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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 27/12/2019

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	95.10000	95.10000		95.12000	95.12000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	684.75400	684.75400		683.31900	683.31900			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	697.20900	697.20900		695.74700	695.74700			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	710.06600	710.06600		708.57700	708.57700			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	794.53800	794.53800		790.96400	790.96400			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	808.98900	808.98900		805.35100	805.35100			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	823.90800	823.90800		820.20100	820.20100			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	707.66700	707.66700		704.57900	704.57900			0.00	0.00	0	416.00
ALBI	On 07/05/2020	Index Future	720.53900	720.53900		717.39400	717.39400			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	733.82600	733.82600		730.62200	730.62200			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	10.88675	79.31159		10.95546	78.91590				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.00100	76.96071		11.07223	76.55775				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.11755	78.37200		11.19145	77.96147				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.23610	76.05252		11.31276	75.63434				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	11.18377	80.64871		11.25229	80.19582				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.29595	77.85110		11.36696	77.38998				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.40873	79.27800		11.48233	78.80819				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.52222	76.50554		11.59853	76.02691				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	700.00100	700.00100		696.83100	696.83100				0.00	0.00	0	1,245.00
GOVI	On 07/05/2020	GOVI	712.73300	712.73300		709.50600	709.50600				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	725.87600	725.87600		722.58900	722.58900				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.36722	136.36722		136.57879	136.57879				0.00	20,455,083.00	150	5,063.00
I2025	On 07/05/2020	Bond Future	138.88094	138.88094		139.09635	139.09635				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	140.00096	140.00096		140.22035	140.22035				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.62342	142.62342		142.84681	142.84681				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	101.58784	101.58784		101.59894	101.59894				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	102.35070	102.35070		102.36200	102.36200				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.28292	104.28292		104.29423	104.29423				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.09632	105.09632		105.10780	105.10780				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	101.60436	101.60436		101.16024	101.16024				0.00	71,123,052.00	700	6,960.00
I2033	On 07/05/2020	Bond Future	102.28517	102.28517		101.83290	101.83290				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	104.21619	104.21619		103.75518	103.75518				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.94992	104.94992		104.48017	104.48017				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			117.09063		117.09063		117.10289	117.10289			0.00	0.00	0	10,886.00
I2038	On 07/05/2020	Bond Future			119.24902		119.24902		119.26147	119.26147			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			119.81062		119.81062		119.82338	119.82338			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			122.05492		122.05492		122.06769	122.06769			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			107.54424		107.54424		107.55468	107.55468			0.00	0.00	0	12,850.00
I2046	On 07/05/2020	Bond Future			107.78283		107.78283		107.79353	107.79353			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			109.81759		109.81759		109.82831	109.82831			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			110.08338		110.08338		110.09414	110.09414			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			110.38009		110.38009		110.39091	110.39091			0.00	0.00	0	11,797.00
I2050	On 07/05/2020	Bond Future			112.41476		112.41476		112.42566	112.42566			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			112.66137		112.66137		112.67251	112.67251			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.77178		114.77178		114.78299	114.78299			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			259.92700		259.92700		259.90400	259.90400			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future			264.71900		264.71900		264.69400	264.69400			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			269.66300		269.66300		269.63800	269.63800			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			8.17878		113.47262		8.23601	113.15491		5.69	0.00	0.00	0	103,551.00
R186	On 06/02/2020	Bond Future	8.11	Call	673.98000		0.67398		598.93000	0.59893	673.980	5.61	0.43	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	267.01000		0.26701		384.01000	0.38401	267.010	5.87	0.21	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	29.90000		0.02990		54.30000	0.05430	29.900	6.44	0.03	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.21967		115.53646		8.27986	115.21304		5.64	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	375.75000		0.37575		399.34000	0.39934	375.750	5.34	0.19	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	2,551.72000		2.55172	2,878.81000	2.87881	2,551.720	5.47	5.47	0.67	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,733.46000		1.73346	1,679.44000	1.67944	1,733.460	5.66	5.66	0.54	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	956.76000		0.95676	1,182.12000	1.18212	956.760	5.79	5.79	0.35	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	443.41000		0.44341	577.02000	0.57702	443.410	6.22	6.22	0.18	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.25897		112.35968		8.32242	112.03000		5.93	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.29459		114.46421		8.36151	114.12843		5.94	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,477.26000		1.47726	1,345.36000	1.34536	1,477.260	5.76	5.76	0.36	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,645.58000		2.64558	2,459.29000	2.45929	2,645.580	5.98	5.98	0.53	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	1,003.31000		1.00331	1,048.17000	1.04817	1,003.310	6.61	6.61	0.24	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
R197	On 06/02/2020	Bond Future			301.45603		301.45603		301.38941	301.38941			0.00	0.00	0	2,540.00

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 07/05/2020	Bond Future		307.01297	307.01297		306.94498	306.94498			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future		305.03431	305.03431		304.96486	304.96486			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future		310.74795	310.74795		310.67684	310.67684			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		227.06068	227.06068		227.08441	227.08441			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future		231.24630	231.24630		231.27020	231.27020			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future		231.48241	231.48241		231.50662	231.50662			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future		235.81829	235.81829		235.84287	235.84287			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future		7.14777	105.12832		7.17380	105.05748		2.21	0.00	0.00	0	44,450.00
R2023	On 07/05/2020	Bond Future		7.11991	103.10809		7.14848	103.03598		2.24	0.00	10,929,457.54	106	13,512.00
R2023	On 06/08/2020	Bond Future		7.07142	105.01016		7.10314	104.93650		2.24	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future		7.01554	103.04184		7.05099	102.96686		2.31	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		8.96156	93.98428		9.02906	93.56482		8.47	0.00	18,044,981.76	192	77,583.00
R2030	On 06/02/2020	Bond Future	8.40	Call	86.06000	0.08606	71.16000	0.07116	86.060	7.82	0.08	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,186.85000	1.18685	1,010.94000	1.01094	1,186.850	8.47	0.54	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	424.97000	0.42497	569.59000	0.56959	424.970	8.76	0.25	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	252.19000	0.25219	344.73000	0.34473	252.190	9.01	0.17	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future		9.02248	95.69370		9.09261	95.26657		8.49	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future		9.08418	93.44497		9.15716	93.00978		9.12	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future		9.13923	95.19710		9.21508	94.75386		9.12	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,255.42000	1.25542	1,176.36000	1.17636	1,255.420	8.56	0.28	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,620.24000	1.62024	1,521.07000	1.52107	1,620.240	8.68	0.33	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	2,070.79000	2.07079	1,948.41000	1.94841	2,070.790	8.81	0.39	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,864.58000	2.86458	2,708.33000	2.70833	2,864.580	8.99	0.48	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,893.46000	2.89346	2,735.94000	2.73594	2,893.460	8.99	0.49	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,470.45000	3.47045	3,288.47000	3.28847	3,470.450	9.11	0.54	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,385.73000	1.38573	1,550.88000	1.55088	1,385.730	9.83	0.25	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,021.82000	1.02182	1,155.75000	1.15575	1,021.820	10.05	0.20	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	908.12000	0.90812	1,031.96000	1.03196	908.120	10.05	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		9.34489	95.15371		9.40738	94.73145		9.51	0.00	65,275,445.06	686	71,285.00
R2032	On 07/05/2020	Bond Future		9.41159	92.72481		9.47634	92.29475		9.96	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future		9.47863	94.42903		9.54575	93.99090		10.39	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future		9.54443	92.04100		9.61400	91.59476		10.75	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,951.95000	1.95195	1,798.13000	1.79813	1,951.950	10.37	0.35	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	2,375.85000	2.37585	2,200.37000	2.20037	2,375.850	10.49	0.40	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	3,332.26000	3.33226	3,117.00000	3.11700	3,332.260	10.71	0.49	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,890.89000	3.89089	3,655.49000	3.65549	3,890.890	10.83	0.54	0.00	0	3,000.00

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
R2032	On 05/11/2020	Bond Future	10.99	Put	942.61000	0.94261		1,063.89000	1.06389	942.610	11.76	0.17	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	847.71000	0.84771		960.60000	0.96060	847.710	11.76	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			9.67372	97.74790		9.74146	97.24308		10.44	0.00	0.00	0	118,282.00	
R2035	On 07/05/2020	Bond Future			9.74269	95.02259		9.81269	94.50859		10.98	0.00	0.00	0	0.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	641.76000	0.64176		713.33000	0.71333	641.760	9.82	0.21	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	784.01000	0.78401		845.56000	0.84556	784.010	9.98	0.24	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	2,528.98000	2.52898		2,467.24000	2.46724	2,528.980	10.98	0.52	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	2,648.00000	2.64800		2,577.20000	2.57720	2,648.000	11.02	0.53	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	772.20000	0.77220		941.99000	0.94199	772.200	12.49	0.19	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	601.03000	0.60103		732.40000	0.73240	601.030	12.88	0.15	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			9.81174	96.76860		9.88416	96.24487		11.51	0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	642.22000	0.64222		633.73000	0.63373	642.220	10.19	0.16	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	994.80000	0.99480		969.73000	0.96973	994.800	10.19	0.23	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			9.88297	94.08245		9.95787	93.54898		11.93	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			9.84736	89.24613		9.91499	88.74216		11.64	0.00	0.00	0	77,689.00	
R2037	On 07/05/2020	Bond Future			9.92121	90.86934		9.99104	90.35628		11.69	0.00	0.00	0	0.00	
R2037	On 06/08/2020	Bond Future			9.99669	88.27919		10.06890	87.75647		12.87	0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			10.06581	89.93654		10.14036	89.40409		12.74	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			9.96760	91.94988		10.03522	91.40974		12.07	0.00	0.00	0	52,644.00	
R2040	On 07/05/2020	Bond Future			10.04187	93.62229		10.11167	93.07232		12.13	0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	939.09000	0.93909		997.08000	0.99708	939.090	11.21	0.26	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	2,565.75000	2.56575		2,519.48000	2.51948	2,565.750	12.13	0.50	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.11779	90.83193		10.18993	90.27161		13.39	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			10.18736	92.53751		10.26180	91.96673		13.28	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	2,217.74000	2.21774		2,034.46000	2.03446	2,217.740	12.64	0.33	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	2,898.49000	2.89849		2,675.20000	2.67520	2,898.490	12.85	0.40	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	3,817.77000	3.81777		3,554.45000	3.55445	3,817.770	13.08	0.47	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	4,696.54000	4.69654		4,403.46000	4.40346	4,696.540	13.26	0.54	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	1,453.19000	1.45319		1,628.45000	1.62845	1,453.190	14.50	0.20	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	1,173.16000	1.17316		1,325.22000	1.32522	1,173.160	14.50	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			10.04190	88.62201		10.10946	88.07563		12.73	0.00	0.00	0	50,701.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	10.10000	0.01010		8.03000	0.00803	10.100	11.27	0.01	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	543.83000	0.54383		433.07000	0.43307	543.830	12.24	0.25	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	169.81000	0.16981		229.43000	0.22943	169.810	14.58	0.08	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.11448	90.23388		10.18417	89.67755		12.80	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
R2044	On 07/05/2020	Bond Future	9.26	Call	337.42000	0.33742	464.77000	0.46477	337.420	10.78	0.12	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	425.49000	0.42549	566.95000	0.56695	425.490	10.88	0.14	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	613.02000	0.61302	776.57000	0.77657	613.020	11.06	0.19	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,912.81000	1.91281	1,998.75000	1.99875	1,912.810	12.20	0.42	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	2,140.75000	2.14075	2,206.46000	2.20646	2,140.750	12.33	0.45	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	2,180.02000	2.18002	2,242.26000	2.24226	2,180.020	12.36	0.45	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	1,006.81000	1.00681	1,327.91000	1.32791	1,006.810	13.92	0.22	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	756.00000	0.75600	1,011.46000	1.01146	756.000	14.45	0.17	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	687.96000	0.68796	924.55000	0.92455	687.960	14.63	0.16	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.18859	87.50641	10.26057	86.93960		14.15	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	583.47000	0.58347	579.96000	0.57996	583.470	12.51	0.14	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	1,137.33000	1.13733	1,067.91000	1.06791	1,137.330	12.72	0.23	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,931.16000	1.93116	1,736.81000	1.73681	1,931.160	13.28	0.34	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	3,019.32000	3.01932	2,739.59000	2.73959	3,019.320	13.80	0.45	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	1,855.07000	1.85507	1,907.29000	1.90729	1,855.070	15.30	0.27	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,599.46000	1.59946	1,622.88000	1.62288	1,599.460	15.65	0.24	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.25647	89.14966	10.33068	88.57232		14.05	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	885.70000	0.88570	836.64000	0.83664	885.700	13.13	0.16	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	1,580.92000	1.58092	1,482.42000	1.48242	1,580.920	13.17	0.26	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.72	Call	2,725.29000	2.72529	2,508.69000	2.50869	2,725.290	13.57	0.38	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	3,553.51000	3.55351	3,296.38000	3.29638	3,553.510	13.80	0.45	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	3,732.40000	3.73240	3,467.51000	3.46751	3,732.400	13.85	0.46	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.17	Put	2,197.67000	2.19767	2,312.30000	2.31230	2,197.670	15.20	0.27	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	1,814.90000	1.81490	1,962.19000	1.96219	1,814.900	15.33	0.23	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	1,725.71000	1.72571	1,888.05000	1.88805	1,725.710	15.33	0.22	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			10.01736	92.11902	10.08496	91.55594		12.49	0.00	0.00	0	94,909.00
R2048	On 07/05/2020	Bond Future			10.08389	89.35475	10.15356	88.78143		13.19	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.15048	90.99579	10.22234	90.41177		13.89	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	601.27000	0.60127	596.34000	0.59634	601.270	12.27	0.14	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	961.04000	0.96104	940.08000	0.94008	961.040	12.27	0.20	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.21842	88.26551	10.29252	87.67061		14.50	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
R207	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			6.66317	102.55378	6.63286	102.58644		0.51	0.00	0.00	0	14,955.00
R208	On 07/05/2020	Bond Future			6.45425	101.01570	6.41514	101.04897		0.45	0.00	0.00	0	60.00
R208	On 06/08/2020	Bond Future			6.03697	102.88173	5.98218	102.91568		0.38	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			5.04412	101.39919	4.95473	101.43354		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			9.71430		74.33063		9.78170	73.90256		11.86	0.00	0.00	0	103,446.00
R209	On 06/02/2020	Bond Future	9.40	Call	395.68000		0.39568		323.88000	0.32388	395.680	11.29	0.24	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.77973		72.53132		9.84920	72.09547		12.50	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.84533		73.86373		9.91698	73.41965		13.04	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			9.90952		72.09902		9.98339	71.64669		13.64	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			188.83492		188.83492		188.85610	188.85610			0.00	50,985,428.40	270	1,721.00
R210	On 07/05/2020	Bond Future			189.67230		189.67230		189.69396	189.69396			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			193.25296		193.25296		193.27473	193.27473			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			194.15737		194.15737		194.17941	194.17941			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			161.76331		161.76331		161.78684	161.78684			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future			164.74515		164.74515		164.76912	164.76912			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.56700		165.56700		165.59126	165.59126			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.66830		168.66830		168.69285	168.69285			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			9.18467		88.19901		9.25227	87.78440		9.12	0.00	0.00	0	24,111.00
R213	On 07/05/2020	Bond Future			9.24433		86.25142		9.31432	85.82930		9.55	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.30345		87.83737		9.37601	87.40729		9.87	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.36523		85.93367		9.44046	85.49559		10.32	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			9.92628		72.91352		9.99379	72.46753		12.87	0.00	0.00	0	19,434.00
R214	On 06/02/2020	Bond Future	9.52	Call	277.34000		0.27734		222.99000	0.22299	277.340	11.91	0.18	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	1,057.36000		1.05736		892.89000	0.89289	1,057.360	12.65	0.46	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	296.19000		0.29619		385.85000	0.38585	296.190	13.78	0.16	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			9.99050		70.94161		10.05999	70.48755		13.60	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	563.93000		0.56393		623.52000	0.62352	563.930	12.20	0.20	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	2,041.95000	2.04195	1,983.91000	1.98391	2,041.950	13.46	0.48	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	928.49000	0.92849	1,099.74000	1.09974	928.490	15.02	0.24	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.05462	72.24469	10.12622	71.78206		14.24	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.12016	70.30351	10.19389	69.83236		14.87	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>236,813,447.76</b>	<b>2,104</b>	<b>1 223 491.00</b>
<b>Grand Total:</b>												<b>236,813,447.76</b>	<b>2,104</b>	<b>1 223 491.00</b>