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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/01/2020

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	94.93000	94.93000		95.01000	95.01000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	686.49500	686.49500		685.32700	685.32700			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	698.69100	698.69100		697.50500	697.50500			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	711.26500	711.26500		710.05700	710.05700			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	793.16000	793.16000		791.45300	791.45300			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	807.25100	807.25100		805.51700	805.51700			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	821.77900	821.77900		820.01300	820.01300			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	705.79300	705.79300		703.76500	703.76500			0.00	0.00	0	416.00
ALBI	On 07/05/2020	Index Future	718.33200	718.33200		716.27100	716.27100			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	731.25900	731.25900		729.16100	729.16100			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	10.92664	79.08151		10.96837	78.84188				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.04804	76.69425		11.09129	76.45045				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.17254	78.06621		11.21742	77.81796				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.30350	75.68468		11.35009	75.43190				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	11.23006	80.34227		11.27170	80.06833				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.34907	77.50572		11.39222	77.22707				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.46924	78.89139		11.51398	78.60763				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.59424	76.05368		11.64067	75.76476				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	697.85300	697.85300		695.73500	695.73500				0.00	4,061,504,460.00	582	662.00
GOVI	On 07/05/2020	GOVI	710.25000	710.25000		708.09800	708.09800				0.00	4,133,655,000.00	582	582.00
GOVI	On 06/08/2020	GOVI	723.03200	723.03200		720.84100	720.84100				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	135.92725	135.92725		135.87614	135.87614				0.00	0.00	0	5,063.00
I2025	On 07/05/2020	Bond Future	138.37606	138.37606		138.32421	138.32421				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	139.43314	139.43314		139.38033	139.38033				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	141.94227	141.94227		141.88831	141.88831				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	142.90208	142.90208		142.84669	142.84669				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	101.28445	101.28445		101.16920	101.16920				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	102.00576	102.00576		101.88861	101.88861				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	103.88590	103.88590		103.76649	103.76649				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.62209	104.62209		104.50036	104.50036				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	100.82798	100.82798		100.83670	100.83670				0.00	0.00	0	6,960.00
I2033	On 07/05/2020	Bond Future	101.45887	101.45887		101.46801	101.46801				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.32896	103.32896		103.33816	103.33816				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	103.97740	103.97740		103.98655	103.98655				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			116.25956		116.25956		116.18732	116.18732			0.00	0.00	0	10,886.00
I2038	On 07/05/2020	Bond Future			118.35394		118.35394		118.28073	118.28073			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			118.85530		118.85530		118.78060	118.78060			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			120.99410		120.99410		120.91791	120.91791			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			107.51417		107.51417		108.00114	108.00114			0.00	0.00	0	14,000.00
I2046	On 07/05/2020	Bond Future			107.71743		107.71743		108.21318	108.21318			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			109.70280		109.70280		110.20758	110.20758			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			109.89592		109.89592		110.40984	110.40984			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			110.04575		110.04575		110.05503	110.05503			0.00	0.00	0	11,797.00
I2050	On 07/05/2020	Bond Future			112.02832		112.02832		112.03810	112.03810			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			112.22826		112.22826		112.23828	112.23828			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.24780		114.24780		114.25787	114.25787			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			259.07000		259.07000		259.17000	259.17000			0.00	0.00	0	1,004.00
IGOV	On 07/05/2020	Index Future			263.73700		263.73700		263.84000	263.84000			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			268.54600		268.54600		268.65100	268.65100			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			8.15105		113.62698		8.18702	113.42681		5.68	0.00	179,189,747.46	1,577	100,318.00
R186	On 06/02/2020	Bond Future	8.11	Call	441.68000		0.44168		404.40000	0.40440	441.680	5.60	0.44	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	58.73000		0.05873		103.28000	0.10328	58.730	5.87	0.09	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	0.64000		0.00064		2.25000	0.00225	0.640	6.44	0.00	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.19935		115.64592		8.23715	115.44241		5.64	0.00	0.00	0	1,933.00
R186	On 07/05/2020	Bond Future	7.60	Call	303.60000		0.30360		281.51000	0.28151	303.600	5.35	0.17	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	2,348.35000		2.34835		2,504.53000	2.50453	2,348.350	5.48	0.68	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,644.83000		1.64483		1,553.75000	1.55375	1,644.830	5.66	0.55	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	782.23000		0.78223		868.54000	0.86854	782.230	5.80	0.32	0.00	0	23,230.00
R186	On 07/05/2020	Bond Future	8.93	Put	320.48000		0.32048		366.78000	0.36678	320.480	6.22	0.15	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.24726		112.42066		8.28711	112.21331		5.94	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.29887		114.44270		8.34092	114.23160		5.79	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,281.44000		1.28144		1,219.76000	1.21976	1,281.440	5.50	0.35	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,430.16000		2.43016		2,332.99000	2.33299	2,430.160	5.72	0.52	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	820.67000		0.82067		877.74000	0.87774	820.670	6.27	0.22	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			301.35499		301.35499		301.38661	301.38661			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future			306.78399		306.78399		306.81678	306.81678			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			304.70950		304.70950		304.74267	304.74267			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			310.19232		310.19232		310.22562	310.22562			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			225.96699		225.96699		225.86481	225.86481			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			230.03795		230.03795		229.93440	229.93440			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			230.17260		230.17260		230.06694	230.06694			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			234.31472		234.31472		234.20679	234.20679			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			6.98003		105.58634		7.03618	105.43273		2.18	0.00	0.00	0	43,600.00
R2023	On 07/05/2020	Bond Future			6.95267		103.53151		7.01425	103.37535		2.19	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			6.90600		105.39538		6.97425	105.23622		2.12	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.86657		103.35773		6.94289	103.19574		2.19	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			8.99454		93.77902		9.02554	93.58663		8.33	0.00	18,755,804.00	200	80,399.00
R2030	On 06/02/2020	Bond Future	8.40	Call	4.46000		0.00446		6.00000	0.00600	4.460	7.69	0.01	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	689.54000		0.68954		652.12000	0.65212	689.540	8.33	0.51	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	171.34000		0.17134		252.32000	0.25232	171.340	8.62	0.18	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	65.32000		0.06532		110.03000	0.11003	65.320	8.87	0.08	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.06322		95.44525		9.09540	95.24963		8.36	0.00	9,544,525.00	100	50.00
R2030	On 06/08/2020	Bond Future			9.13371		93.14932		9.16721	92.95006		8.99	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.20258		94.82672		9.23742	94.62384		8.97	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,016.95000		1.01695		978.69000	0.97869	1,016.950	8.40	0.25	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,346.89000		1.34689		1,298.84000	1.29884	1,346.890	8.52	0.30	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,763.01000		1.76301		1,703.68000	1.70368	1,763.010	8.65	0.37	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,512.79000		2.51279		2,435.40000	2.43540	2,512.790	8.83	0.46	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,540.37000		2.54037		2,462.36000	2.46236	2,540.370	8.84	0.47	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,097.54000		3.09754		3,007.79000	3.00779	3,097.540	8.96	0.52	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,331.05000		1.33105		1,398.09000	1.39809	1,331.050	9.68	0.26	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	963.74000		0.96374		1,016.91000	1.01691	963.740	9.90	0.20	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	850.87000		0.85087		899.58000	0.89958	850.870	9.90	0.18	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			9.38621		94.87420		9.41730	94.66466		9.24	0.00	94,874,200.00	1,000	71,272.00
R2032	On 07/05/2020	Bond Future			9.46028		92.40116		9.49247	92.18805		9.69	0.00	328,486,123.80	3,555	3,555.00
R2032	On 06/08/2020	Bond Future			9.53545		94.05795		9.56883	93.84091		10.12	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.61403		91.59457		9.64866	91.37356		10.72	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,616.23000		1.61623		1,562.43000	1.56243	1,616.230	10.16	0.32	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	2,006.26000		2.00626		1,942.44000	1.94244	2,006.260	10.28	0.37	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,910.01000		2.91001		2,825.47000	2.82547	2,910.010	10.51	0.47	0.00	0	1,000.00

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R2032	On 05/11/2020	Bond Future	9.61	Call	3,447.02000		3,447.02	3,351.53000	3,351.53	3,447.020	10.63	0.52	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	913.45000		0.91345	964.44000	0.96444	913.450	11.73	0.17	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	818.03000		0.81803	865.16000	0.86516	818.030	11.73	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			9.73305		97.30554	9.76927	97.03699		10.10	0.00	24,326,385.00	250	118,405.00	
R2035	On 07/05/2020	Bond Future			9.80936		94.53295	9.84678	94.25976		10.63	0.00	0.00	0	105.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	367.98000		0.36798	343.71000	0.34371	367.980	9.47	0.15	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	473.24000		0.47324	443.03000	0.44303	473.240	9.64	0.18	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	1,974.42000		1.97442	1,875.90000	1.87590	1,974.420	10.63	0.48	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	2,085.58000		2.08558	1,982.86000	1.98286	2,085.580	10.67	0.50	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	634.40000		0.63440	709.14000	0.70914	634.400	12.15	0.18	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	472.00000		0.47200	532.15000	0.53215	472.000	12.54	0.14	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			9.88659		96.22737	9.92531	95.94919		11.18	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	415.42000		0.41542	392.44000	0.39244	415.420	9.86	0.12	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	692.28000		0.69228	655.46000	0.65546	692.280	9.86	0.19	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			9.97012		93.46216	10.01020	93.17891		11.97	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			9.89685		88.87692	9.94304	88.53440		11.27	0.00	0.00	0	72,879.00	
R2037	On 07/05/2020	Bond Future			9.97741		90.45607	10.02510	90.10766		11.32	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			10.06037		87.81798	10.10970	87.46319		12.51	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			10.14074		89.40139	10.19171	89.04016		12.78	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			10.03198		91.43550	10.08320	91.02954		11.68	0.00	0.00	0	43,319.00	
R2040	On 07/05/2020	Bond Future			10.11322		93.06016	10.16609	92.64716		11.75	0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	484.65000		0.48465	432.39000	0.43239	484.650	10.17	0.18	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	1,887.06000		1.88706	1,737.70000	1.73770	1,887.060	11.37	0.45	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.19689		90.21785	10.25156	89.79727		13.01	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			10.27779		91.84487	10.33425	91.41668		13.32	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1,861.46000		1.86146	1,754.34000	1.75434	1,861.460	12.68	0.30	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	2,481.19000		2.48119	2,348.00000	2.34800	2,481.190	12.88	0.37	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	3,340.16000		3.34016	3,174.90000	3.17490	3,340.160	13.12	0.44	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	4,171.13000		4.17113	3,978.28000	3.97828	4,171.130	13.30	0.51	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	1,465.98000		1.46598	1,574.12000	1.57412	1,465.980	14.54	0.21	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	1,176.90000		1.17690	1,269.28000	1.26928	1,176.900	14.54	0.17	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			10.12670		87.93711	10.17790	87.52787		12.35	0.00	74,746,543.50	850	52,322.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	0.01000		0.00001	0.02000	0.00002	0.010	10.90	0.00	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	66.89000		0.06689	62.74000	0.06274	66.890	11.21	0.07	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	21.60000		0.02160	50.56000	0.05056	21.600	13.58	0.02	0.00	0	328.00	

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			10.20662		89.49959		10.25945	89.08319		12.42	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	145.97000		0.14597		128.25000	0.12825	145.970	10.40	0.07	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	196.83000		0.19683		173.63000	0.17363	196.830	10.50	0.09	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	314.16000		0.31416		278.99000	0.27899	314.160	10.68	0.12	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,318.42000		1.31842		1,205.88000	1.20588	1,318.420	11.81	0.35	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,514.30000		1.51430		1,389.41000	1.38941	1,514.300	11.95	0.39	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,548.38000		1.54838		1,421.41000	1.42141	1,548.380	11.97	0.39	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	902.37000		0.90237		1,029.85000	1.02985	902.370	13.55	0.23	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	646.20000		0.64620		745.67000	0.74567	646.200	14.08	0.17	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	578.55000		0.57855		669.99000	0.66999	578.550	14.26	0.15	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.28885		86.71859		10.34345	86.29453		13.77	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	346.77000		0.34677		316.49000	0.31649	346.770	12.12	0.10	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	727.16000		0.72716		668.34000	0.66834	727.160	12.12	0.18	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,318.27000		1.31827		1,222.65000	1.22265	1,318.270	12.43	0.28	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	2,282.05000		2.28205		2,138.79000	2.13879	2,282.050	13.02	0.40	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	1,692.19000		1.69219		1,837.94000	1.83794	1,692.190	14.43	0.28	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,426.06000		1.42606		1,554.42000	1.55442	1,426.060	14.75	0.24	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.36823		88.28262		10.42457	87.85100		14.11	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	672.03000		0.67203		626.86000	0.62686	672.030	13.20	0.13	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	1,250.44000		1.25044		1,172.86000	1.17286	1,250.440	13.20	0.22	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.72	Call	2,204.01000		2.20401		2,081.51000	2.08151	2,204.010	13.40	0.34	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	2,958.04000		2.95804		2,805.77000	2.80577	2,958.040	13.64	0.41	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	3,122.84000		3.12284		2,964.50000	2.96450	3,122.840	13.69	0.42	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.17	Put	2,189.48000		2.18948		2,334.17000	2.33417	2,189.480	14.89	0.28	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	1,838.56000		1.83856		1,965.43000	1.96543	1,838.560	15.21	0.24	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	1,764.76000		1.76476		1,887.70000	1.88770	1,764.760	15.29	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			10.11740		91.28795		10.16365	90.90835		12.11	0.00	164,318,310.00	1,800	96,980.00
R2048	On 07/05/2020	Bond Future			10.19151		88.47189		10.23919	88.08569		12.80	0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future	9.69	Call	760.42000		0.76042		695.06000	0.69506	760.420	11.62	0.24	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	2,405.97000		2.40597		2,630.40000	2.63040	2,405.970	12.72	0.48	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	1,057.51000		1.05751		1,190.67000	1.19067	1,057.510	13.69	0.26	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			10.26643		90.05681		10.31565	89.66354		13.52	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	345.17000		0.34517		318.45000	0.31845	345.170	11.89	0.10	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	601.92000		0.60192		557.59000	0.55759	601.920	11.89	0.15	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.34615		87.24448		10.39695	86.84422		14.56	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
R208	On 06/02/2020	Bond Future			6.62008		102.60021		6.57705	102.64662		0.50	0.00	0.00	0	16,919.00
R208	On 07/05/2020	Bond Future			6.44850		101.02059		6.39279	101.06798		0.45	0.00	0.00	0	60.00
R208	On 06/08/2020	Bond Future			6.10237		102.84123		6.02418	102.88965		0.36	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			5.34695		101.28297		5.21932	101.33192		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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.76566		74.00410		9.80677	73.74427		11.65	0.00	1,036,057.40	14	101,901.00
R209	On 06/02/2020	Bond Future	9.40	Call	78.99000		0.07899		79.74000	0.07974	78.990	11.10	0.10	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.83753		72.16842		9.87989	71.90414		12.28	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.91017		73.46169		9.95387	73.19255		12.80	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			9.98515		71.63596		10.03023	71.36199		13.51	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			187.40438		187.40438		187.42150	187.42150			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			188.15218		188.15218		188.16997	188.16997			0.00	0.00	0	220.00
R210	On 06/08/2020	Bond Future			191.62003		191.62003		191.63813	191.63813			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			192.36874		192.36874		192.38675	192.38675			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			161.64565		161.64565		161.63207	161.63207			0.00	0.00	0	7,763.00
R212	On 07/05/2020	Bond Future			164.55779		164.55779		164.54420	164.54420			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.31537		165.31537		165.30147	165.30147			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.29018		168.29018		168.27580	168.27580			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			9.20600		88.06790		9.23708	87.87733		8.98	0.00	0.00	0	20,142.00
R213	On 07/05/2020	Bond Future			9.27233		86.08222		9.30450	85.88836		9.41	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.33898		87.62642		9.37234	87.42897		9.72	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.41291		85.65567		9.44752	85.45463		10.13	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			9.98156		72.54799		10.02271	72.27785		12.56	0.00	0.00	0	19,134.00
R214	On 06/02/2020	Bond Future	9.52	Call	34.60000		0.03460		37.01000	0.03701	34.600	11.63	0.05	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	460.10000		0.46010		428.49000	0.42849	460.100	12.34	0.36	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	84.13000		0.08413		145.15000	0.14515	84.130	13.46	0.09	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.05190		70.54017		10.09426	70.26534		13.27	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	309.53000		0.30953		285.62000	0.28562	309.530	11.58	0.14	0.00	0	1,250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 07/05/2020	Bond Future	9.91	Call	1,525.63000	1.52563	1,434.40000	1.43440	1,525.630	12.70	0.44	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	722.72000	0.72272	809.42000	0.80942	722.720	14.06	0.22	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.12279	71.80411	10.16645	71.52426		13.89	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.19848	69.80320	10.24348	69.51831		14.79	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 :												9,090,437,156.16	10,510	1 214 118.00
Grand Total:												9,090,437,156.16	10,510	1 214 118.00