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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 21/01/2020

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	94.93000	94.93000		94.93000	94.93000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	686.91600	686.91600		686.49500	686.49500			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	699.08000	699.08000		698.69100	698.69100			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	711.62100	711.62100		711.26500	711.26500			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	793.19700	793.19700		793.16000	793.16000			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	807.24400	807.24400		807.25100	807.25100			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	821.72400	821.72400		821.77900	821.77900			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	706.37900	706.37900		705.79300	705.79300			0.00	0.00	0	416.00
ALBI	On 07/05/2020	Index Future	718.88900	718.88900		718.33200	718.33200			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	731.78500	731.78500		731.25900	731.25900			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	10.91022	79.17610		10.92664	79.08151				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.03177	76.78626		11.04804	76.69425				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.15648	78.15534		11.17254	78.06621				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.28690	75.77503		11.30350	75.68468				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	11.20868	80.48355		11.23006	80.34227				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.32759	77.64507		11.34907	77.50572				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.44769	79.02870		11.46924	78.89139				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.57194	76.19311		11.59424	76.05368				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	698.43200	698.43200		697.85300	697.85300				0.00	2,130,217,600.00	305	357.00
GOVI	On 07/05/2020	GOVI	710.80100	710.80100		710.25000	710.25000				0.00	2,132,403,000.00	300	882.00
GOVI	On 06/08/2020	GOVI	723.55200	723.55200		723.03200	723.03200				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	135.88134	135.88134		135.92725	135.92725				0.00	0.00	0	5,063.00
I2025	On 07/05/2020	Bond Future	138.32176	138.32176		138.37606	138.37606				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	139.36971	139.36971		139.43314	139.43314				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	141.87705	141.87705		141.94227	141.94227				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	142.83092	142.83092		142.90208	142.90208				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	101.27446	101.27446		101.28445	101.28445				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	101.99000	101.99000		102.00576	102.00576				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	103.86385	103.86385		103.88590	103.88590				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.59908	104.59908		104.62209	104.62209				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	100.81848	100.81848		100.82798	100.82798				0.00	0.00	0	6,960.00
I2033	On 07/05/2020	Bond Future	101.44370	101.44370		101.45887	101.45887				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.30746	103.30746		103.32896	103.32896				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	103.95501	103.95501		103.97740	103.97740				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			116.24839		116.24839		116.25956	116.25956			0.00	0.00	0	10,886.00
I2038	On 07/05/2020	Bond Future			118.33617		118.33617		118.35394	118.35394			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			118.83018		118.83018		118.85530	118.85530			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			120.96798		120.96798		120.99410	120.99410			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			107.50410		107.50410		107.51417	107.51417			0.00	0.00	0	14,000.00
I2046	On 07/05/2020	Bond Future			107.70118		107.70118		107.71743	107.71743			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			109.68004		109.68004		109.70280	109.70280			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			109.87230		109.87230		109.89592	109.89592			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			110.03540		110.03540		110.04575	110.04575			0.00	0.00	0	11,797.00
I2050	On 07/05/2020	Bond Future			112.01179		112.01179		112.02832	112.02832			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			112.20496		112.20496		112.22826	112.22826			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.22351		114.22351		114.24780	114.24780			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			259.15900		259.15900		259.07000	259.07000			0.00	0.00	0	1,004.00
IGOV	On 07/05/2020	Index Future			263.81300		263.81300		263.73700	263.73700			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			268.60800		268.60800		268.54600	268.54600			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			8.14051		113.68572		8.15105	113.62698		5.68	0.00	101,748,719.40	895	100,350.00
R186	On 06/02/2020	Bond Future	8.11	Call	451.54000		0.45154		441.68000	0.44168	451.540	5.60	0.45	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	47.45000		0.04745		58.73000	0.05873	47.450	5.87	0.08	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	0.39000		0.00039		0.64000	0.00064	0.390	6.44	0.00	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.18943		115.69941		8.19935	115.64592		5.64	0.00	209,647,330.92	1,812	2,518.00
R186	On 07/05/2020	Bond Future	7.60	Call	308.84000		0.30884		303.60000	0.30360	308.840	5.35	0.17	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	2,306.59000		2.30659		2,348.35000	2.34835	2,306.590	5.48	0.67	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,668.14000		1.66814		1,644.83000	1.64483	1,668.140	5.66	0.56	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	759.05000		0.75905		782.23000	0.78223	759.050	5.80	0.32	0.00	0	23,230.00
R186	On 07/05/2020	Bond Future	8.93	Put	308.05000		0.30805		320.48000	0.32048	308.050	6.22	0.15	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.23810		112.46839		8.24726	112.42066		5.94	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.28930		114.49081		8.29887	114.44270		5.79	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,294.71000		1.29471		1,281.44000	1.28144	1,294.710	5.50	0.35	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,451.45000		2.45145		2,430.16000	2.43016	2,451.450	5.72	0.53	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	807.00000		0.80700		820.67000	0.82067	807.000	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			301.84511		301.84511		301.35499	301.35499			0.00	0.00	0	2,540.00
R197	On 07/05/2020	Bond Future			307.26629		307.26629		306.78399	306.78399			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			305.18282		305.18282		304.70950	304.70950			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			310.67273		310.67273		310.19232	310.19232			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			225.94533		225.94533		225.96699	225.96699			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			230.00351		230.00351		230.03795	230.03795			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			230.12398		230.12398		230.17260	230.17260			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			234.26398		234.26398		234.31472	234.31472			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			6.95993		105.64139		6.98003	105.58634		2.18	0.00	101,415,734.40	960	43,034.00
R2023	On 07/05/2020	Bond Future			6.93285		103.58184		6.95267	103.53151		2.19	0.00	151,436,650.08	1,462	13,512.00
R2023	On 06/08/2020	Bond Future			6.88665		105.44056		6.90600	105.39538		2.12	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.84516		103.40323		6.86657	103.35773		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			8.99391		93.78294		8.99454	93.77902		8.33	0.00	115,071,667.38	1,227	79,913.00
R2030	On 06/02/2020	Bond Future	8.40	Call	3.49000		0.00349		4.46000	0.00446	3.490	7.69	0.01	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	671.47000		0.67147		689.54000	0.68954	671.470	8.33	0.51	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	157.19000		0.15719		171.34000	0.17134	157.190	8.62	0.17	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	57.32000		0.05732		65.32000	0.06532	57.320	8.87	0.07	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.06341		95.44410		9.06322	95.44525		8.36	0.00	46,767,609.00	490	540.00
R2030	On 06/08/2020	Bond Future			9.13485		93.14253		9.13371	93.14932		8.99	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.20384		94.81937		9.20258	94.82672		8.97	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,011.24000		1.01124		1,016.95000	1.01695	1,011.240	8.40	0.25	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,340.30000		1.34030		1,346.89000	1.34689	1,340.300	8.52	0.30	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,755.57000		1.75557		1,763.01000	1.76301	1,755.570	8.65	0.37	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,504.29000		2.50429		2,512.79000	2.51279	2,504.290	8.83	0.46	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,531.83000		2.53183		2,540.37000	2.54037	2,531.830	8.84	0.46	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,088.48000		3.08848		3,097.54000	3.09754	3,088.480	8.96	0.52	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,328.38000		1.32838		1,331.05000	1.33105	1,328.380	9.68	0.26	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	961.18000		0.96118		963.74000	0.96374	961.180	9.90	0.20	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	848.40000		0.84840		850.87000	0.85087	848.400	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			9.38545		94.87933		9.38621	94.87420		9.24	0.00	0.00	0	71,272.00
R2032	On 07/05/2020	Bond Future			9.46027		92.40123		9.46028	92.40116		9.69	0.00	0.00	0	3,555.00
R2032	On 06/08/2020	Bond Future			9.53629		94.05248		9.53545	94.05795		10.12	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.61496		91.58863		9.61403	91.59457		10.72	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,609.26000		1.60926		1,616.23000	1.61623	1,609.260	10.16	0.32	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,998.64000		1.99864		2,006.26000	2.00626	1,998.640	10.28	0.37	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,901.35000		2.90135		2,910.01000	2.91001	2,901.350	10.51	0.47	0.00	0	1,000.00

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R2032	On 05/11/2020	Bond Future	9.61	Call	3,437.97000		3.43797	3,447.02000	3.44702	3,437.970	10.63	0.52	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	910.28000		0.91028	913.45000	0.91345	910.280	11.73	0.17	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	815.01000		0.81501	818.03000	0.81803	815.010	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			9.71709		97.42424	9.73305	97.30554		10.10	0.00	0.00	0	118,405.00	
R2035	On 07/05/2020	Bond Future			9.79357		94.64857	9.80936	94.53295		10.63	0.00	0.00	0	105.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	380.20000		0.38020	367.98000	0.36798	380.200	9.47	0.15	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	488.28000		0.48828	473.24000	0.47324	488.280	9.64	0.19	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	2,020.26000		2.02026	1,974.42000	1.97442	2,020.260	10.63	0.49	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	2,133.25000		2.13325	2,085.58000	2.08558	2,133.250	10.67	0.50	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	606.23000		0.60623	634.40000	0.63440	606.230	12.15	0.18	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	449.60000		0.44960	472.00000	0.47200	449.600	12.54	0.13	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			9.87103		96.33950	9.88659	96.22737		11.18	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	425.79000		0.42579	415.42000	0.41542	425.790	9.86	0.13	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	708.64000		0.70864	692.28000	0.69228	708.640	9.86	0.19	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			9.95407		93.57594	9.97012	93.46216		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			9.88097		88.99514	9.89685	88.87692		11.27	0.00	53,397,084.00	600	72,879.00	
R2037	On 07/05/2020	Bond Future			9.96168		90.57145	9.97741	90.45607		11.32	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			10.04484		87.93012	10.06037	87.81798		12.51	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			10.12475		89.51518	10.14074	89.40139		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			10.01609		91.56203	10.03198	91.43550		11.68	0.00	0.00	0	43,319.00	
R2040	On 07/05/2020	Bond Future			10.09746		93.18385	10.11322	93.06016		11.75	0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	500.74000		0.50074	484.65000	0.48465	500.740	10.17	0.18	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	1,932.72000		1.93272	1,887.06000	1.88706	1,932.720	11.37	0.46	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.18130		90.33835	10.19689	90.21785		13.01	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			10.26175		91.96711	10.27779	91.84487		13.32	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1,892.07000		1.89207	1,861.46000	1.86146	1,892.070	12.68	0.30	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	2,519.26000		2.51926	2,481.19000	2.48119	2,519.260	12.88	0.37	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	3,387.41000		3.38741	3,340.16000	3.34016	3,387.410	13.12	0.45	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	4,226.28000		4.22628	4,171.13000	4.17113	4,226.280	13.30	0.51	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	1,435.24000		1.43524	1,465.98000	1.46598	1,435.240	14.54	0.20	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	1,150.67000		1.15067	1,176.90000	1.17690	1,150.670	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			10.11585		88.02424	10.12670	87.93711		12.35	0.00	176,048.48	2	52,324.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	0.01000		0.00001	0.01000	0.00001	0.010	10.90	0.00	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	64.45000		0.06445	66.89000	0.06689	64.450	11.21	0.07	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	16.15000		0.01615	21.60000	0.02160	16.150	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			10.19604		89.58338		10.20662	89.49959		12.42	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	148.57000		0.14857		145.97000	0.14597	148.570	10.40	0.07	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	200.34000		0.20034		196.83000	0.19683	200.340	10.50	0.09	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	319.72000		0.31972		314.16000	0.31416	319.720	10.68	0.13	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,338.17000		1.33817		1,318.42000	1.31842	1,338.170	11.81	0.36	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,536.43000		1.53643		1,514.30000	1.51430	1,536.430	11.95	0.39	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,570.92000		1.57092		1,548.38000	1.54838	1,570.920	11.97	0.40	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	874.31000		0.87431		902.37000	0.90237	874.310	13.55	0.22	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	624.11000		0.62411		646.20000	0.64620	624.110	14.08	0.17	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	558.19000		0.55819		578.55000	0.57855	558.190	14.26	0.15	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.27860		86.79858		10.28885	86.71859		13.77	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	351.28000		0.35128		346.77000	0.34677	351.280	12.12	0.10	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	736.49000		0.73649		727.16000	0.72716	736.490	12.12	0.18	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,334.04000		1.33404		1,318.27000	1.31827	1,334.040	12.43	0.28	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	2,306.35000		2.30635		2,282.05000	2.28205	2,306.350	13.02	0.41	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	1,662.16000		1.66216		1,692.19000	1.69219	1,662.160	14.43	0.28	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,399.44000		1.39944		1,426.06000	1.42606	1,399.440	14.75	0.24	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.35769		88.36377		10.36823	88.28262		14.11	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	679.11000		0.67911		672.03000	0.67203	679.110	13.20	0.14	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	1,263.15000		1.26315		1,250.44000	1.25044	1,263.150	13.20	0.22	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.72	Call	2,224.74000		2.22474		2,204.01000	2.20401	2,224.740	13.40	0.34	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	2,984.19000		2.98419		2,958.04000	2.95804	2,984.190	13.64	0.41	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	3,150.10000		3.15010		3,122.84000	3.12284	3,150.100	13.69	0.43	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.17	Put	2,159.98000		2.15998		2,189.48000	2.18948	2,159.980	14.89	0.28	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	1,812.53000		1.81253		1,838.56000	1.83856	1,812.530	15.21	0.24	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	1,739.50000		1.73950		1,764.76000	1.76476	1,739.500	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			10.10146		91.41945		10.11740	91.28795		12.11	0.00	0.00	0	96,980.00
R2048	On 07/05/2020	Bond Future			10.17568		88.60077		10.19151	88.47189		12.80	0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future	9.69	Call	783.46000		0.78346		760.42000	0.76042	783.460	11.62	0.24	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	2,333.11000		2.33311		2,405.97000	2.40597	2,333.110	12.72	0.47	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	1,015.09000		1.01509		1,057.51000	1.05751	1,015.090	13.69	0.25	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			10.25075		90.18275		10.26643	90.05681		13.52	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	354.01000		0.35401		345.17000	0.34517	354.010	11.89	0.10	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	616.57000		0.61657		601.92000	0.60192	616.570	11.89	0.16	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.33000		87.37241		10.34615	87.24448		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			6.62181		102.59835		6.62008	102.60021		0.50	0.00	8,002,671.30	78	16,997.00
R208	On 07/05/2020	Bond Future			6.45731		101.01310		6.44850	101.02059		0.45	0.00	0.00	0	60.00
R208	On 06/08/2020	Bond Future			6.12445		102.82756		6.10237	102.84123		0.36	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			5.38429		101.26865		5.34695	101.28297		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			9.74983		74.10451		9.76566	74.00410		11.65	0.00	0.00	0	101,901.00
R209	On 06/02/2020	Bond Future	9.40	Call	79.65000		0.07965		78.99000	0.07899	79.650	11.10	0.10	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.82185		72.26661		9.83753	72.16842		12.28	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.89469		73.55738		9.91017	73.46169		12.80	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			9.96923		71.73307		9.98515	71.63596		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			187.58793		187.58793		187.40438	187.40438			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			188.32884		188.32884		188.15218	188.15218			0.00	0.00	0	220.00
R210	On 06/08/2020	Bond Future			191.78878		191.78878		191.62003	191.62003			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			192.53958		192.53958		192.36874	192.36874			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			161.72100		161.72100		161.64565	161.64565			0.00	0.00	0	7,763.00
R212	On 07/05/2020	Bond Future			164.62554		164.62554		164.55779	164.55779			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.37467		165.37467		165.31537	165.31537			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.34973		168.34973		168.29018	168.29018			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			9.20526		88.07245		9.20600	88.06790		8.98	0.00	4,843,984.75	55	20,142.00
R213	On 07/05/2020	Bond Future			9.27234		86.08216		9.27233	86.08222		9.41	0.00	4,734,518.80	55	55.00
R213	On 06/08/2020	Bond Future			9.33986		87.62120		9.33898	87.62642		9.72	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.41388		85.65003		9.41291	85.65567		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			9.96064		72.68596		9.98156	72.54799		12.56	0.00	0.00	0	19,134.00
R214	On 06/02/2020	Bond Future	9.52	Call	35.78000		0.03578		34.60000	0.03460	35.780	11.63	0.05	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	489.09000		0.48909		460.10000	0.46010	489.090	12.34	0.38	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	64.22000		0.06422		84.13000	0.08413	64.220	13.46	0.07	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.03096		70.67667		10.05190	70.54017		13.27	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	324.43000		0.32443		309.53000	0.30953	324.430	11.58	0.15	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	1,577.22000	1.57722	1,525.63000	1.52563	1,577.220	12.70	0.45	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	685.35000	0.68535	722.72000	0.72272	685.350	14.06	0.22	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.10186	71.93891	10.12279	71.80411		13.89	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.17695	69.94016	10.19848	69.80320		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
<b>Total for Derivatives :</b>												<b>5,059,862,618.51</b>	<b>8,241</b>	<b>1 214 303.00</b>
<b>Grand Total:</b>												<b>5,059,862,618.51</b>	<b>8,241</b>	<b>1 214 303.00</b>