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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 16/01/2020

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	95.00000	95.00000		95.14000	95.14000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	685.07100	685.07100		683.16900	683.16900			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	697.48600	697.48600		695.55000	695.55000			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	710.34300	710.34300		708.37200	708.37200			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	790.97300	790.97300		789.09600	789.09600			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	805.30700	805.30700		803.39700	803.39700			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	820.15200	820.15200		818.20600	818.20600			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	702.95300	702.95300		701.49800	701.49800			0.00	0.00	0	416.00
ALBI	On 07/05/2020	Index Future	715.69300	715.69300		714.21200	714.21200			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	728.88600	728.88600		727.37700	727.37700			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	10.99349	78.69815		11.00999	78.60396				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.11254	76.33107		11.12964	76.23521				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.23334	77.73018		11.25109	77.63248				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.35574	75.40133		11.37414	75.30190				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	11.29185	79.93635		11.31836	79.76328				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.40878	77.12057		11.43625	76.94447				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.52573	78.53340		11.55421	78.35399				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.64310	75.74969		11.67262	75.56702				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	694.88200	694.88200		693.45600	693.45600				0.00	0.00	0	1,244.00
GOVI	On 07/05/2020	GOVI	707.47500	707.47500		706.02300	706.02300				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	720.51600	720.51600		719.03800	719.03800				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.09642	136.09642		135.91927	135.91927				0.00	0.00	0	5,063.00
I2025	On 07/05/2020	Bond Future	138.59651	138.59651		138.41613	138.41613				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	139.71874	139.71874		139.53491	139.53491				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.34055	142.34055		142.15327	142.15327				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	101.18956	101.18956		101.19930	101.19930				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	101.94480	101.94480		101.95475	101.95475				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	103.86876	103.86876		103.87890	103.87890				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.68416	104.68416		104.69440	104.69440				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	100.96910	100.96910		101.31676	101.31676				0.00	0.00	0	6,960.00
I2033	On 07/05/2020	Bond Future	101.63801	101.63801		101.99211	101.99211				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.55617	103.55617		103.91695	103.91695				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.28775	104.28775		104.65526	104.65526				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			115.96353		115.96353		116.05823	116.05823			0.00	0.00	0	10,886.00
I2038	On 07/05/2020	Bond Future			118.09376		118.09376		118.19032	118.19032			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			118.64234		118.64234		118.74073	118.74073			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			120.86868		120.86868		120.96880	120.96880			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			107.35437		107.35437		107.74530	107.74530			0.00	53,677,185.00	500	14,000.00
I2046	On 07/05/2020	Bond Future			107.59228		107.59228		107.99055	107.99055			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			109.62285		109.62285		110.02855	110.02855			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			109.89842		109.89842		110.31175	110.31175			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			109.53779		109.53779		109.22581	109.22581			0.00	0.00	0	11,797.00
I2050	On 07/05/2020	Bond Future			111.54992		111.54992		111.23244	111.23244			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			111.79012		111.79012		111.46641	111.46641			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			113.88786		113.88786		113.55809	113.55809			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			258.97100		258.97100		258.83600	258.83600			0.00	0.00	0	1,004.00
IGOV	On 07/05/2020	Index Future			263.72800		263.72800		263.59100	263.59100			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			268.65200		268.65200		268.51300	268.51300			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			8.19548		113.37979		8.25671	113.04028		5.68	0.00	45,351,916.00	400	99,750.00
R186	On 06/02/2020	Bond Future	8.11	Call	400.35000		0.40035		297.79000	0.29779	400.350	5.60	0.38	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	118.20000		0.11820		186.22000	0.18622	118.200	5.87	0.14	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	3.07000		0.00307		6.63000	0.00663	3.070	6.44	0.01	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.23862		115.43451		8.30302	115.08891		5.64	0.00	0.00	0	1,933.00
R186	On 07/05/2020	Bond Future	7.60	Call	283.96000		0.28396		236.12000	0.23612	283.960	5.35	0.16	18,419.20	1	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	2,515.51000		2.51551		2,766.26000	2.76626	2,515.510	5.48	0.69	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,555.99000		1.55599		1,385.56000	1.38556	1,555.990	5.66	0.53	61,088.88	1	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	877.40000		0.87740		1,009.51000	1.00951	877.400	5.80	0.35	0.00	0	23,230.00
R186	On 07/05/2020	Bond Future	8.93	Put	372.66000		0.37266		440.90000	0.44090	372.660	6.22	0.17	19,780.53	1	6,000.00
R186	On 06/08/2020	Bond Future			8.27907		112.25510		8.34694	111.90293		5.94	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.31506		114.36136		8.38662	114.00277		5.79	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,267.45000		1.26745		1,151.40000	1.15140	1,267.450	5.50	0.34	39,314.10	1	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,403.71000		2.40371		2,226.03000	2.22603	2,403.710	5.72	0.52	59,142.17	1	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	851.67000		0.85167		938.20000	0.93820	851.670	6.27	0.22	25,465.37	1	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			301.45160		301.45160		300.48848	300.48848			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			306.98922		306.98922		306.00845	306.00845			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			305.05169		305.05169		304.05237	304.05237			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			310.77584		310.77584		309.75775	309.75775			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			225.90981		225.90981		226.29825	226.29825			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			230.05978		230.05978		230.45539	230.45539			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			230.29518		230.29518		230.69816	230.69816			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			234.61656		234.61656		235.02696	235.02696			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			7.04732		105.40229		7.13924	105.15155		2.18	0.00	80,105,740.40	760	43,600.00
R2023	On 07/05/2020	Bond Future			7.01226		103.38039		7.11316	103.12514		2.19	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			6.95241		105.28712		7.06424	105.02684		2.12	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.88102		103.32704		7.00593	103.06218		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			9.03472		93.52976		9.07105	93.30513		8.33	0.00	187,059.52	2	80,399.00
R2030	On 06/02/2020	Bond Future	8.40	Call	6.57000		0.00657		5.39000	0.00539	6.570	7.69	0.01	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	643.65000		0.64365		563.14000	0.56314	643.650	8.33	0.46	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	280.04000		0.28004		354.06000	0.35406	280.040	8.62	0.24	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	126.54000		0.12654		168.81000	0.16881	126.540	8.87	0.13	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.09949		95.22480		9.13723	94.99614		8.36	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.16442		92.96663		9.20369	92.73370		8.99	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.22208		94.71310		9.26290	94.47584		8.97	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,004.25000		1.00425		950.89000	0.95089	1,004.250	8.40	0.25	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,329.75000		1.32975		1,263.93000	1.26393	1,329.750	8.52	0.30	56,845.18	2	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,740.46000		1.74046		1,660.60000	1.66060	1,740.460	8.65	0.36	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,480.97000		2.48097		2,379.22000	2.37922	2,480.970	8.83	0.46	86,231.57	2	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,508.22000		2.50822		2,405.73000	2.40573	2,508.220	8.84	0.46	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,059.02000		3.05902		2,942.63000	2.94263	3,059.020	8.96	0.52	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,378.98000		1.37898		1,447.36000	1.44736	1,378.980	9.68	0.26	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,002.70000		1.00270		1,056.06000	1.05606	1,002.700	9.90	0.20	38,445.22	2	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	886.80000		0.88680		935.48000	0.93548	886.800	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			9.42670		94.60144		9.45271	94.42681		9.24	0.00	94,601,440.00	1,000	71,272.00
R2032	On 07/05/2020	Bond Future			9.49726		92.15639		9.52421	91.97858		9.69	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.56751		93.84948		9.59545	93.66833		10.12	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.63608		91.45376		9.66504	91.26927		10.72	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,592.25000		1.59225		1,540.47000	1.54047	1,592.250	10.16	0.31	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,976.64000		1.97664		1,916.03000	1.91603	1,976.640	10.28	0.36	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,868.10000		2.86810		2,789.65000	2.78965	2,868.100	10.51	0.46	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,398.31000		3.39831		3,310.64000	3.31064	3,398.310	10.63	0.51	0.00	0	3,000.00

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R2032	On 05/11/2020	Bond Future	10.99	Put	954.56000		0.95456		991.63000	0.99163	954.560	11.73	0.18	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	856.21000		0.85621		890.37000	0.89037	856.210	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			9.79400		96.85427		9.81003	96.73612		10.10	0.00	48,427,135.00	500	118,505.00
R2035	On 07/05/2020	Bond Future			9.86782		94.10668		9.88438	93.98645		10.63	0.00	0.00	0	105.00
R2035	On 07/05/2020	Bond Future	9.11	Call	327.54000		0.32754		316.33000	0.31633	327.540	9.47	0.13	12,647.04	1	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	423.17000		0.42317		409.29000	0.40929	423.170	9.64	0.16	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	1,816.03000		1.81603		1,772.16000	1.77216	1,816.030	10.63	0.45	42,313.91	1	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	1,920.62000		1.92062		1,874.92000	1.87492	1,920.620	10.67	0.47	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.57	Put	747.66000		0.74766		780.58000	0.78058	747.660	12.15	0.20	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	562.95000		0.56295		589.50000	0.58950	562.950	12.54	0.16	14,919.26	1	5,000.00
R2035	On 06/08/2020	Bond Future			9.94126		95.83496		9.95840	95.71243		11.18	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	382.57000		0.38257		372.00000	0.37200	382.570	9.86	0.11	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	639.82000		0.63982		623.10000	0.62310	639.820	9.86	0.17	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			10.01647		93.13472		10.03421	93.00984		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			9.96778		88.35177		9.97914	88.26810		11.27	0.00	172,285,951.50	1,950	73,979.00
R2037	On 07/05/2020	Bond Future			10.04637		89.95294		10.05809	89.86786		11.32	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.12618		87.34514		10.13831	87.25841		12.51	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			10.19907		88.98818		10.21159	88.89987		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			10.10800		90.83401		10.11939	90.74444		11.68	0.00	218,909,964.10	2,410	45,859.00
R2040	On 07/05/2020	Bond Future			10.18758		92.48015		10.19933	92.38903		11.75	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future	9.50	Call	411.57000		0.41157		403.07000	0.40307	411.570	10.17	0.16	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,678.00000		1.67800		1,650.70000	1.65070	1,678.000	11.37	0.41	0.00	0	2,640.00
R2040	On 06/08/2020	Bond Future			10.26846		89.66789		10.28061	89.57505		13.01	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			10.34242		91.35498		10.35496	91.26042		13.32	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,742.73000		1.74273		1,721.89000	1.72189	1,742.730	12.68	0.29	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,333.04000		2.33304		2,306.77000	2.30677	2,333.040	12.88	0.35	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	3,155.66000		3.15566		3,122.58000	3.12258	3,155.660	13.12	0.43	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3,955.22000		3.95522		3,916.18000	3.91618	3,955.220	13.30	0.49	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,593.53000		1.59353		1,620.34000	1.62034	1,593.530	14.54	0.22	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,286.07000		1.28607		1,309.15000	1.30915	1,286.070	14.54	0.19	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			10.19771		87.37039		10.22419	87.16063		12.35	0.00	75,924,868.91	869	52,318.00
R2044	On 06/02/2020	Bond Future	9.09	Call	0.02000		0.00002		0.02000	0.00002	0.020	10.90	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	59.92000		0.05992		54.29000	0.05429	59.920	11.21	0.06	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	65.13000		0.06513		85.63000	0.08563	65.130	13.58	0.05	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.27596		88.95375		10.30328	88.74025		12.42	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	123.35000	0.12335		114.03000	0.11403	123.350	10.40	0.06	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	167.17000	0.16717		155.02000	0.15502	167.170	10.50	0.07	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	269.12000	0.26912		250.84000	0.25084	269.120	10.68	0.11	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,173.26000	1.17326		1,115.26000	1.11526	1,173.260	11.81	0.32	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	1,353.09000	1.35309		1,288.79000	1.28879	1,353.090	11.95	0.35	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,384.46000	1.38446		1,319.09000	1.31909	1,384.460	11.97	0.36	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,072.20000	1.07220		1,137.90000	1.13790	1,072.200	13.55	0.26	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	779.02000	0.77902		830.33000	0.83033	779.020	14.08	0.20	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	700.73000	0.70073		747.91000	0.74791	700.730	14.26	0.18	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.35544	86.20188		10.38367	85.98439		13.77	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	311.26000	0.31126		295.27000	0.29527	311.260	12.12	0.09	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	657.69000	0.65769		627.06000	0.62706	657.690	12.12	0.17	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,204.75000	1.20475		1,155.20000	1.15520	1,204.750	12.43	0.26	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,111.16000	2.11116		2,037.04000	2.03704	2,111.160	13.02	0.38	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	1,873.52000	1.87352		1,947.73000	1.94773	1,873.520	14.43	0.30	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,586.03000	1.58603		1,651.32000	1.65132	1,586.030	14.75	0.26	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.42812	87.82393		10.45724	87.60237		14.11	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	627.11000	0.62711		603.01000	0.60301	627.110	13.20	0.13	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,172.27000	1.17227		1,131.34000	1.13134	1,172.270	13.20	0.21	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	2,079.24000	2.07924		2,015.11000	2.01511	2,079.240	13.40	0.32	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,802.13000	2.80213		2,722.64000	2.72264	2,802.130	13.64	0.39	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	2,960.56000	2.96056		2,877.95000	2.87795	2,960.560	13.69	0.41	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,349.04000	2.34904		2,422.12000	2.42212	2,349.040	14.89	0.30	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	1,978.90000	1.97890		2,042.88000	2.04288	1,978.900	15.21	0.26	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,900.85000	1.90085		1,962.82000	1.96282	1,900.850	15.29	0.25	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			10.18350	90.74632		10.20959	90.53415		12.11	0.00	205,086,683.20	2,260	96,980.00	
R2048	On 07/05/2020	Bond Future			10.25586	87.95138		10.28275	87.73549		12.80	0.00	0.00	0	0.00	
R2048	On 07/05/2020	Bond Future	9.69	Call	673.24000	0.67324		635.12000	0.63512	673.240	11.62	0.22	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.20	Put	2,710.05000	2.71005		2,833.67000	2.83367	2,710.050	12.72	0.51	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.70	Put	1,238.67000	1.23867		1,311.86000	1.31186	1,238.670	13.69	0.29	0.00	0	300.00	
R2048	On 06/08/2020	Bond Future			10.32796	89.56568		10.35571	89.34578		13.52	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	312.89000	0.31289		296.96000	0.29696	312.890	11.89	0.09	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	548.12000	0.54812		522.10000	0.52210	548.120	11.89	0.14	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.40107	86.81191		10.42971	86.58784		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			6.56543	102.65915		6.65880	102.55849		0.50	0.00	0.00	0	15,530.00	
R208	On 07/05/2020	Bond Future			6.33593	101.11639		6.45632	101.01394		0.45	0.00	0.00	0	60.00	
R208	On 06/08/2020	Bond Future			5.87189	102.98409		6.04093	102.87928		0.36	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.76565	101.50629		5.04207	101.39997		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			9.83149		73.58869		9.84739	73.48888		11.65	0.00	1,839,717.25	25	101,951.00
R209	On 06/02/2020	Bond Future	9.40	Call	73.70000		0.07370		72.49000	0.07249	73.700	11.10	0.08	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.90129		71.77116		9.91768	71.66955		12.28	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.97075		73.08899		9.98766	72.98545		12.80	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.03844		71.31225		10.05587	71.20684		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			187.66175		187.66175		187.34257	187.34257			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			188.48033		188.48033		188.15534	188.15534			0.00	0.00	0	220.00
R210	On 06/08/2020	Bond Future			192.03750		192.03750		191.70626	191.70626			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			192.94047		192.94047		192.60297	192.60297			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			161.63628		161.63628		161.43621	161.43621			0.00	0.00	0	7,763.00
R212	On 07/05/2020	Bond Future			164.60550		164.60550		164.40185	164.40185			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.43648		165.43648		165.22895	165.22895			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.54088		168.54088		168.32939	168.32939			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			9.24644		87.82006		9.28254	87.59962		8.98	0.00	0.00	0	20,142.00
R213	On 07/05/2020	Bond Future			9.30921		85.86003		9.34659	85.63561		9.41	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.37080		87.43807		9.40954	87.20952		9.72	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.43456		85.52984		9.47473	85.29701		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			10.04252		72.14840		10.06855	71.97888		12.56	0.00	313,845,540.00	4,350	19,134.00
R214	On 06/02/2020	Bond Future	9.52	Call	35.78000		0.03578		32.91000	0.03291	35.780	11.63	0.04	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	406.35000		0.40635		374.09000	0.37409	406.350	12.34	0.30	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	174.86000		0.17486		214.27000	0.21427	174.860	13.46	0.14	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.11087		70.15805		10.13767	69.98549		13.27	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	276.05000		0.27605		258.86000	0.25886	276.050	11.58	0.13	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,398.65000		1.39865		1,337.61000	1.33761	1,398.650	12.70	0.41	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	10.66	Put	843.46000	0.84346	895.17000	0.89517	843.460	14.06	0.25	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.17870	71.44606	10.20632	71.27026		13.89	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.24758	69.49244	10.27602	69.31346		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 :** **1,310,717,813.31**    **15,041**    **1 212 342.00**

**Grand Total:** **1,310,717,813.31**    **15,041**    **1 212 342.00**