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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 30/01/2020

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	94.72000	94.72000		94.73000	94.73000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	690.51700	690.51700		690.85500	690.85500			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	702.65000	702.65000		702.99400	702.99400			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	715.23100	715.23100		715.58100	715.58100			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	792.78800	792.78800		792.37100	792.37100			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	806.71900	806.71900		806.29500	806.29500			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	821.16200	821.16200		820.73100	820.73100			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	706.30200	706.30200		705.61700	705.61700			0.00	7,063,020.00	1	271.00
ALBI	On 07/05/2020	Index Future	718.71300	718.71300		718.01600	718.01600			0.00	7,187,130.00	1	203.00
ALBI	On 06/08/2020	Index Future	731.58100	731.58100		730.87200	730.87200			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	10.94997	78.94740		10.96645	78.85288				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.07491	76.54265		11.09199	76.44651				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.20170	77.90478		11.21942	77.80693				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.33509	75.51315		11.35350	75.41345				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	11.22430	80.38029		11.24569	80.23925				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.34551	77.52878		11.36769	77.38527				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.46666	78.90781		11.48965	78.76172				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.59277	76.06286		11.61663	75.91412				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	698.27700	698.27700		697.55900	697.55900				0.00	342,155,730.00	49	174.00
GOVI	On 07/05/2020	GOVI	710.54700	710.54700		709.81600	709.81600				0.00	0.00	0	1,179.00
GOVI	On 06/08/2020	GOVI	723.26900	723.26900		722.52500	722.52500				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	135.34028	135.34028		135.41190	135.41190				0.00	94,738,196.00	700	2,027.00
I2025	On 07/05/2020	Bond Future	137.75199	137.75199		137.82503	137.82503				0.00	96,426,393.00	700	4,213.00
I2025	On 06/08/2020	Bond Future	138.78497	138.78497		138.85932	138.85932				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	141.26912	141.26912		141.34462	141.34462				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	142.20628	142.20628		142.28260	142.28260				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	100.85207	100.85207		100.77578	100.77578				0.00	55,468,638.50	550	1,961.00
I2029	On 07/05/2020	Bond Future	101.54594	101.54594		101.46833	101.46833				0.00	55,850,267.00	550	3,765.00
I2029	On 06/08/2020	Bond Future	103.40826	103.40826		103.32921	103.32921				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.12597	104.12597		104.04534	104.04534				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	100.50798	100.50798		100.51355	100.51355				0.00	0.00	0	490.00
I2033	On 07/05/2020	Bond Future	101.11365	101.11365		101.11942	101.11942				0.00	0.00	0	6,960.00
I2033	On 06/08/2020	Bond Future	102.96808	102.96808		102.97393	102.97393				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	103.60018	103.60018		103.60600	103.60600				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			115.24744		115.24744		115.66154	115.66154			0.00	0.00	0	5,624.00
I2038	On 07/05/2020	Bond Future			117.30099		117.30099		117.72266	117.72266			0.00	0.00	0	10,867.00
I2038	On 06/08/2020	Bond Future			117.77226		117.77226		118.20162	118.20162			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			119.88016		119.88016		120.31715	120.31715			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			107.22252		107.22252		107.13379	107.13379			0.00	0.00	0	10,343.00
I2046	On 07/05/2020	Bond Future			107.39967		107.39967		107.30923	107.30923			0.00	0.00	0	13,000.00
I2046	On 06/08/2020	Bond Future			109.36934		109.36934		109.27733	109.27733			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			109.54615		109.54615		109.45229	109.45229			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			109.08370		109.08370		109.08967	109.08967			0.00	0.00	0	6,616.00
I2050	On 07/05/2020	Bond Future			111.02762		111.02762		111.03364	111.03364			0.00	3,885,966.70	35	11,758.00
I2050	On 06/08/2020	Bond Future			111.19922		111.19922		111.20524	111.20524			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			113.18938		113.18938		113.19565	113.19565			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			258.07700		258.07700		258.15200	258.15200			0.00	0.00	0	138.00
IGOV	On 07/05/2020	Index Future			262.67600		262.67600		262.75200	262.75200			0.00	0.00	0	1,021.00
IGOV	On 06/08/2020	Index Future			267.44200		267.44200		267.52000	267.52000			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			8.03874		114.25493		8.02421	114.33650		5.60	0.00	12,568,042.30	110	58,591.00
R186	On 06/02/2020	Bond Future	8.11	Call	583.21000		0.58321		660.69000	0.66069	583.210	5.52	0.68	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	0.65000		0.00065		0.97000	0.00097	0.650	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			8.08535		116.26256		8.07005	116.34565		5.56	0.00	348,787,680.00	3,000	74,100.00
R186	On 07/05/2020	Bond Future	7.60	Call	365.16000		0.36516		387.36000	0.38736	365.160	5.28	0.21	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	1,871.83000		1.87183		1,827.41000	1.82741	1,871.830	5.40	0.62	358,969,158.60	5,000	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,925.09000		1.92509		1,984.13000	1.98413	1,925.090	5.58	0.63	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	529.21000		0.52921		514.06000	0.51406	529.210	5.72	0.25	0.00	0	23,230.00
R186	On 07/05/2020	Bond Future	8.93	Put	191.05000		0.19105		185.76000	0.18576	191.050	6.14	0.11	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.12911		113.03831		8.11300	113.12287		5.86	0.00	33,346,301.45	295	1,420.00
R186	On 06/08/2020	Bond Future	8.25	Put	1,596.90000		1.59690		0.00000	0.00000	1,596.900	5.86	0.44	156,423,570.56	3,150	3,150.00
R186	On 05/11/2020	Bond Future			8.17645		115.06018		8.15948	115.14612		5.54	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,418.45000		1.41845		1,455.49000	1.45549	1,418.450	5.36	0.38	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,672.40000		2.67240		2,725.42000	2.72542	2,672.400	5.58	0.57	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	648.33000		0.64833		635.55000	0.63555	648.330	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			301.20773		301.20773		301.23024	301.23024			0.00	572,294,687.00	1,900	1,440.00
R197	On 07/05/2020	Bond Future			306.57521		306.57521		306.59839	306.59839			0.00	582,492,899.00	1,900	2,500.00
R197	On 06/08/2020	Bond Future			304.46946		304.46946		304.49296	304.49296			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			309.91873		309.91873		309.94237	309.94237			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			224.65335		224.65335		224.66616	224.66616			0.00	0.00	0	1,855.00
R202	On 07/05/2020	Bond Future			228.65670		228.65670		228.66971	228.66971			0.00	3,887,163.90	17	7,783.00
R202	On 06/08/2020	Bond Future			228.74523		228.74523		228.75861	228.75861			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			232.83960		232.83960		232.85290	232.85290			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			6.73842		106.25054		6.73819	106.25118		2.04	0.00	230,563,671.80	2,170	35,567.00
R2023	On 07/05/2020	Bond Future			6.69539		104.18719		6.69513	104.18785		2.06	0.00	170,658,617.22	1,638	65,503.00
R2023	On 06/08/2020	Bond Future			6.62499		106.05399		6.62468	106.05472		2.07	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.55732		104.01748		6.55705	104.01806		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			9.00057		93.74156		9.00638	93.70548		8.27	0.00	0.00	0	28,208.00
R2030	On 06/02/2020	Bond Future	8.40	Call	0.02000		0.00002		0.05000	0.00005	0.020	7.63	0.00	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	426.54000		0.42654		438.26000	0.43826	426.540	8.27	0.50	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	41.46000		0.04146		57.35000	0.05735	41.460	8.57	0.08	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	6.23000		0.00623		10.57000	0.01057	6.230	8.82	0.02	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.07251		95.38872		9.07854	95.35205		8.31	0.00	100,253,544.72	1,051	53,181.00
R2030	On 06/08/2020	Bond Future			9.14486		93.08294		9.15113	93.04564		8.81	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.21571		94.75019		9.22226	94.71205		8.64	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	874.81000		0.87481		869.63000	0.86963	874.810	8.07	0.23	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,185.99000		1.18599		1,179.13000	1.17913	1,185.990	8.19	0.29	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,585.36000		1.58536		1,576.48000	1.57648	1,585.360	8.32	0.35	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,320.56000		2.32056		2,308.29000	2.30829	2,320.560	8.51	0.45	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,347.72000		2.34772		2,335.33000	2.33533	2,347.720	8.51	0.46	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,896.36000		2.89636		2,881.67000	2.88167	2,896.360	8.63	0.52	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,219.57000		1.21957		1,233.64000	1.23364	1,219.570	9.36	0.25	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	865.54000		0.86554		876.68000	0.87668	865.540	9.58	0.19	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	758.09000		0.75809		768.27000	0.76827	758.090	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			9.41111		94.70633		9.42704	94.59915		9.18	0.00	0.00	0	43,177.00
R2032	On 07/05/2020	Bond Future			9.48885		92.21198		9.50534	92.10303		9.64	0.00	132,416,403.28	1,436	81,737.00
R2032	On 07/05/2020	Bond Future	9.20	Call	980.96000		0.98096		952.45000	0.95245	980.960	9.27	0.34	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	1,873.72000		1.87372		1,827.32000	1.82732	1,873.720	9.64	0.52	0.00	0	7,500.00
R2032	On 06/08/2020	Bond Future			9.56638		93.85681		9.58348	93.74587		9.80	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.64749		91.38101		9.66524	91.26800		10.34	0.00	0.00	0	0.00

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R2032	On 05/11/2020	Bond Future	8.94	Call	1,440.79000		1.44079		1,412.19000	1.41219	1,440.790	9.95	0.30	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,813.55000		1.81355		1,779.53000	1.77953	1,813.550	10.07	0.35	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,686.35000		2.68635		2,641.17000	2.64117	2,686.350	10.30	0.45	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,210.42000		3.21042		3,159.38000	3.15938	3,210.420	10.42	0.51	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	831.21000		0.83121		854.08000	0.85408	831.210	11.35	0.16	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	739.47000		0.73947		760.43000	0.76043	739.470	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			9.74175		97.24093		9.75776	97.12220		10.03	0.00	0.00	0	47,571.00
R2035	On 07/05/2020	Bond Future			9.82088		94.44872		9.83742	94.32799		10.56	0.00	0.00	0	107,891.00
R2035	On 07/05/2020	Bond Future	9.11	Call	297.68000		0.29768		286.99000	0.28699	297.680	9.41	0.13	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	390.83000		0.39083		377.38000	0.37738	390.830	9.57	0.16	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.55	Call	1,180.95000		1.18095		1,147.93000	1.14793	1,180.950	10.29	0.36	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	9.75	Call	1,817.56000		1.81756		1,771.70000	1.77170	1,817.560	10.56	0.47	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	1,926.72000		1.92672		1,878.87000	1.87887	1,926.720	10.60	0.49	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	2,194.40000		2.19440		2,141.91000	2.14191	2,194.400	10.70	0.53	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	563.54000		0.56354		592.53000	0.59253	563.540	12.08	0.17	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	409.61000		0.40961		432.32000	0.43232	409.610	12.47	0.13	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.89972		96.13290		9.91684	96.00994		10.75	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	312.08000		0.31208		302.61000	0.30261	312.080	9.42	0.10	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	617.41000		0.61741		600.75000	0.60075	617.410	9.80	0.17	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			9.98496		93.35714		10.00269	93.23189		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			9.93146		88.62008		9.95745	88.42796		11.18	0.00	0.00	0	32,413.00
R2037	On 07/05/2020	Bond Future			10.01555		90.17726		10.04240	89.98178		11.24	0.00	3,787,444.92	42	60,593.00
R2037	On 07/05/2020	Bond Future	9.70	Call	1,072.32000		1.07232		1,017.78000	1.01778	1,072.320	10.77	0.33	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	2,040.03000		2.04003		1,953.78000	1.95378	2,040.030	11.24	0.50	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			10.10098		87.52575		10.12875	87.32675		12.01	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			10.18387		89.09558		10.21258	88.89290		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			10.04645		91.32052		10.07245	91.11451		11.59	0.00	0.00	0	24,348.00
R2040	On 07/05/2020	Bond Future			10.13046		92.92516		10.15730	92.71562		11.67	0.00	0.00	0	37,335.00
R2040	On 07/05/2020	Bond Future	9.50	Call	468.73000		0.46873		440.00000	0.44000	468.730	10.74	0.17	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,776.30000		1.77630		1,696.91000	1.69691	1,776.300	11.67	0.44	0.00	0	2,640.00
R2040	On 06/08/2020	Bond Future			10.21582		90.07186		10.24357	89.85854		12.50	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			10.29848		91.68758		10.32715	91.47034		12.83	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,619.02000		1.61902		1,564.51000	1.56451	1,619.020	12.19	0.28	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,209.48000		2.20948		2,140.86000	2.14086	2,209.480	12.39	0.35	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	3,042.35000		3.04235		2,956.37000	2.95637	3,042.350	12.63	0.43	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3,858.90000		3.85890		3,758.01000	3.75801	3,858.900	12.81	0.50	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,328.48000		1.32848		1,377.99000	1.37799	1,328.480	14.05	0.20	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 05/11/2020	Bond Future	11.70	Put	1,051.82000		1.05182	1,093.46000	1.09346	1,051.820		14.05	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			10.13633		87.85989	10.15729	87.69222			12.26	0.00	35,231,815.89	401	18,433.00
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	6.24000		0.00624	7.38000	0.00738	6.240		11.76	0.01	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	0.77000		0.00077	2.13000	0.00213	0.770		14.11	0.00	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.21874		89.40377	10.24037	89.23319			12.34	0.00	0.00	0	50,366.00
R2044	On 07/05/2020	Bond Future	9.26	Call	108.00000		0.10800	101.61000	0.10161	108.000		10.34	0.05	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	149.57000		0.14957	141.01000	0.14101	149.570		10.44	0.07	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	248.68000		0.24868	235.30000	0.23530	248.680		10.61	0.11	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,171.46000		1.17146	1,125.02000	1.12502	1,171.460		11.73	0.34	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,359.13000		1.35913	1,307.29000	1.30729	1,359.130		11.87	0.37	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,391.92000		1.39192	1,339.18000	1.33918	1,391.920		11.89	0.38	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	817.79000		0.81779	865.73000	0.86573	817.790		13.46	0.22	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	570.77000		0.57077	607.16000	0.60716	570.770		13.99	0.16	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	506.55000		0.50655	539.68000	0.53968	506.550		14.17	0.15	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.30244		86.61271	10.32479	86.43906			13.23	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	250.57000		0.25057	239.82000	0.23982	250.570		11.57	0.08	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	605.34000		0.60534	582.33000	0.58233	605.340		11.78	0.16	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,204.77000		1.20477	1,165.43000	1.16543	1,204.770		12.35	0.27	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	2,123.03000		2.12303	2,063.47000	2.06347	2,123.030		12.88	0.39	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	1,632.68000		1.63268	1,689.71000	1.68971	1,632.680		14.38	0.28	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,372.83000		1.37283	1,422.74000	1.42274	1,372.830		14.73	0.24	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.38333		88.16658	10.40641	87.98973			13.59	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	535.33000		0.53533	518.29000	0.51829	535.330		12.67	0.12	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	1,063.27000		1.06327	1,032.61000	1.03261	1,063.270		12.71	0.20	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.72	Call	2,018.39000		2.01839	1,968.04000	1.96804	2,018.390		13.11	0.32	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	2,749.51000		2.74951	2,686.43000	2.68643	2,749.510		13.34	0.40	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	2,910.64000		2.91064	2,844.95000	2.84495	2,910.640		13.39	0.42	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.17	Put	2,118.54000		2.11854	2,175.47000	2.17547	2,118.540		14.75	0.28	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	1,722.58000		1.72258	1,771.62000	1.77162	1,722.580		14.88	0.24	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	1,631.53000		1.63153	1,678.73000	1.67873	1,631.530		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			10.13151		91.17184	10.15751	90.95858			12.03	0.00	0.00	0	74,361.00
R2048	On 07/05/2020	Bond Future			10.20820		88.33636	10.23501	88.11943			12.72	0.00	0.00	0	37,011.00
R2048	On 07/05/2020	Bond Future	9.69	Call	638.35000		0.63835	600.11000	0.60011	638.350		11.54	0.22	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	2,341.30000		2.34130	2,461.26000	2.46126	2,341.300		12.64	0.49	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	978.86000		0.97886	1,045.36000	1.04536	978.860		13.60	0.25	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			10.28468		89.91063	10.31236	89.68973			12.98	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	245.75000		0.24575	231.93000	0.23193	245.750		11.35	0.08	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	458.35000		0.45835	434.45000	0.43445	458.350		11.35	0.13	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.36602		87.08753	10.39461	86.86259			14.03	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
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		6.57193	102.65214	6.57079	102.65337		0.47	0.00	0.00	0	7,584.00
R208		On 07/05/2020	Bond Future		6.40979	101.05352	6.40825	101.05483		0.42	0.00	0.00	0	7,960.00
R208		On 06/08/2020	Bond Future		6.06311	102.86554	6.06092	102.86689		0.37	0.00	0.00	0	0.00
R208		On 05/11/2020	Bond Future		5.30819	101.29783	5.30494	101.29907		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		9.79590	73.81284	9.81179	73.71264		11.57	0.00	20,962,846.56	284	17,055.00
R209	9.40	On 06/02/2020	Bond Future	Call	5.00000	0.00500	6.36000	0.00636	5.000	11.01	0.01	0.00	0	7,500.00
R209		On 07/05/2020	Bond Future		9.87100	71.95948	9.88738	71.85755		12.19	0.00	0.00	0	66,616.00
R209		On 06/08/2020	Bond Future		9.94577	73.24233	9.96266	73.13860		12.47	0.00	0.00	0	0.00
R209		On 05/11/2020	Bond Future		10.02300	71.40583	10.04044	71.30015		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		187.21448	187.21448	187.09183	187.09183			0.00	95,479,384.80	510	374.00
R210		On 07/05/2020	Bond Future		187.92254	187.92254	187.79785	187.79785			0.00	95,840,495.40	510	1,941.00
R210		On 06/08/2020	Bond Future		191.36909	191.36909	191.24202	191.24202			0.00	0.00	0	0.00
R210		On 05/11/2020	Bond Future		192.09493	192.09493	191.96541	191.96541			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		161.53665	161.53665	161.54968	161.54968			0.00	0.00	0	7,746.00
R212		On 07/05/2020	Bond Future		164.41523	164.41523	164.42858	164.42858			0.00	0.00	0	3,251.00
R212		On 06/08/2020	Bond Future		165.15513	165.15513	165.16873	165.16873			0.00	0.00	0	0.00
R212		On 05/11/2020	Bond Future		168.11120	168.11120	168.12482	168.12482			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		9.21599	88.00659	9.22689	87.93975		8.92	0.00	0.00	0	6,492.00
R213		On 07/05/2020	Bond Future		9.28547	86.00296	9.29675	85.93501		9.35	0.00	256,288,820.80	2,980	14,253.00
R213		On 06/08/2020	Bond Future		9.35395	87.53774	9.36564	87.46858		9.54	0.00	0.00	0	0.00
R213		On 05/11/2020	Bond Future		9.42984	85.55725	9.44197	85.48683		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			9.98116		72.55062		10.00210	72.41294		12.48	0.00	0.00	0	10,465.00
R214	On 06/02/2020	Bond Future	9.52	Call	1.44000		0.00144		1.86000	0.00186	1.440	11.53	0.00	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	209.96000		0.20996		201.11000	0.20111	209.960	12.26	0.28	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	8.06000		0.00806		16.07000	0.01607	8.060	13.39	0.02	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.05361		70.52904		10.07517	70.38898		13.18	0.00	75,889,247.04	1,076	9,815.00
R214	On 07/05/2020	Bond Future	9.31	Call	280.63000		0.28063		267.08000	0.26708	280.630	11.81	0.13	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,478.68000		1.47868		1,428.01000	1.42801	1,478.680	13.04	0.44	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	708.32000		0.70832		748.24000	0.74824	708.320	14.60	0.22	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.12557		71.78624		10.14779	71.64365		13.47	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.20238		69.77843		10.22529	69.63324		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>3,948,917,136.44</b>	<b>30,056</b>	<b>1 509 114.00</b>	
<b>Grand Total:</b>													<b>3,948,917,136.44</b>	<b>30,056</b>	<b>1 509 114.00</b>	