94220		309.94220		309.97632	309.97632			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			226.63253		226.63253		226.65402	226.65402			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			230.80554		230.80554		230.82746	230.82746			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			231.04949		231.04949		231.07150	231.07150			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			235.37058		235.37058		235.39297	235.39297			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			7.17960		105.04170		7.13335	105.16760		2.11	0.00	0.00	0	43,950.00
R2023	On 07/05/2020	Bond Future			7.15575		103.01764		7.10496	103.14586		2.14	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.11249		104.91480		7.05622	105.04548		2.15	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.06287		102.94174		7.00005	103.07463		2.22	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			9.08383		93.22628		9.03904	93.50301		8.47	0.00	0.00	0	79,517.00
R2030	On 06/02/2020	Bond Future	8.40	Call	7.67000		0.00767		17.26000	0.01726	7.670	7.83	0.01	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	576.90000		0.57690		744.78000	0.74478	576.900	8.47	0.40	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	420.25000		0.42025		383.23000	0.38323	420.250	8.77	0.31	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	213.92000		0.21392		199.79000	0.19979	213.920	9.02	0.18	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.14985		94.91984		9.10331	95.20162		8.49	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.21720		92.65374		9.16878	92.94073		9.12	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.27796		94.38850		9.22764	94.68073		9.13	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	982.35000		0.98235	1,065.44000	1.06544	982.350	8.57	8.57	0.24	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,296.55000		1.29655	1,396.60000	1.39660	1,296.550	8.69	8.69	0.29	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,692.87000		1.69287	1,811.49000	1.81149	1,692.870	8.82	8.82	0.35	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,407.41000		2.40741	2,553.95000	2.55395	2,407.410	9.00	9.00	0.44	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,433.73000		2.43373	2,581.18000	2.58118	2,433.730	9.00	9.00	0.44	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,963.58000		2.96358	3,128.14000	3.12814	2,963.580	9.12	9.12	0.50	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,529.41000		1.52941	1,463.06000	1.46306	1,529.410	9.85	9.85	0.28	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,125.57000		1.12557	1,075.48000	1.07548	1,125.570	10.07	10.07	0.22	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	1,000.63000		1.00063	955.35000	0.95535	1,000.630	10.07	10.07	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			9.47593		94.27130		9.42116	94.63869		9.51	0.00	0.00	0	70,272.00
R2032	On 07/05/2020	Bond Future			9.54766		91.82424		9.49092	92.19829		9.96	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.62011		93.50885		9.56129	93.88987		10.39	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.69151		91.10110		9.63055	91.48905		10.76	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,511.65000		1.51165	1,645.68000	1.64568	1,511.650	10.20	10.20	0.30	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,881.05000		1.88105	2,035.30000	2.03530	1,881.050	10.32	10.32	0.35	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,739.35000		2.73935	2,933.02000	2.93302	2,739.350	10.55	10.55	0.45	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,251.55000		3.25155	3,464.93000	3.46493	3,251.550	10.67	10.67	0.50	0.00	0	3,000.00

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
R2032	On 05/11/2020	Bond Future	10.99	Put	1,039.89000		1.03989		982.24000	0.98224	1,039.890	11.77	0.19	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	935.24000		0.93524		882.59000	0.88259	935.240	11.77	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			9.82358		96.63642		9.76387	97.07695		10.45	0.00	0.00	0	118,505.00
R2035	On 07/05/2020	Bond Future			9.89784		93.88890		9.83613	94.33739		10.98	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	353.23000		0.35323		435.74000	0.43574	353.230	9.83	0.14	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	450.02000		0.45002		547.55000	0.54755	450.020	9.99	0.17	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	1,821.32000		1.82132		2,054.83000	2.05483	1,821.320	10.98	0.44	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	1,923.13000		1.92313		2,163.63000	2.16363	1,923.130	11.02	0.45	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.57	Put	872.16000		0.87216		801.24000	0.80124	872.160	12.50	0.22	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	667.47000		0.66747		613.84000	0.61384	667.470	12.89	0.18	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.97264		95.61082		9.90880	96.06766		11.53	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	414.57000		0.41457		483.30000	0.48330	414.570	10.20	0.12	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	677.03000		0.67703		776.44000	0.77644	677.030	10.20	0.18	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			10.04977		92.90051		9.98374	93.36576		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			10.00263		88.09547		9.93788	88.57257		11.64	0.00	0.00	0	75,429.00
R2037	On 07/05/2020	Bond Future			10.08185		89.69576		10.01496	90.18157		11.69	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.16317		87.08106		10.09399	87.57594		12.87	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			10.23805		88.71369		10.16664	89.21755		12.73	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			10.13789		90.59924		10.06306	91.18882		12.07	0.00	70,214,411.00	775	48,269.00
R2040	On 07/05/2020	Bond Future			10.21794		92.24503		10.14067	92.84536		12.13	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future	9.50	Call	439.86000		0.43986		561.83000	0.56183	439.860	10.56	0.16	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,688.63000		1.68863		1,973.43000	1.97343	1,688.630	11.75	0.40	0.00	0	2,640.00
R2040	On 06/08/2020	Bond Future			10.30013		89.42623		10.22026	90.03768		13.40	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			10.37587		91.10310		10.29345	91.72578		13.28	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,678.64000		1.67864		1,875.86000	1.87586	1,678.640	12.64	0.28	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,253.73000		2.25373		2,492.96000	2.49296	2,253.730	12.84	0.34	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	3,054.49000		3.05449		3,343.44000	3.34344	3,054.490	13.07	0.42	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3,840.92000		3.84092		4,171.19000	4.17119	3,840.920	13.26	0.48	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,655.25000		1.65525		1,537.17000	1.53717	1,655.250	14.49	0.23	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,338.77000		1.33877		1,239.68000	1.23968	1,338.770	14.49	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			10.24772		86.97495		10.17289	87.56777		12.74	0.00	17,394,990.00	200	50,901.00
R2044	On 06/02/2020	Bond Future	9.09	Call	0.05000		0.00005		0.33000	0.00033	0.050	11.29	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	66.12000		0.06612		138.31000	0.13831	66.120	11.61	0.06	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	131.27000		0.13127		111.52000	0.11152	131.270	13.96	0.09	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.32708		88.55499		10.24986	89.15853		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	130.12000	0.13012		179.09000	0.17909	130.120	10.78	0.06	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	174.23000	0.17423		235.42000	0.23542	174.230	10.89	0.07	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	275.63000	0.27563		361.81000	0.36181	275.630	11.07	0.11	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,144.57000	1.14457		1,369.02000	1.36902	1,144.570	12.20	0.31	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	1,316.09000	1.31609		1,560.26000	1.56026	1,316.090	12.34	0.34	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,345.99000	1.34599		1,593.45000	1.59345	1,345.990	12.36	0.34	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,270.15000	1.27015		1,136.95000	1.13695	1,270.150	13.92	0.28	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	940.73000	0.94073		841.56000	0.84156	940.730	14.45	0.22	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	851.51000	0.85151		761.79000	0.76179	851.510	14.63	0.20	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.40854	85.79354		10.32875	86.40836		14.16	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	325.77000	0.32577		395.93000	0.39593	325.770	12.52	0.09	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	702.73000	0.70273		828.00000	0.82800	702.730	12.73	0.17	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,299.49000	1.29949		1,489.72000	1.48972	1,299.490	13.30	0.26	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,175.76000	2.17576		2,438.89000	2.43889	2,175.760	13.82	0.37	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,226.92000	2.22692		2,059.54000	2.05954	2,226.920	15.31	0.32	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,915.78000	1.91578		1,770.50000	1.77050	1,915.780	15.66	0.29	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.48362	87.40250		10.40133	88.02860		14.04	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	574.77000	0.57477		664.25000	0.66425	574.770	13.13	0.12	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,093.94000	1.09394		1,239.75000	1.23975	1,093.940	13.17	0.20	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	2,012.99000	2.01299		2,234.31000	2.23431	2,012.990	13.57	0.31	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,708.57000	2.70857		2,975.97000	2.97597	2,708.570	13.80	0.38	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	2,861.09000	2.86109		3,137.68000	3.13768	2,861.090	13.85	0.40	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,584.91000	2.58491		2,416.72000	2.41672	2,584.910	15.20	0.31	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,140.62000	2.14062		1,996.83000	1.99683	2,140.620	15.33	0.27	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	2,037.64000	2.03764		1,899.42000	1.89942	2,037.640	15.33	0.26	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			10.22812	90.38401		10.15329	90.99313		12.51	0.00	9,038,401.00	100	95,182.00	
R2048	On 07/05/2020	Bond Future			10.30141	87.58623		10.22424	88.20646		13.20	0.00	0.00	0	0.00	
R2048	On 07/05/2020	Bond Future	9.69	Call	675.16000	0.67516		0.00000	0.00000	675.160	12.02	0.21	10,966,664.92	600	300.00	
R2048	On 07/05/2020	Bond Future	10.20	Put	3,013.09000	3.01309		0.00000	0.00000	3,013.090	13.12	0.54	14,076,156.21	300	300.00	
R2048	On 07/05/2020	Bond Future	10.70	Put	1,445.42000	1.44542		0.00000	0.00000	1,445.420	14.08	0.31	16,363,396.77	600	300.00	
R2048	On 06/08/2020	Bond Future			10.37523	89.19168		10.29560	89.82336		13.91	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	332.28000	0.33228		404.26000	0.40426	332.280	12.29	0.09	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	568.52000	0.56852		677.64000	0.67764	568.520	12.29	0.14	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.45056	86.42536		10.36840	87.06877		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			6.68365	102.53172		6.68231	102.53316		0.50	0.00	0.00	0	14,955.00	
R208	On 07/05/2020	Bond Future			6.48332	100.99099		6.48155	100.99249		0.45	0.00	0.00	0	60.00	

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	On 06/08/2020	Bond Future		6.08273	102.85339		6.08033	102.85487		0.38	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future		5.12702	101.36734		5.12317	101.36882		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
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		9.87056	73.34379		9.80576	73.75064		11.85	0.00	0.00	0	101,926.00
R209	On 06/02/2020	Bond Future	9.40	Call	79.48000	0.07948	146.14000	0.14614	79.480	11.29	0.08	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future		9.94106	71.52498		9.87426	71.93918		12.49	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future		10.01206	72.83645		9.94317	73.25832		13.03	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future		10.08179	71.05049		10.01075	71.48019		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		187.95901	187.95901		187.97740	187.97740			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future		188.79101	188.79101		188.80980	188.80980			0.00	0.00	0	220.00
R210	On 06/08/2020	Bond Future		192.34954	192.34954		192.36849	192.36849			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future		193.24638	193.24638		193.26564	193.26564			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		161.51371	161.51371		161.51653	161.51653			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future		164.48758	164.48758		164.49050	164.49050			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future		165.31244	165.31244		165.31532	165.31532			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future		168.40413	168.40413		168.40698	168.40698			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		9.30572	87.45847		9.25599	87.76167		9.12	0.00	269,372,087.60	3,080	20,142.00
R213	On 07/05/2020	Bond Future		9.36999	85.49553		9.31849	85.80424		9.55	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future		9.43415	87.06475		9.38076	87.37923		9.87	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future		9.50117	85.14423		9.44582	85.46449		10.33	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		10.09194	71.82711		10.02214	72.28158		12.85	0.00	0.00	0	19,134.00
R214	On 06/02/2020	Bond Future	9.52	Call	39.38000	0.03938	83.07000	0.08307	39.380	11.91	0.04	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	382.42000	0.38242	573.79000	0.57379	382.420	12.63	0.27	0.00	0	1,000.00

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 06/02/2020	Bond Future	10.42	Put	284.58000	0.28458	242.74000	0.24274	284.580	13.76	0.20	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.16129	69.83397	10.08942	70.29666		13.58	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	299.19000	0.29919	378.32000	0.37832	299.190	12.21	0.13	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,405.88000	1.40588	1,622.83000	1.62283	1,405.880	13.44	0.39	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,075.05000	1.07505	975.45000	0.97545	1,075.050	15.00	0.28	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.23093	71.11422	10.15687	71.58551		14.23	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.30208	69.15010	10.22579	69.63008		14.86	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
<b>Total for Derivatives :</b>												<b>952,744,709.18</b>	<b>10,424</b>	<b>1 210 280.00</b>
<b>Grand Total:</b>												<b>952,744,709.18</b>	<b>10,424</b>	<b>1 210 280.00</b>