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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 29/01/2020

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	94.73000	94.73000		94.77000	94.77000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	690.85500	690.85500		689.12800	689.12800			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	702.99400	702.99400		701.23800	701.23800			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	715.58100	715.58100		713.79300	713.79300			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	792.37100	792.37100		788.72400	788.72400			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	806.29500	806.29500		802.58400	802.58400			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	820.73100	820.73100		816.95400	816.95400			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	705.61700	705.61700		702.07700	702.07700			0.00	0.00	0	272.00
ALBI	On 07/05/2020	Index Future	718.01600	718.01600		714.41400	714.41400			0.00	0.00	0	203.00
ALBI	On 06/08/2020	Index Future	730.87200	730.87200		727.20600	727.20600			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	10.96645	78.85288		11.05111	78.36995				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.09199	76.44651		11.17976	75.95523				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.21942	77.80693		11.31052	77.30670				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.35350	75.41345		11.44809	74.90417				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	11.24569	80.23925		11.33508	79.65447				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.36769	77.38527		11.46038	76.79034				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.48965	78.76172		11.58576	78.15607				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.61663	75.91412		11.71640	75.29747				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	697.55900	697.55900		693.89000	693.89000				0.00	41,853,540.00	6	223.00
GOVI	On 07/05/2020	GOVI	709.81600	709.81600		706.08400	706.08400				0.00	0.00	0	1,179.00
GOVI	On 06/08/2020	GOVI	722.52500	722.52500		718.72600	718.72600				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	135.41190	135.41190		135.56815	135.56815				0.00	116,454,234.00	860	2,027.00
I2025	On 07/05/2020	Bond Future	137.82503	137.82503		137.98422	137.98422				0.00	113,567,824.72	824	3,549.00
I2025	On 06/08/2020	Bond Future	138.85932	138.85932		139.02143	139.02143				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	141.34462	141.34462		141.50911	141.50911				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	142.28260	142.28260		142.44858	142.44858				0.00	5,122,173.60	36	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	100.77578	100.77578		100.92037	100.92037				0.00	253,047,983.58	2,511	2,511.00
I2029	On 07/05/2020	Bond Future	101.46833	101.46833		101.61566	101.61566				0.00	254,786,976.63	2,511	3,765.00
I2029	On 06/08/2020	Bond Future	103.32921	103.32921		103.47928	103.47928				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.04534	104.04534		104.19774	104.19774				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	100.51355	100.51355		100.53338	100.53338				0.00	913,768,683.05	9,091	490.00
I2033	On 07/05/2020	Bond Future	101.11942	101.11942		101.13964	101.13964				0.00	919,276,647.22	9,091	6,960.00
I2033	On 06/08/2020	Bond Future	102.97393	102.97393		102.99458	102.99458				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	103.60600	103.60600		103.62666	103.62666				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			115.66154		115.66154		115.68440	115.68440			0.00	651,868,439.44	5,636	5,624.00
I2038	On 07/05/2020	Bond Future			117.72266		117.72266		117.74604	117.74604			0.00	663,484,911.76	5,636	10,867.00
I2038	On 06/08/2020	Bond Future			118.20162		118.20162		118.22545	118.22545			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			120.31715		120.31715		120.34097	120.34097			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			107.13379		107.13379		107.15459	107.15459			0.00	72,958,110.99	681	10,343.00
I2046	On 07/05/2020	Bond Future			107.30923		107.30923		107.33074	107.33074			0.00	73,077,585.63	681	13,000.00
I2046	On 06/08/2020	Bond Future			109.27733		109.27733		109.29923	109.29923			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			109.45229		109.45229		109.47407	109.47407			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			109.08967		109.08967		109.11056	109.11056			0.00	263,778,822.06	2,418	6,616.00
I2050	On 07/05/2020	Bond Future			111.03364		111.03364		111.05513	111.05513			0.00	268,479,341.52	2,418	11,723.00
I2050	On 06/08/2020	Bond Future			111.20524		111.20524		111.22719	111.22719			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			113.19565		113.19565		113.21749	113.21749			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			258.15200		258.15200		258.29200	258.29200			0.00	1,316,575,200.00	510	138.00
IGOV	On 07/05/2020	Index Future			262.75200		262.75200		262.89500	262.89500			0.00	1,340,035,200.00	510	1,021.00
IGOV	On 06/08/2020	Index Future			267.52000		267.52000		267.66500	267.66500			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			8.02421		114.33650		8.08616	113.98925		5.60	0.00	170,590,058.00	1,492	58,601.00
R186	On 06/02/2020	Bond Future	8.11	Call	660.69000		0.66069		464.30000	0.46430	660.690	5.52	0.70	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	0.97000		0.00097		4.64000	0.00464	0.970	5.79	0.00	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	6.34	0.00	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.07005		116.34565		8.13518	115.99249		5.56	0.00	201,627,011.45	1,733	74,100.00
R186	On 07/05/2020	Bond Future	7.60	Call	387.36000		0.38736		321.14000	0.32114	387.360	5.28	0.22	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	1,827.41000		1.82741		2,054.75000	2.05475	1,827.410	5.40	0.61	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,984.13000		1.98413		1,772.61000	1.77261	1,984.130	5.58	0.64	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	514.06000		0.51406		612.65000	0.61265	514.060	5.72	0.25	0.00	0	23,230.00
R186	On 07/05/2020	Bond Future	8.93	Put	185.76000		0.18576		229.16000	0.22916	185.760	6.14	0.10	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.11300		113.12287		8.18162	112.76327		5.86	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.15948		115.14612		8.23192	114.77985		5.54	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,455.49000		1.45549		1,320.53000	1.32053	1,455.490	5.36	0.39	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,725.42000		2.72542		2,523.84000	2.52384	2,725.420	5.58	0.57	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	635.55000		0.63555		708.03000	0.70803	635.550	6.21	0.18	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			301.23024		301.23024		301.30717	301.30717			0.00	286,168,728.00	950	3,340.00
R197	On 07/05/2020	Bond Future			306.59839		306.59839		306.67713	306.67713			0.00	291,268,470.50	950	2,350.00
R197	On 06/08/2020	Bond Future			304.49296		304.49296		304.57311	304.57311			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			309.94237		309.94237		310.02274	310.02274			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			224.66616		224.66616		224.95372	224.95372			0.00	168,274,953.84	749	1,855.00
R202	On 07/05/2020	Bond Future			228.66971		228.66971		228.96278	228.96278			0.00	0.00	0	7,766.00
R202	On 06/08/2020	Bond Future			228.75861		228.75861		229.05709	229.05709			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			232.85290		232.85290		233.15580	233.15580			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			6.73819		106.25118		6.79316	106.09959		2.04	0.00	372,410,385.90	3,505	35,567.00
R2023	On 07/05/2020	Bond Future			6.69513		104.18785		6.75539	104.03381		2.06	0.00	220,461,490.60	2,116	64,701.00
R2023	On 06/08/2020	Bond Future			6.62468		106.05472		6.69145	105.89774		2.07	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.55705		104.01806		6.63180	103.85809		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			9.00638		93.70548		9.08413	93.22443		8.27	0.00	109,916,528.04	1,173	28,208.00
R2030	On 06/02/2020	Bond Future	8.40	Call	0.05000		0.00005		0.02000	0.00002	0.050	7.63	0.00	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	438.26000		0.43826		267.85000	0.26785	438.260	8.27	0.49	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	57.35000		0.05735		146.36000	0.14636	57.350	8.57	0.10	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	10.57000		0.01057		37.17000	0.03717	10.570	8.82	0.02	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.07854		95.35205		9.15930	94.86276		8.31	0.00	117,950,485.85	1,237	53,959.00
R2030	On 06/08/2020	Bond Future			9.15113		93.04564		9.23519	92.54741		8.81	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.22226		94.71205		9.30970	94.20479		8.64	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	869.63000		0.86963		761.81000	0.76181	869.630	8.07	0.23	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,179.13000		1.17913		1,043.55000	1.04355	1,179.130	8.19	0.29	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,576.48000		1.57648		1,409.24000	1.40924	1,576.480	8.32	0.35	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,308.29000		2.30829		2,091.23000	2.09123	2,308.290	8.51	0.45	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,335.33000		2.33533		2,116.60000	2.11660	2,335.330	8.51	0.46	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,881.67000		2.88167		2,631.32000	2.63132	2,881.670	8.63	0.52	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,233.64000		1.23364		1,372.33000	1.37233	1,233.640	9.36	0.25	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	876.68000		0.87668		982.49000	0.98249	876.680	9.58	0.19	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	768.27000		0.76827		864.01000	0.86401	768.270	9.58	0.17	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			9.42704		94.59915		9.49496	94.14412		9.18	0.00	3,700,245,752.25	39,115	43,177.00
R2032	On 07/05/2020	Bond Future			9.50534		92.10303		9.57571	91.64011		9.64	0.00	3,660,819,133.41	39,747	83,173.00
R2032	On 07/05/2020	Bond Future	9.20	Call	952.45000		0.95245		814.57000	0.81457	952.450	9.27	0.33	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	1,827.32000		1.82732		1,611.09000	1.61109	1,827.320	9.64	0.51	0.00	0	7,500.00
R2032	On 06/08/2020	Bond Future			9.58348		93.74587		9.65645	93.27454		9.80	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.66524		91.26800		9.74096	90.78806		10.34	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,412.19000		1.41219		1,280.60000	1.28060	1,412.190	9.95	0.29	0.00	0	1,000.00

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R2032	On 05/11/2020	Bond Future	9.11	Call	1,779.53000		1.77953		1,623.99000	1.62399	1,779.530	10.07	0.35	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,641.17000		2.64117		2,437.08000	2.43708	2,641.170	10.30	0.45	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,159.38000		3.15938		2,930.12000	2.93012	3,159.380	10.42	0.50	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	854.08000		0.85408		942.35000	0.94235	854.080	11.35	0.17	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	760.43000		0.76043		841.17000	0.84117	760.430	11.35	0.15	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			9.75776		97.12220		9.84102	96.50833		10.03	0.00	3,839,920,421.40	39,537	47,571.00
R2035	On 07/05/2020	Bond Future			9.83742		94.32799		9.92348	93.70348		10.56	0.00	3,539,846,480.73	37,527	107,891.00
R2035	On 07/05/2020	Bond Future	9.11	Call	286.99000		0.28699		220.00000	0.22000	286.990	9.41	0.13	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	377.38000		0.37738		293.91000	0.29391	377.380	9.57	0.16	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.55	Call	1,147.93000		1.14793		953.38000	0.95338	1,147.930	10.29	0.35	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	9.75	Call	1,771.70000		1.77170		1,508.23000	1.50823	1,771.700	10.56	0.46	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	1,878.87000		1.87887		1,604.92000	1.60492	1,878.870	10.60	0.48	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	2,141.91000		2.14191		1,843.65000	1.84365	2,141.910	10.70	0.52	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	592.53000		0.59253		721.72000	0.72172	592.530	12.08	0.18	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	432.32000		0.43232		531.66000	0.53166	432.320	12.47	0.14	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.91684		96.00994		10.00590	95.37411		10.75	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	302.61000		0.30261		246.54000	0.24654	302.610	9.42	0.10	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	600.75000		0.60075		503.60000	0.50360	600.750	9.80	0.17	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			10.00269		93.23189		10.09489	92.58457		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			9.95745		88.42796		10.04559	87.78108		11.18	0.00	2,961,894,520.20	33,495	32,413.00
R2037	On 07/05/2020	Bond Future			10.04240		89.98178		10.13345	89.32376		11.24	0.00	3,060,280,337.80	34,010	60,635.00
R2037	On 07/05/2020	Bond Future	9.70	Call	1,017.78000		1.01778		830.89000	0.83089	1,017.780	10.77	0.32	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	1,953.78000		1.95378		1,659.23000	1.65923	1,953.780	11.24	0.49	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			10.12875		87.32675		10.22296	86.65674		12.01	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			10.21258		88.89290		10.30994	88.21085		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			10.07245		91.11451		10.15053	90.50026		11.59	0.00	0.00	0	24,348.00
R2040	On 07/05/2020	Bond Future			10.15730		92.71562		10.23794	92.09068		11.67	0.00	0.00	0	37,335.00
R2040	On 07/05/2020	Bond Future	9.50	Call	440.00000		0.44000		352.01000	0.35201	440.000	10.74	0.16	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,696.91000		1.69691		1,455.32000	1.45532	1,696.910	11.67	0.43	0.00	0	2,640.00
R2040	On 06/08/2020	Bond Future			10.24357		89.85854		10.32697	89.22224		12.50	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			10.32715		91.47034		10.41331	90.82252		12.83	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,564.51000		1.56451		1,399.37000	1.39937	1,564.510	12.19	0.27	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,140.86000		2.14086		1,933.20000	1.93320	2,140.860	12.39	0.34	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	2,956.37000		2.95637		2,696.46000	2.69646	2,956.370	12.63	0.42	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3,758.01000		3.75801		3,453.45000	3.45345	3,758.010	12.81	0.49	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,377.99000		1.37799		1,521.95000	1.52195	1,377.990	14.05	0.20	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,093.46000		1.09346		1,214.39000	1.21439	1,093.460	14.05	0.17	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			10.15729		87.69222		10.24034	87.03312		12.26	0.00	28,236,894.84	322	18,032.00
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	7.38000		0.00738		3.37000	0.00337	7.380	11.76	0.01	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	2.13000		0.00213		10.01000	0.01001	2.130	14.11	0.00	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.24037		89.23319		10.32609	88.56268		12.34	0.00	0.00	0	50,366.00
R2044	On 07/05/2020	Bond Future	9.26	Call	101.61000		0.10161		73.73000	0.07373	101.610	10.34	0.05	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	141.01000		0.14101		103.95000	0.10395	141.010	10.44	0.07	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	235.30000		0.23530		177.90000	0.17790	235.300	10.61	0.10	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,125.02000		1.12502		930.39000	0.93039	1,125.020	11.73	0.33	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,307.29000		1.30729		1,090.72000	1.09072	1,307.290	11.87	0.36	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,339.18000		1.33918		1,118.91000	1.11891	1,339.180	11.89	0.37	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	865.73000		0.86573		1,041.35000	1.04135	865.730	13.46	0.23	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	607.16000		0.60716		738.64000	0.73864	607.160	13.99	0.17	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	539.68000		0.53968		658.84000	0.65884	539.680	14.17	0.15	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.32479		86.43906		10.41339	85.75641		13.23	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	239.82000		0.23982		194.45000	0.19445	239.820	11.57	0.08	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	582.33000		0.58233		486.66000	0.48666	582.330	11.78	0.16	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,165.43000		1.16543		1,002.80000	1.00280	1,165.430	12.35	0.26	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	2,063.47000		2.06347		1,818.86000	1.81886	2,063.470	12.88	0.39	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	1,689.71000		1.68971		1,902.07000	1.90207	1,689.710	14.38	0.29	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,422.74000		1.42274		1,607.36000	1.60736	1,422.740	14.73	0.25	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.40641		87.98973		10.49788	87.29478		13.59	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	518.29000		0.51829		446.72000	0.44672	518.290	12.67	0.11	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	1,032.61000		1.03261		905.68000	0.90568	1,032.610	12.71	0.20	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.72	Call	1,968.04000		1.96804		1,761.41000	1.76141	1,968.040	13.11	0.32	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	2,686.43000		2.68643		2,428.74000	2.42874	2,686.430	13.34	0.39	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	2,844.95000		2.84495		2,576.89000	2.57689	2,844.950	13.39	0.41	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.17	Put	2,175.47000		2.17547		2,388.48000	2.38848	2,175.470	14.75	0.29	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	1,771.62000		1.77162		1,954.34000	1.95434	1,771.620	14.88	0.24	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	1,678.73000		1.67873		1,854.43000	1.85443	1,678.730	14.88	0.23	0.00	0	1,815.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 06/02/2020	Bond Future			10.15751		90.95858		10.23564	90.32321		12.03	0.00	0.00	0	74,361.00
R2048	On 07/05/2020	Bond Future			10.23501		88.11943		10.31560	87.47303		12.72	0.00	0.00	0	37,011.00
R2048	On 07/05/2020	Bond Future	9.69	Call	600.11000		0.60011		484.11000	0.48411	600.110	11.54	0.21	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	2,461.26000		2.46126		2,814.41000	2.81441	2,461.260	12.64	0.51	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	1,045.36000		1.04536		1,239.00000	1.23900	1,045.360	13.60	0.27	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			10.31236		89.68973		10.39556	89.03171		12.98	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	231.93000		0.23193		190.07000	0.19007	231.930	11.35	0.07	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	434.45000		0.43445		362.43000	0.36243	434.450	11.35	0.12	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.39461		86.86259		10.48054	86.19269		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			6.57079		102.65337		6.56739	102.65704		0.47	0.00	297,900,079.74	2,902	7,584.00
R208	On 07/05/2020	Bond Future			6.40825		101.05483		6.40365	101.05874		0.42	0.00	0.00	0	7,960.00
R208	On 06/08/2020	Bond Future			6.06092		102.86689		6.05442	102.87092		0.37	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			5.30494		101.29907		5.29526	101.30279		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			9.81179		73.71264		9.89464	73.19346		11.57	0.00	40,394,526.72	548	17,084.00
R209	On 06/02/2020	Bond Future	9.40	Call	6.36000		0.00636		2.91000	0.00291	6.360	11.01	0.02	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.88738		71.85755		9.97280	71.32939		12.19	0.00	39,377,937.40	548	66,616.00
R209	On 06/08/2020	Bond Future			9.96266		73.13860		10.05079	72.60085		12.47	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.04044		71.30015		10.13140	70.75263		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			187.09183		187.09183		187.39996	187.39996			0.00	196,633,513.33	1,051	884.00
R210	On 07/05/2020	Bond Future			187.79785		187.79785		188.11173	188.11173			0.00	197,375,540.35	1,051	1,941.00
R210	On 06/08/2020	Bond Future			191.24202		191.24202		191.56162	191.56162			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			191.96541		191.96541		192.28997	192.28997			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			161.54968		161.54968		161.59371	161.59371			0.00	113,084,776.00	700	7,746.00
R212	On 07/05/2020	Bond Future			164.42858		164.42858		164.47362	164.47362			0.00	115,100,006.00	700	3,251.00
R212	On 06/08/2020	Bond Future			165.16873		165.16873		165.21459	165.21459			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.12482		168.12482		168.17085	168.17085			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			9.22689		87.93975		9.28472	87.58633		8.92	0.00	0.00	0	6,492.00
R213	On 07/05/2020	Bond Future			9.29675		85.93501		9.35662	85.57553		9.35	0.00	0.00	0	14,253.00
R213	On 06/08/2020	Bond Future			9.36564		87.46858		9.42772	87.10254		9.54	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.44197		85.48683		9.50640	85.11405		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			10.00210		72.41294		10.09009	71.83910		12.48	0.00	941,368.22	13	10,465.00
R214	On 06/02/2020	Bond Future	9.52	Call	1.86000		0.00186		0.75000	0.00075	1.860	11.53	0.00	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	201.11000		0.20111		108.14000	0.10814	201.110	12.26	0.26	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	16.07000		0.01607		54.40000	0.05440	16.070	13.39	0.03	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.07517		70.38898		10.16579	69.80516		13.18	0.00	915,056.74	13	9,423.00
R214	On 07/05/2020	Bond Future	9.31	Call	267.08000		0.26708		204.53000	0.20453	267.080	11.81	0.13	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,428.01000		1.42801		1,203.30000	1.20330	1,428.010	13.04	0.42	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	748.24000		0.74824		901.95000	0.90195	748.240	14.60	0.23	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.14779		71.64365		10.24119	71.04933		13.47	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.22529		69.63324		10.32160	69.02815		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
<b>Total for Derivatives :</b>													<b>30,999,770,131.51</b>	<b>288,604</b>	<b>1 507 388.00</b>	
<b>Grand Total:</b>													<b>30,999,770,131.51</b>	<b>288,604</b>	<b>1 507 388.00</b>	