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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/01/2020

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	94.79000	94.79000		94.86000	94.86000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	688.13400	688.13400		688.41600	688.41600			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	700.31400	700.31400		700.60400	700.60400			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	712.87800	712.87800		713.17300	713.17300			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	789.62400	789.62400		792.37500	792.37500			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	803.60000	803.60000		806.40400	806.40400			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	818.01700	818.01700		820.87100	820.87100			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	702.85200	702.85200		705.04600	705.04600			0.00	1,012,106,880.00	144	272.00
ALBI	On 07/05/2020	Index Future	715.29200	715.29200		717.52900	717.52900			0.00	1,044,326,320.00	146	144.00
ALBI	On 06/08/2020	Index Future	728.12500	728.12500		730.40100	730.40100			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	11.01736	78.56194		10.95849	78.89852				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.14299	76.16049		11.08193	76.50312				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.27187	77.51834		11.20850	77.86721				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.40653	75.12732		11.34079	75.48226				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	11.31632	79.77658		11.25737	80.16242				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.43931	76.92490		11.37816	77.31768				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.56351	78.29556		11.50010	78.69548				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.69200	75.44750		11.62623	75.85442				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	694.74200	694.74200		696.98500	696.98500				0.00	1,417,273,680.00	204	223.00
GOVI	On 07/05/2020	GOVI	707.04000	707.04000		709.32500	709.32500				0.00	1,449,432,000.00	205	1,138.00
GOVI	On 06/08/2020	GOVI	719.72400	719.72400		722.05000	722.05000				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	135.64490	135.64490		135.72138	135.72138				0.00	0.00	0	2,083.00
I2025	On 07/05/2020	Bond Future	138.07991	138.07991		138.15797	138.15797				0.00	0.00	0	3,000.00
I2025	On 06/08/2020	Bond Future	139.12379	139.12379		139.20321	139.20321				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	141.62768	141.62768		141.70835	141.70835				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	142.58008	142.58008		142.66169	142.66169				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	100.92983	100.92983		100.93888	100.93888				0.00	0.00	0	2,559.00
I2029	On 07/05/2020	Bond Future	101.63825	101.63825		101.64769	101.64769				0.00	0.00	0	1,206.00
I2029	On 06/08/2020	Bond Future	103.50588	103.50588		103.51541	103.51541				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.23543	104.23543		104.24499	104.24499				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	100.65416	100.65416		100.66287	100.66287				0.00	119,778,450.40	1,190	6,260.00
I2033	On 07/05/2020	Bond Future	101.27552	101.27552		101.28453	101.28453				0.00	120,517,868.80	1,190	1,190.00
I2033	On 06/08/2020	Bond Future	103.13650	103.13650		103.14558	103.14558				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	103.78171	103.78171		103.79085	103.79085				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			115.77670		115.77670		115.21510	115.21510			0.00	115,776,700.00	1,000	8,201.00
I2038	On 07/05/2020	Bond Future			117.85504		117.85504		117.28341	117.28341			0.00	120,919,271.04	1,026	2,711.00
I2038	On 06/08/2020	Bond Future			118.34058		118.34058		117.75845	117.75845			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			120.47031		120.47031		119.87756	119.87756			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			107.44885		107.44885		107.55331	107.55331			0.00	507,158,572.00	4,720	11,024.00
I2046	On 07/05/2020	Bond Future			107.64404		107.64404		107.75033	107.75033			0.00	508,079,868.80	4,720	6,335.00
I2046	On 06/08/2020	Bond Future			109.62190		109.62190		109.73017	109.73017			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			109.81395		109.81395		109.92416	109.92416			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			109.54851		109.54851		109.34315	109.34315			0.00	286,250,256.63	2,613	9,326.00
I2050	On 07/05/2020	Bond Future			111.51489		111.51489		111.30636	111.30636			0.00	291,388,407.57	2,613	5,203.00
I2050	On 06/08/2020	Bond Future			111.69939		111.69939		111.48691	111.48691			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			113.70954		113.70954		113.49320	113.49320			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			258.57600		258.57600		258.50600	258.50600			0.00	1,086,019,200.00	420	503.00
IGOV	On 07/05/2020	Index Future			263.21700		263.21700		263.14700	263.14700			0.00	1,105,511,400.00	420	548.00
IGOV	On 06/08/2020	Index Future			268.00200		268.00200		267.93100	267.93100			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			8.11685		113.81772		8.09729	113.92701		5.60	0.00	9,291,281,936.76	81,633	58,936.00
R186	On 06/02/2020	Bond Future	8.11	Call	396.24000	0.39624		509.86000	0.50986		396.240	5.52	0.49	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	10.32000	0.01032		17.46000	0.01746		10.320	5.79	0.03	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	0.01000	0.00001		0.04000	0.00004		0.010	6.34	0.00	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.16474		115.83267		8.14412	115.94413		5.56	0.00	12,508,075,037.28	107,984	74,225.00
R186	On 07/05/2020	Bond Future	7.60	Call	296.60000	0.29660		329.13000	0.32913		296.600	5.28	0.17	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	2,165.40000	2.16540		2,110.17000	2.11017		2,165.400	5.40	0.66	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,685.25000	1.68525		1,769.93000	1.76993		1,685.250	5.58	0.58	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	664.68000	0.66468		649.73000	0.64973		664.680	5.72	0.30	0.00	0	23,230.00
R186	On 07/05/2020	Bond Future	8.93	Put	253.43000	0.25343		250.56000	0.25056		253.430	6.14	0.13	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.21203		112.60437		8.19031	112.71783		5.86	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.26166		114.62992		8.23878	114.74524		5.54	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,270.04000	1.27004		1,322.26000	1.32226		1,270.040	5.36	0.36	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,446.39000	2.44639		2,520.68000	2.52068		2,446.390	5.58	0.54	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	741.35000	0.74135		727.31000	0.72731		741.350	6.21	0.21	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

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 06/02/2020	Bond Future	301.33991	301.33991	301.37173	301.37173			0.00	45,200,986.50	150	2,390.00
R197			On 07/05/2020	Bond Future	306.74944	306.74944	306.78222	306.78222			0.00	46,012,416.00	150	1,550.00
R197			On 06/08/2020	Bond Future	304.65723	304.65723	304.69048	304.69048			0.00	0.00	0	0.00
R197			On 05/11/2020	Bond Future	310.13985	310.13985	310.17331	310.17331			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	225.21701	225.21701	225.23664	225.23664			0.00	1,323,375,150.76	5,876	2,293.00
R202			On 07/05/2020	Bond Future	229.25992	229.25992	229.28046	229.28046			0.00	1,347,131,289.92	5,876	7,380.00
R202			On 06/08/2020	Bond Future	229.36754	229.36754	229.38816	229.38816			0.00	0.00	0	0.00
R202			On 05/11/2020	Bond Future	233.49540	233.49540	233.51638	233.51638			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	6.84348	105.96107	6.86871	105.89170		2.04	0.00	3,952,877,716.35	37,305	35,681.00
R2023			On 07/05/2020	Bond Future	6.80540	103.90619	6.83302	103.83579		2.06	0.00	3,893,468,845.49	37,471	42,539.00
R2023			On 06/08/2020	Bond Future	6.74531	105.77134	6.77594	105.69954		2.07	0.00	0.00	0	0.00
R2023			On 05/11/2020	Bond Future	6.68695	103.74027	6.72122	103.66715		2.14	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	9.06477	93.34391	9.01025	93.68146		8.27	0.00	5,195,335,342.78	55,658	28,347.00
R2030	8.40	Call	On 06/02/2020	Bond Future	0.07000	0.00007	0.97000	0.00097	0.070	7.63	0.00	0.00	0	5,820.00
R2030	9.00	Call	On 06/02/2020	Bond Future	0.33511	0.33511	0.55223	0.55223	335.110	8.27	0.38	0.00	0	5,820.00
R2030	9.25	Put	On 06/02/2020	Bond Future	141.54000	0.14154	130.20000	0.13020	141.540	8.57	0.19	0.00	0	5,000.00
R2030	9.40	Put	On 06/02/2020	Bond Future	38.27000	0.03827	40.73000	0.04073	38.270	8.82	0.06	0.00	0	5,000.00
R2030			On 07/05/2020	Bond Future	9.13719	94.99638	9.08051	95.34008		8.31	0.00	5,229,360,726.24	55,048	52,071.00
R2030			On 06/08/2020	Bond Future	9.21161	92.68682	9.15263	93.03671		8.81	0.00	0.00	0	0.00
R2030			On 05/11/2020	Bond Future	9.28352	94.35629	9.22222	94.71228		8.64	0.00	0.00	0	0.00
R2030	8.34	Call	On 05/11/2020	Bond Future	797.38000	0.79738	887.80000	0.88780	797.380	8.07	0.22	0.00	0	1,000.00
R2030	8.53	Call	On 05/11/2020	Bond Future	1,087.94000	1.08794	1,199.78000	1.19978	1,087.940	8.19	0.27	0.00	0	16,000.00
R2030	8.73	Call	On 05/11/2020	Bond Future	1,463.57000	1.46357	1,599.30000	1.59930	1,463.570	8.32	0.33	0.00	0	3,000.00
R2030	9.03	Call	On 05/11/2020	Bond Future	2,160.96000	2.16096	2,333.19000	2.33319	2,160.960	8.51	0.43	0.00	0	16,000.00
R2030	9.04	Call	On 05/11/2020	Bond Future	2,186.84000	2.18684	2,360.28000	2.36028	2,186.840	8.51	0.44	0.00	0	1,000.00
R2030	9.23	Call	On 05/11/2020	Bond Future	2,711.16000	2.71116	2,907.10000	2.90710	2,711.160	8.63	0.50	0.00	0	3,000.00
R2030	10.06	Put	On 05/11/2020	Bond Future	1,335.63000	1.33563	1,255.68000	1.25568	1,335.630	9.36	0.27	0.00	0	1,000.00
R2030	10.37	Put	On 05/11/2020	Bond Future	955.09000	0.95509	895.93000	0.89593	955.090	9.58	0.20	0.00	0	16,000.00
R2030	10.47	Put	On 05/11/2020	Bond Future	839.36000	0.83936	786.33000	0.78633	839.360	9.58	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	9.46066	94.37352	9.40627	94.73893		9.18	0.00	3,326,383,459.44	35,247	47,509.00
R2032			On 07/05/2020	Bond Future	9.53833	91.88561	9.48196	92.25755		9.64	0.00	3,325,707,768.34	36,194	39,609.00
R2032	9.20	Call	On 07/05/2020	Bond Future	897.80000	0.89780	1,045.96000	1.04596	897.800	9.27	0.32	0.00	0	7,500.00
R2032	9.50	Call	On 07/05/2020	Bond Future	1,737.62000	1.73762	1,952.71000	1.95271	1,737.620	9.64	0.49	0.00	0	7,500.00
R2032			On 06/08/2020	Bond Future	9.61720	93.52765	9.55874	93.90644		9.80	0.00	0.00	0	0.00
R2032			On 05/11/2020	Bond Future	9.69875	91.05517	9.63816	91.44049		10.34	0.00	0.00	0	0.00
R2032	8.94	Call	On 05/11/2020	Bond Future	1,360.13000	1.36013	1,488.26000	1.48826	1,360.130	9.95	0.29	0.00	0	1,000.00

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R2032	On 05/11/2020	Bond Future	9.11	Call	1,717.42000		1.71742	1,866.45000	1.86645	1,717.420		10.07	0.34	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,558.29000		2.55829	2,748.30000	2.74830	2,558.290		10.30	0.44	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,065.53000		3.06553	3,276.10000	3.27610	3,065.530		10.42	0.49	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	898.83000		0.89883	845.45000	0.84545	898.830		11.35	0.18	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	801.52000		0.80152	753.15000	0.75315	801.520		11.35	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			9.82188		96.64892	9.76257	97.08658			10.03	0.00	5,588,530,501.16	57,823	56,479.00
R2035	On 07/05/2020	Bond Future			9.90202		93.85863	9.84069	94.30414			10.56	0.00	5,600,169,017.58	59,666	63,905.00
R2035	On 07/05/2020	Bond Future	9.11	Call	240.65000		0.24065	308.25000	0.30825	240.650		9.41	0.11	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	319.46000		0.31946	402.02000	0.40202	319.460		9.57	0.14	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.55	Call	1,010.44000		1.01044	1,186.26000	1.18626	1,010.440		10.29	0.32	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	9.75	Call	1,583.66000		1.58366	1,812.06000	1.81206	1,583.660		10.56	0.43	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	1,683.07000		1.68307	1,919.20000	1.91920	1,683.070		10.60	0.44	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	1,928.06000		1.92806	2,181.82000	2.18182	1,928.060		10.70	0.48	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	698.21000		0.69821	636.02000	0.63602	698.210		12.08	0.20	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	514.54000		0.51454	469.43000	0.46943	514.540		12.47	0.16	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.98323		95.53535	9.91976	95.98899			10.75	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	263.31000		0.26331	315.65000	0.31565	263.310		9.42	0.09	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	532.24000		0.53224	619.77000	0.61977	532.240		9.80	0.16	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			10.07007		92.75817	10.00442	93.21968			11.53	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			9.99627		88.14216	9.93690	88.57982			11.18	0.00	2,252,825,467.44	25,559	46,538.00
R2037	On 07/05/2020	Bond Future			10.08090		89.70263	10.01955	90.14810			11.24	0.00	2,254,496,199.79	25,133	22,095.00
R2037	On 07/05/2020	Bond Future	9.70	Call	948.90000		0.94890	1,117.83000	1.11783	948.900		10.77	0.30	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	1,841.40000		1.84140	2,088.56000	2.08856	1,841.400		11.24	0.47	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			10.16814		87.04567	10.10468	87.49919			12.01	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			10.25202		88.61563	10.18648	89.07712			12.30	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			10.12129		90.72951	10.06193	91.19777			11.59	0.00	3,343,563,902.52	36,852	26,410.00
R2040	On 07/05/2020	Bond Future			10.20621		92.33575	10.14489	92.81241			11.67	0.00	3,319,654,884.00	35,952	35,795.00
R2040	On 07/05/2020	Bond Future	9.50	Call	392.97000		0.39297	489.15000	0.48915	392.970		10.74	0.15	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,562.10000		1.56210	1,793.75000	1.79375	1,562.100		11.67	0.40	0.00	0	2,640.00
R2040	On 06/08/2020	Bond Future			10.29373		89.47498	10.23032	89.96030			12.50	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			10.37774		91.08906	10.31229	91.58284			12.83	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,473.63000		1.47363	1,624.75000	1.62475	1,473.630		12.19	0.26	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,025.82000		2.02582	2,212.15000	2.21215	2,025.820		12.39	0.33	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	2,811.31000		2.81131	3,039.65000	3.03965	2,811.310		12.63	0.41	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3,587.03000		3.58703	3,850.21000	3.85021	3,587.030		12.81	0.48	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,469.57000		1.46957	1,383.35000	1.38335	1,469.570		14.05	0.22	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,170.78000		1.17078	1,099.61000	1.09961	1,170.780		14.05	0.18	0.00	0	2,000.00

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
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			10.21610		87.22463		10.16678	87.61648		12.26	0.00	2,924,990,742.42	33,534	27,862.00
R2044	On 06/02/2020	Bond Future	9.09	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.81	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	7.31000		0.00731		30.29000	0.03029	7.310	11.76	0.01	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	11.08000		0.01108		16.53000	0.01653	11.080	14.11	0.02	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.29962		88.76880		10.24869	89.16773		12.34	0.00	2,997,722,376.00	33,770	35,188.00
R2044	On 07/05/2020	Bond Future	9.26	Call	84.35000		0.08435		111.07000	0.11107	84.350	10.34	0.04	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	117.95000		0.11795		152.57000	0.15257	117.950	10.44	0.06	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	199.27000		0.19927		250.71000	0.25071	199.270	10.61	0.09	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	999.62000		0.99962		1,152.66000	1.15266	999.620	11.73	0.30	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,167.30000		1.16730		1,335.19000	1.33519	1,167.300	11.87	0.33	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,196.73000		1.19673		1,367.08000	1.36708	1,196.730	11.89	0.34	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	997.89000		0.99789		928.87000	0.92887	997.890	13.46	0.26	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	707.59000		0.70759		660.01000	0.66001	707.590	13.99	0.19	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	631.15000		0.63115		589.26000	0.58926	631.150	14.17	0.17	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.38562		85.96940		10.33298	86.37558		13.23	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	211.01000		0.21101		248.56000	0.24856	211.010	11.57	0.07	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	520.73000		0.52073		595.46000	0.59546	520.730	11.78	0.14	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,059.82000		1.05982		1,181.56000	1.18156	1,059.820	12.35	0.24	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	1,903.21000		1.90321		2,079.13000	2.07913	1,903.210	12.88	0.36	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	1,844.56000		1.84456		1,747.99000	1.74799	1,844.560	14.38	0.30	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,558.20000		1.55820		1,476.63000	1.47663	1,558.200	14.73	0.26	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.46804		87.52045		10.41374	87.93369		13.59	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	473.21000		0.47321		528.64000	0.52864	473.210	12.67	0.11	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	951.67000		0.95167		1,045.71000	1.04571	951.670	12.71	0.19	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.72	Call	1,834.99000		1.83499		1,982.18000	1.98218	1,834.990	13.11	0.30	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	2,519.65000		2.51965		2,699.47000	2.69947	2,519.650	13.34	0.38	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	2,671.29000		2.67129		2,857.61000	2.85761	2,671.290	13.39	0.39	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.17	Put	2,326.93000		2.32693		2,225.94000	2.22594	2,326.930	14.75	0.30	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	1,902.14000		1.90214		1,817.36000	1.81736	1,902.140	14.88	0.26	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	1,804.36000		1.80436		1,723.24000	1.72324	1,804.360	14.88	0.25	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			10.21146		90.51897		10.15716	90.96144		12.03	0.00	1,430,109,207.03	15,799	90,018.00
R2048	On 07/05/2020	Bond Future			10.28924		87.68352		10.23320	88.13404		12.72	0.00	1,349,010,955.20	15,385	14,907.00
R2048	On 07/05/2020	Bond Future	9.69	Call	529.10000		0.52910		641.29000	0.64129	529.100	11.54	0.19	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	2,711.56000		2.71156		2,511.58000	2.51158	2,711.560	12.64	0.54	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	1,187.47000		1.18747		1,092.68000	1.09268	1,187.470	13.60	0.29	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			10.36795		89.24910		10.31010	89.70773		12.98	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	206.40000		0.20640		246.82000	0.24682	206.400	11.35	0.07	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	389.93000		0.38993		456.54000	0.45654	389.930	11.35	0.11	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.45089		86.42280		10.39119	86.88944		14.03	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

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 06/02/2020	Bond Future			6.56594		102.65860		6.56479	102.65984		0.47	0.00	1,560,000,085.60	15,196	9,677.00
R208	On 07/05/2020	Bond Future			6.38637		101.07345		6.38469	101.07488		0.42	0.00	1,549,961,355.75	15,335	7,960.00
R208	On 06/08/2020	Bond Future			6.02446		102.88948		6.02216	102.89091		0.37	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			5.21883		101.33210		5.21539	101.33342		0.28	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			9.86034		73.40773		9.80094	73.78103		11.57	0.00	1,086,434,404.00	14,800	68,997.00
R209	On 06/02/2020	Bond Future	9.40	Call	7.14000		0.00714		31.11000	0.03111	7.140	11.01	0.02	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.93591		71.55679		9.87464	71.93681		12.19	0.00	1,000,793,264.94	13,986	14,780.00
R209	On 06/08/2020	Bond Future			10.01233		72.83480		9.94912	73.22174		12.47	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.09048		70.99819		10.02530	71.39188		13.01	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			187.41762		187.41762		187.43489	187.43489			0.00	0.00	0	1,077.00
R210	On 07/05/2020	Bond Future			188.15389		188.15389		188.17168	188.17168			0.00	0.00	0	864.00
R210	On 06/08/2020	Bond Future			191.61124		191.61124		191.62921	191.62921			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			192.36011		192.36011		192.37813	192.37813			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			161.61230		161.61230		161.63044	161.63044			0.00	161,612,300.00	1,000	7,763.00
R212	On 07/05/2020	Bond Future			164.51351		164.51351		164.53220	164.53220			0.00	164,513,510.00	1,000	2,526.00
R212	On 06/08/2020	Bond Future			165.26100		165.26100		165.27996	165.27996			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.23519		168.23519		168.25430	168.25430			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			9.27049		87.67311		9.21608	88.00603		8.92	0.00	1,260,914,668.02	14,382	7,170.00
R213	On 07/05/2020	Bond Future			9.34004		85.67488		9.28367	86.01382		9.35	0.00	1,146,501,244.16	13,382	13,325.00
R213	On 06/08/2020	Bond Future			9.41001		87.20675		9.35157	87.55183		9.54	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.48652		85.22884		9.42594	85.57991		9.76	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

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			10.07089		71.96367		10.01153	72.35108		12.48	0.00	600,248,971.47	8,341	12,755.00
R214	On 06/02/2020	Bond Future	9.52	Call	1.76000		0.00176		11.08000	0.01108	1.760	11.53	0.00	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	148.11000		0.14811		304.60000	0.30460	148.110	12.26	0.19	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	56.60000		0.05660		59.28000	0.05928	56.600	13.39	0.08	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.14460		69.94098		10.08345	70.33531		13.18	0.00	557,499,551.58	7,971	6,982.00
R214	On 07/05/2020	Bond Future	9.31	Call	222.82000		0.22282		282.86000	0.28286	222.820	11.81	0.11	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,264.45000		1.26445		1,451.97000	1.45197	1,264.450	13.04	0.39	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	874.92000		0.87492		801.89000	0.80189	874.920	14.60	0.26	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.21897		71.18998		10.15593	71.59153		13.47	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.29755		69.17845		10.23260	69.58701		14.27	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 :														98,818,302,159.76	924,069	1 353 947.00
Grand Total:														98,818,302,159.76	924,069	1 353 947.00