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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 07/01/2020

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	95.15000	95.15000		95.13000	95.13000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	682.34300	682.34300		682.81900	682.81900			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	694.73900	694.73900		695.23300	695.23300			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	707.52900	707.52900		708.02100	708.02100			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	789.74400	789.74400		791.56800	791.56800			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	804.09100	804.09100		805.95900	805.95900			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	818.89400	818.89400		820.78400	820.78400			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	703.32300	703.32300		704.63000	704.63000			0.00	0.00	0	416.00
ALBI	On 07/05/2020	Index Future	716.10100	716.10100		717.44100	717.44100			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	729.28300	729.28300		730.63700	730.63700			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	10.97278	78.81662		10.94344	78.98491				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.09046	76.45512		11.05987	76.62745				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.21081	77.85445		11.17929	78.02880				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.33328	75.52296		11.30040	75.70154				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	11.27033	80.07731		11.24096	80.27040				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.38591	77.26771		11.35531	77.46532				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.50237	78.68110		11.47085	78.88115				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.61969	75.89508		11.58685	76.09984				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	695.48800	695.48800		696.81200	696.81200				0.00	0.00	0	1,243.00
GOVI	On 07/05/2020	GOVI	708.12200	708.12200		709.48000	709.48000				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	721.15800	721.15800		722.53000	722.53000				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.05932	136.05932		136.07600	136.07600				0.00	0.00	0	5,063.00
I2025	On 07/05/2020	Bond Future	138.56465	138.56465		138.58333	138.58333				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	139.68257	139.68257		139.69945	139.69945				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.29455	142.29455		142.31371	142.31371				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	101.59077	101.59077		101.60278	101.60278				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	102.35778	102.35778		102.37139	102.37139				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.28688	104.28688		104.29900	104.29900				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.10330	105.10330		105.11710	105.11710				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	101.46970	101.46970		101.53810	101.53810				0.00	0.00	0	6,960.00
I2033	On 07/05/2020	Bond Future	102.15221	102.15221		102.22314	102.22314				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	104.07731	104.07731		104.14798	104.14798				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.81184	104.81184		104.88522	104.88522				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			116.83234		116.83234		116.76281	116.76281			0.00	0.00	0	10,886.00
I2038	On 07/05/2020	Bond Future			118.98348		118.98348		118.91427	118.91427			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			119.54568		119.54568		119.47328	119.47328			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			121.78114		121.78114		121.70899	121.70899			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			107.84594		107.84594		107.85795	107.85795			0.00	0.00	0	12,850.00
I2046	On 07/05/2020	Bond Future			108.09747		108.09747		108.11130	108.11130			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			110.13466		110.13466		110.14697	110.14697			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			110.41273		110.41273		110.42684	110.42684			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			109.75633		109.75633		109.76859	109.76859			0.00	0.00	0	11,797.00
I2050	On 07/05/2020	Bond Future			111.77728		111.77728		111.79116	111.79116			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			112.01879		112.01879		112.03118	112.03118			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.11351		114.11351		114.12772	114.12772			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			259.54600		259.54600		259.54400	259.54400			0.00	0.00	0	1,004.00
IGOV	On 07/05/2020	Index Future			264.32500		264.32500		264.32700	264.32700			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			269.25400		269.25400		269.25200	269.25200			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			8.27191		112.95620		8.25166	113.06823		5.70	0.00	22,591,240.00	200	103,151.00
R186	On 06/02/2020	Bond Future	8.11	Call	365.23000		0.36523		412.63000	0.41263	365.230	5.62	0.31	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	288.79000		0.28879		271.33000	0.27133	288.790	5.88	0.25	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	21.70000		0.02170		20.86000	0.02086	21.700	6.45	0.03	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.31807		115.00834		8.29650	115.12383		5.65	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	252.79000		0.25279		272.96000	0.27296	252.790	5.36	0.14	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	2,867.60000		2.86760		2,789.43000	2.78943	2,867.600	5.49	0.73	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,398.82000		1.39882		1,461.71000	1.46171	1,398.820	5.67	0.48	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,090.25000		1.09025		1,051.51000	1.05151	1,090.250	5.80	0.39	0.00	0	23,230.00
R186	On 07/05/2020	Bond Future	8.93	Put	498.26000		0.49826		479.31000	0.47931	498.260	6.23	0.21	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.36339		111.81779		8.34100	111.93370		5.95	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.40542		113.90880		8.38150	114.02837		5.95	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,207.92000		1.20792		1,250.60000	1.25060	1,207.920	5.66	0.32	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,277.55000		2.27755		2,340.55000	2.34055	2,277.550	5.88	0.49	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	1,041.15000		1.04115		1,014.72000	1.01472	1,041.150	6.43	0.25	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			301.02920		301.02920		301.06809	301.06809			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	306.57218	306.57218		306.61570	306.61570			0.00	0.00	0	0.00
R197	On 06/08/2020		Bond Future	304.61847	304.61847		304.65797	304.65797			0.00	0.00	0	0.00
R197	On 05/11/2020		Bond Future	310.31451	310.31451		310.35901	310.35901			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	226.76128	226.76128		226.66428	226.66428			0.00	0.00	0	8,469.00
R202	On 07/05/2020		Bond Future	230.93661	230.93661		230.84086	230.84086			0.00	0.00	0	0.00
R202	On 06/08/2020		Bond Future	231.18255	231.18255		231.08117	231.08117			0.00	0.00	0	0.00
R202	On 05/11/2020		Bond Future	235.50541	235.50541		235.40548	235.40548			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	7.22096	104.92927		7.21504	104.94536		2.23	0.00	0.00	0	44,450.00
R2023	On 07/05/2020		Bond Future	7.20110	102.90333		7.19409	102.92099		2.26	0.00	0.00	0	13,512.00
R2023	On 06/08/2020		Bond Future	7.16288	104.79796		7.15582	104.81432		2.26	0.00	0.00	0	0.00
R2023	On 05/11/2020		Bond Future	7.11928	102.82260		7.11071	102.84069		2.33	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	9.05780	93.38697		9.02271	93.60417		8.47	0.00	37,354,788.00	400	77,691.00
R2030	On 06/02/2020	8.40	Call	20.53000	0.02053		29.53000	0.02953	20.530	7.82	0.03	0.00	0	5,820.00
R2030	On 06/02/2020	9.00	Call	738.56000	0.73856		853.69000	0.85369	738.560	8.47	0.44	0.00	0	5,820.00
R2030	On 06/02/2020	9.25	Put	457.98000	0.45798		408.66000	0.40866	457.980	8.77	0.30	0.00	0	5,000.00
R2030	On 06/02/2020	9.40	Put	252.16000	0.25216		223.89000	0.22389	252.160	9.02	0.19	0.00	0	5,000.00
R2030	On 07/05/2020		Bond Future	9.12278	95.08360		9.08613	95.30593		8.49	0.00	0.00	0	0.00
R2030	On 06/08/2020		Bond Future	9.18907	92.82033		9.15118	93.04534		9.12	0.00	0.00	0	0.00
R2030	On 05/11/2020		Bond Future	9.24876	94.55793		9.20916	94.78836		9.13	0.00	0.00	0	0.00
R2030	On 05/11/2020	8.34	Call	1,043.71000	1.04371		1,105.77000	1.10577	1,043.710	8.56	0.25	0.00	0	1,000.00
R2030	On 05/11/2020	8.53	Call	1,369.37000	1.36937		1,444.22000	1.44422	1,369.370	8.68	0.30	0.00	0	16,000.00
R2030	On 05/11/2020	8.73	Call	1,777.89000	1.77789		1,866.84000	1.86684	1,777.890	8.81	0.36	0.00	0	3,000.00
R2030	On 05/11/2020	9.03	Call	2,513.47000	2.51347		2,623.82000	2.62382	2,513.470	9.00	0.45	0.00	0	16,000.00
R2030	On 05/11/2020	9.04	Call	2,540.35000	2.54035		2,651.41000	2.65141	2,540.350	9.00	0.45	0.00	0	1,000.00
R2030	On 05/11/2020	9.23	Call	3,080.56000	3.08056		3,204.84000	3.20484	3,080.560	9.12	0.51	0.00	0	3,000.00
R2030	On 05/11/2020	10.06	Put	1,507.70000	1.50770		1,449.85000	1.44985	1,507.700	9.84	0.28	0.00	0	1,000.00
R2030	On 05/11/2020	10.37	Put	1,111.60000	1.11160		1,067.02000	1.06702	1,111.600	10.06	0.22	0.00	0	16,000.00
R2030	On 05/11/2020	10.47	Put	988.66000	0.98866		948.10000	0.94810	988.660	10.06	0.20	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	9.43019	94.57798		9.40031	94.77909		9.51	0.00	69,987,705.20	740	70,272.00
R2032	On 07/05/2020		Bond Future	9.50025	92.13664		9.46911	92.34263		9.97	0.00	0.00	0	0.00
R2032	On 06/08/2020		Bond Future	9.57100	93.82682		9.53895	94.03516		10.40	0.00	0.00	0	0.00
R2032	On 05/11/2020		Bond Future	9.64064	91.42468		9.60722	91.63812		10.75	0.00	0.00	0	0.00
R2032	On 05/11/2020	8.94	Call	1,640.39000	1.64039		1,713.43000	1.71343	1,640.390	10.20	0.31	0.00	0	1,000.00
R2032	On 05/11/2020	9.11	Call	2,027.88000	2.02788		2,111.82000	2.11182	2,027.880	10.32	0.36	0.00	0	3,000.00
R2032	On 05/11/2020	9.44	Call	2,920.59000	2.92059		3,025.80000	3.02580	2,920.590	10.55	0.46	0.00	0	1,000.00
R2032	On 05/11/2020	9.61	Call	3,447.90000	3.44790		3,563.75000	3.56375	3,447.900	10.66	0.51	0.00	0	3,000.00

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R2032	On 05/11/2020	Bond Future	10.99	Put	1,006.43000		1.00643		972.81000	0.97281	1,006.430	11.77	0.18	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	905.20000		0.90520		874.39000	0.87439	905.200	11.77	0.17	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			9.76834		97.04387		9.73858	97.26446		10.45	0.00	32,994,915.80	340	118,452.00
R2035	On 07/05/2020	Bond Future			9.84073		94.30385		9.80981	94.52965		10.99	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	447.96000		0.44796		491.58000	0.49158	447.960	9.84	0.16	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	561.05000		0.56105		612.13000	0.61213	561.050	10.00	0.19	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,070.84000		2.07084		2,188.13000	2.18813	2,070.840	10.99	0.47	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,179.33000		2.17933		2,300.00000	2.30000	2,179.330	11.03	0.48	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.57	Put	833.98000		0.83398		795.61000	0.79561	833.980	12.51	0.21	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	642.34000		0.64234		612.63000	0.61263	642.340	12.90	0.17	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.91358		96.03334		9.88181	96.26180		11.53	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	490.15000		0.49015		525.60000	0.52560	490.150	10.20	0.13	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	784.38000		0.78438		835.19000	0.83519	784.380	10.20	0.20	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			9.98872		93.33055		9.95568	93.56452		11.94	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			9.93205		88.61572		9.90736	88.79881		11.65	0.00	200,271,527.20	2,260	75,429.00
R2037	On 07/05/2020	Bond Future			10.00892		90.22563		9.98326	90.41322		11.70	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.08778		87.62057		10.06144	87.81026		12.88	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			10.16025		89.26285		10.13289	89.45723		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			10.05727		91.23470		10.03259	91.43065		12.08	0.00	543,758,812.00	5,960	47,031.00
R2040	On 07/05/2020	Bond Future			10.13467		92.89224		10.10905	93.09286		12.14	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future	9.50	Call	591.47000		0.59147		638.09000	0.63809	591.470	10.57	0.19	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.00	Call	2,027.35000		2.02735		2,128.54000	2.12854	2,027.350	11.76	0.45	0.00	0	2,640.00
R2040	On 06/08/2020	Bond Future			10.21409		90.08519		10.18780	90.28808		13.41	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			10.28711		91.77396		10.25981	91.98192		13.29	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,911.47000		1.91147		1,981.06000	1.98106	1,911.470	12.65	0.30	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,533.72000		2.53372		2,617.41000	2.61741	2,533.720	12.85	0.37	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	3,389.47000		3.38947		3,489.69000	3.48969	3,389.470	13.08	0.44	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	4,220.92000		4.22092		4,334.76000	4.33476	4,220.920	13.27	0.51	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,546.79000		1.54679		1,509.15000	1.50915	1,546.790	14.50	0.21	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,248.95000		1.24895		1,217.40000	1.21740	1,248.950	14.50	0.18	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			10.14179		87.81616		10.11206	88.05471		12.74	0.00	0.00	0	50,701.00
R2044	On 06/02/2020	Bond Future	9.09	Call	0.93000		0.00093		1.50000	0.00150	0.930	11.30	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	198.37000		0.19837		244.65000	0.24465	198.370	11.61	0.14	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	118.37000		0.11837		109.31000	0.10931	118.370	13.96	0.07	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.21776		89.41151		10.18694	89.65556		12.81	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	211.09000	0.21109	236.47000	0.23647	211.090	10.80	0.08	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	274.22000	0.27422	305.26000	0.30526	274.220	10.90	0.10	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	413.88000	0.41388	456.15000	0.45615	413.880	11.08	0.15	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,487.81000	1.48781	1,587.57000	1.58757	1,487.810	12.21	0.36	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,687.59000	1.68759	1,795.17000	1.79517	1,687.590	12.34	0.39	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,722.25000	1.72225	1,831.13000	1.83113	1,722.250	12.37	0.40	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	1,103.23000	1.10323	1,053.14000	1.05314	1,103.230	13.93	0.25	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	819.20000	0.81920	781.67000	0.78167	819.200	14.46	0.19	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	742.42000	0.74242	708.37000	0.70837	742.420	14.64	0.18	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.29562	86.66582	10.26397	86.91298		14.16	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	434.92000	0.43492	467.38000	0.46738	434.920	12.52	0.11	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	894.43000	0.89443	950.46000	0.95046	894.430	12.73	0.20	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,585.30000	1.58530	1,667.96000	1.66796	1,585.300	13.29	0.30	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	2,568.59000	2.56859	2,680.46000	2.68046	2,568.590	13.82	0.41	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,007.38000	2.00738	1,943.55000	1.94355	2,007.380	15.31	0.30	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,727.50000	1.72750	1,672.02000	1.67202	1,727.500	15.66	0.26	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.36718	88.29070	10.33439	88.54363		14.05	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	711.30000	0.71130	751.19000	0.75119	711.300	13.13	0.14	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	1,313.71000	1.31371	1,377.38000	1.37738	1,313.710	13.17	0.23	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.72	Call	2,342.79000	2.34279	2,437.39000	2.43739	2,342.790	13.57	0.34	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	3,104.72000	3.10472	3,217.89000	3.21789	3,104.720	13.80	0.41	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	3,270.72000	3.27072	3,387.57000	3.38757	3,270.720	13.85	0.43	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.17	Put	2,361.36000	2.36136	2,296.45000	2.29645	2,361.360	15.20	0.29	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	1,950.61000	1.95061	1,895.17000	1.89517	1,950.610	15.33	0.25	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	1,855.23000	1.85523	1,801.96000	1.80196	1,855.230	15.33	0.24	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			10.12731	91.20637	10.09759	91.45143		12.50	0.00	0.00	0	95,182.00
R2048	On 07/05/2020	Bond Future			10.19743	88.42377	10.16666	88.67436		13.21	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			10.26796	90.04454	10.23639	90.29838		13.90	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	438.07000	0.43807	471.06000	0.47106	438.070	12.28	0.11	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	727.18000	0.72718	776.15000	0.77615	727.180	12.28	0.17	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.33992	87.29379	10.30720	87.55360		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			6.67562	102.54037	6.66690	102.54976		0.51	0.00	0.00	0	14,955.00
R208	On 07/05/2020	Bond Future			6.47279	100.99994	6.45998	101.01083		0.45	0.00	0.00	0	60.00
R208	On 06/08/2020	Bond Future			6.06838	102.86227	6.05307	102.87176		0.38	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			5.10416	101.37612	5.07539	101.38717		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			9.80459		73.75801		9.77479	73.94628		11.86	0.00	137,927,478.70	1,870	101,926.00
R209	On 06/02/2020	Bond Future	9.40	Call	174.54000		0.17454		213.29000	0.21329	174.540	11.30	0.14	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.87304		71.94678		9.84217	72.13940		12.50	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.94193		73.26594		9.91029	73.46095		13.04	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.00950		71.48778		9.97671	71.68742		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			188.61376		188.61376		188.63641	188.63641			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			189.45808		189.45808		189.48345	189.48345			0.00	0.00	0	220.00
R210	On 06/08/2020	Bond Future			193.02853		193.02853		193.05134	193.05134			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			193.93756		193.93756		193.96343	193.96343			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			161.59420		161.59420		161.60022	161.60022			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future			164.56971		164.56971		164.57794	164.57794			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.39559		165.39559		165.40135	165.40135			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.48835		168.48835		168.49654	168.49654			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			9.27511		87.64492		9.24015	87.85854		9.12	0.00	0.00	0	24,111.00
R213	On 07/05/2020	Bond Future			9.33827		85.68549		9.30188	85.90413		9.56	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.40130		87.25806		9.36381	87.47940		9.87	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.46715		85.34088		9.42808	85.56748		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			10.01617		72.32067		9.98643	72.51593		12.87	0.00	21,696,201.00	300	19,134.00
R214	On 06/02/2020	Bond Future	9.52	Call	106.75000		0.10675		134.08000	0.13408	106.750	11.92	0.09	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	638.94000		0.63894		729.41000	0.72941	638.940	12.65	0.36	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	274.09000		0.27409		253.12000	0.25312	274.090	13.78	0.18	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.08326		70.33654		10.05250	70.53627		13.60	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	400.48000		0.40048		438.37000	0.43837	400.480	12.22	0.16	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	1,669.87000	1.66987	1,766.76000	1.76676	1,669.870	13.46	0.43	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	992.26000	0.99226	949.62000	0.94962	992.260	15.02	0.26	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.15055	71.62597	10.11903	71.82830		14.24	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.21930	69.67115	10.18669	69.87815		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>1,066,582,667.90</b>	<b>12,070</b>	<b>1 213 169.00</b>
<b>Grand Total:</b>												<b>1,066,582,667.90</b>	<b>12,070</b>	<b>1 213 169.00</b>