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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/02/2020

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
Derivatives													
5Y STND	On 21/12/2021	Interest Rate Swap	94.68000	94.68000		94.66000	94.66000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	693.29300	693.29300		693.51500	693.51500			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	705.42900	705.42900		705.70000	705.70000			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	718.07700	718.07700		718.33400	718.33400			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	798.58000	798.58000		798.04400	798.04400			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	812.55800	812.55800		812.06400	812.06400			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	827.12700	827.12700		826.60300	826.60300			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	709.71600	709.71600		709.66600	709.66600			0.00	0.00	0	204.00
ALBI	On 07/05/2020	Index Future	722.13900	722.13900		722.13500	722.13500			0.00	0.00	0	212.00
ALBI	On 06/08/2020	Index Future	735.08700	735.08700		735.06400	735.06400			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	10.90066	79.23125		10.89201	79.28120				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.02468	76.82641		11.01483	76.88223				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.14919	78.21890		11.13936	78.27356				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.28100	75.80719		11.27037	75.86517				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	11.18028	80.67190		11.17655	80.69669				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.30069	77.82017		11.29603	77.85058				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.41984	79.23081		11.41536	79.25952				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.54456	76.36490		11.53953	76.39653				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	701.75900	701.75900		701.66300	701.66300				0.00	7,017,590.00	1	174.00
GOVI	On 07/05/2020	GOVI	714.04300	714.04300		713.99000	713.99000				0.00	7,140,430.00	1	1,178.00
GOVI	On 06/08/2020	GOVI	726.84600	726.84600		726.77400	726.77400				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	135.44116	135.44116		135.45006	135.45006				0.00	0.00	0	2,027.00
I2025	On 07/05/2020	Bond Future	137.84588	137.84588		137.86365	137.86365				0.00	0.00	0	4,213.00
I2025	On 06/08/2020	Bond Future	138.87765	138.87765		138.89196	138.89196				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	141.35955	141.35955		141.37838	141.37838				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	142.28985	142.28985		142.31159	142.31159				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	100.62830	100.62830		100.63461	100.63461				0.00	0.00	0	1,961.00
I2029	On 07/05/2020	Bond Future	101.30689	101.30689		101.31969	101.31969				0.00	0.00	0	3,765.00
I2029	On 06/08/2020	Bond Future	103.16760	103.16760		103.17790	103.17790				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	103.87306	103.87306		103.88668	103.88668				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	100.49082	100.49082		100.49684	100.49684				0.00	0.00	0	490.00
I2033	On 07/05/2020	Bond Future	101.08978	101.08978		101.10221	101.10221				0.00	0.00	0	6,960.00
I2033	On 06/08/2020	Bond Future	102.94639	102.94639		102.95632	102.95632				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	103.56995	103.56995		103.58312	103.58312				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			115.30939		115.30939		115.31606	115.31606			0.00	0.00	0	5,624.00
I2038	On 07/05/2020	Bond Future			117.35660		117.35660		117.37093	117.37093			0.00	0.00	0	10,867.00
I2038	On 06/08/2020	Bond Future			117.82451		117.82451		117.83588	117.83588			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			119.93017		119.93017		119.94528	119.94528			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			107.01531		107.01531		107.30547	107.30547			0.00	0.00	0	9,343.00
I2046	On 07/05/2020	Bond Future			107.17428		107.17428		107.47631	107.47631			0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future			109.14279		109.14279		109.44748	109.44748			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			109.30457		109.30457		109.61812	109.61812			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			108.85270		108.85270		109.07197	109.07197			0.00	0.00	0	6,616.00
I2050	On 07/05/2020	Bond Future			110.78542		110.78542		111.01549	111.01549			0.00	0.00	0	11,773.00
I2050	On 06/08/2020	Bond Future			110.94726		110.94726		111.17844	111.17844			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			112.92983		112.92983		113.16878	113.16878			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			257.74100		257.74100		257.87600	257.87600			0.00	0.00	0	137.00
IGOV	On 07/05/2020	Index Future			262.31700		262.31700		262.47100	262.47100			0.00	0.00	0	1,021.00
IGOV	On 06/08/2020	Index Future			267.08300		267.08300		267.23400	267.23400			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			7.95702		114.71468		7.95244	114.74052		5.55	0.00	1,267,138,355.28	11,046	41,565.00
R186	On 06/02/2020	Bond Future	8.11	Call	865.44000		0.86544		901.00000	0.90100	865.440	5.63	0.96	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	6.00	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	6.53	0.00	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.00078		116.72282		7.99460	116.75655		5.50	0.00	1,303,327,008.12	11,166	83,327.00
R186	On 07/05/2020	Bond Future	7.60	Call	451.85000		0.45185		465.55000	0.46555	451.850	5.32	0.25	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	1,580.03000		1.58003		1,567.93000	1.56793	1,580.030	5.46	0.56	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	2,217.72000		2.21772		2,247.12000	2.24712	2,217.720	5.69	0.68	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	425.53000		0.42553		423.77000	0.42377	425.530	5.89	0.21	0.00	0	23,230.00
R186	On 07/05/2020	Bond Future	8.93	Put	150.54000		0.15054		150.78000	0.15078	150.540	6.34	0.09	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.03939		113.53472		8.03349	113.56583		5.80	0.00	0.00	0	1,420.00
R186	On 06/08/2020	Bond Future	8.25	Put	1,356.22000		1.35622		1,348.76000	1.34876	1,356.220	5.80	0.40	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future			8.08248		115.53713		8.07558	115.57226		5.50	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,581.74000		1.58174		1,600.26000	1.60026	1,581.740	5.34	0.42	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,916.20000		2.91620		2,941.29000	2.94129	2,916.200	5.54	0.60	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	550.95000		0.55095		548.02000	0.54802	550.950	6.21	0.16	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		301.13888	301.13888		301.16252	301.16252		0.00	0.00	0	1,433.00	
R197		On 07/05/2020	Bond Future		306.48555	306.48555		306.52892	306.52892		0.00	0.00	0	2,507.00	
R197		On 06/08/2020	Bond Future		304.35196	304.35196		304.38771	304.38771		0.00	0.00	0	0.00	
R197		On 05/11/2020	Bond Future		309.79068	309.79068		309.83632	309.83632		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		223.64957	223.64957		223.66279	223.66279		0.00	0.00	0	1,855.00	
R202		On 07/05/2020	Bond Future		227.62045	227.62045		227.64820	227.64820		0.00	0.00	0	8,483.00	
R202		On 06/08/2020	Bond Future		227.67798	227.67798		227.70006	227.70006		0.00	0.00	0	0.00	
R202		On 05/11/2020	Bond Future		231.74663	231.74663		231.77613	231.77613		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		6.58859	106.66513		6.56799	106.72229		1.90	0.00	127,571,495.48	1,196	35,567.00
R2023		On 07/05/2020	Bond Future		6.53359	104.60222		6.50838	104.66707		2.08	0.00	433,890,008.56	4,148	68,876.00
R2023		On 06/08/2020	Bond Future		6.44450	106.49809		6.41778	106.56125		2.06	0.00	0.00	0	0.00
R2023		On 05/11/2020	Bond Future		6.35711	104.44750		6.32581	104.51493		1.96	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	0.00	0	0.00
R2030		On 06/02/2020	Bond Future		8.88304	94.47534		8.89877	94.37670		8.54	0.00	1,911,708,504.90	20,235	28,008.00
R2030		On 06/02/2020	Bond Future	8.40	Call	0.00000	0.00000	0.00000	0.00000	0.000	7.91	0.00	0.00	0	5,820.00
R2030		On 06/02/2020	Bond Future	9.00	Call	761.78000	0.76178	709.23000	0.70923	761.780	8.54	0.89	0.00	0	5,820.00
R2030		On 06/02/2020	Bond Future	9.25	Put	0.01000	0.00001	0.40000	0.00040	0.010	8.83	0.00	0.00	0	5,000.00
R2030		On 06/02/2020	Bond Future	9.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	9.08	0.00	0.00	0	5,000.00
R2030		On 07/05/2020	Bond Future		8.95140	96.12924		8.96675	96.03495		8.44	0.00	1,964,401,019.40	20,435	77,313.00
R2030		On 06/08/2020	Bond Future		9.01839	93.86205		9.03480	93.76344		8.94	0.00	0.00	0	0.00
R2030		On 05/11/2020	Bond Future		9.08471	95.51739		9.10128	95.41990		8.59	0.00	0.00	0	0.00
R2030		On 05/11/2020	Bond Future	8.34	Call	1,020.44000	1.02044	998.89000	0.99889	1,020.440	7.98	0.26	0.00	0	1,000.00
R2030		On 05/11/2020	Bond Future	8.53	Call	1,374.66000	1.37466	1,347.59000	1.34759	1,374.660	8.10	0.33	0.00	0	16,000.00
R2030		On 05/11/2020	Bond Future	8.73	Call	1,826.00000	1.82600	1,792.68000	1.79268	1,826.000	8.25	0.39	0.00	0	3,000.00
R2030		On 05/11/2020	Bond Future	9.03	Call	2,640.22000	2.64022	2,597.17000	2.59717	2,640.220	8.45	0.50	0.00	0	16,000.00
R2030		On 05/11/2020	Bond Future	9.04	Call	2,669.92000	2.66992	2,626.55000	2.62655	2,669.920	8.46	0.50	0.00	0	1,000.00
R2030		On 05/11/2020	Bond Future	9.23	Call	3,269.17000	3.26917	3,219.69000	3.21969	3,269.170	8.58	0.56	0.00	0	3,000.00
R2030		On 05/11/2020	Bond Future	10.06	Put	1,026.66000	1.02666	1,052.57000	1.05257	1,026.660	9.40	0.22	0.00	0	1,000.00
R2030		On 05/11/2020	Bond Future	10.37	Put	723.98000	0.72398	743.80000	0.74380	723.980	9.64	0.16	0.00	0	16,000.00
R2030		On 05/11/2020	Bond Future	10.47	Put	630.69000	0.63069	648.58000	0.64858	630.690	9.64	0.15	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	0.00	0	0.00
R2032		On 06/02/2020	Bond Future		9.33341	95.23157		9.33422	95.22608		9.73	0.00	11,713,483.11	123	43,177.00
R2032		On 07/05/2020	Bond Future		9.40927	92.74027		9.40919	92.74081		9.93	0.00	11,407,053.21	123	81,843.00
R2032		On 07/05/2020	Bond Future	9.20	Call	1,181.22000	1.18122	1,190.62000	1.19062	1,181.220	9.56	0.39	0.00	0	7,500.00
R2032		On 07/05/2020	Bond Future	9.50	Call	2,164.83000	2.16483	2,174.96000	2.17496	2,164.830	9.93	0.56	0.00	0	7,500.00
R2032		On 06/08/2020	Bond Future		9.48347	94.42125		9.48379	94.41916		10.08	0.00	0.00	0	0.00
R2032		On 05/11/2020	Bond Future		9.56193	91.92847		9.56183	91.92911		10.16	0.00	0.00	0	0.00

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R2032	On 05/11/2020	Bond Future	8.94	Call	1,444.66000		1.44466	1,449.70000	1.44970	1,444.660		9.45	0.31	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,848.21000		1.84821	1,853.70000	1.85370	1,848.210		9.62	0.37	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,788.46000		2.78846	2,794.49000	2.79449	2,788.460		9.91	0.48	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,348.66000		3.34866	3,354.79000	3.35479	3,348.660		10.05	0.53	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	725.94000		0.72594	729.65000	0.72965	725.940		11.35	0.15	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	643.17000		0.64317	646.65000	0.64665	643.170		11.35	0.13	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			9.68882		97.63503	9.68972	97.62830			10.79	0.00	527,522,067.09	5,403	47,419.00
R2035	On 07/05/2020	Bond Future			9.76701		94.84354	9.76712	94.84273			10.95	0.00	544,686,450.22	5,743	113,482.00
R2035	On 07/05/2020	Bond Future	9.11	Call	369.18000		0.36918	375.05000	0.37505	369.180		9.80	0.15	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	476.28000		0.47628	483.00000	0.48300	476.280		9.96	0.19	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.55	Call	1,348.88000		1.34888	1,359.06000	1.35906	1,348.880		10.68	0.39	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,030.48000		2.03048	2,041.29000	2.04129	2,030.480		10.95	0.50	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,146.12000		2.14612	2,156.94000	2.15694	2,146.120		10.99	0.52	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	2,428.52000		2.42852	2,439.31000	2.43931	2,428.520		11.09	0.56	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	506.68000		0.50668	514.53000	0.51453	506.680		12.47	0.16	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	366.42000		0.36642	373.07000	0.37307	366.420		12.86	0.12	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.84362		96.56258	9.84409	96.55918			11.12	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	389.39000		0.38939	392.65000	0.39265	389.390		9.79	0.12	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	665.49000		0.66549	669.75000	0.66975	665.490		9.79	0.19	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			9.92729		93.76625	9.92738	93.76561			11.25	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			9.87865		89.01243	9.87952	89.00594			12.05	0.00	13,173,839.64	148	25,813.00
R2037	On 07/05/2020	Bond Future			9.96179		90.57064	9.96191	90.56976			11.68	0.00	13,404,454.72	148	67,341.00
R2037	On 07/05/2020	Bond Future	9.70	Call	1,235.28000		1.23528	1,245.28000	1.24528	1,235.280		11.21	0.36	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	2,269.53000		2.26953	2,280.45000	2.28045	2,269.530		11.68	0.53	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			10.04504		87.95210	10.04550	87.94878			12.45	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			10.12645		89.50307	10.12654	89.50243			12.03	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			9.99866		91.70114	9.99953	91.69419			12.47	0.00	540,303,116.88	5,892	18,456.00
R2040	On 07/05/2020	Bond Future			10.08187		93.30648	10.08202	93.30529			12.09	0.00	540,431,132.16	5,792	42,746.00
R2040	On 07/05/2020	Bond Future	9.50	Call	474.71000		0.47471	481.50000	0.48150	474.710		10.52	0.18	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,898.57000		1.89857	1,909.77000	1.90977	1,898.570		11.71	0.47	0.00	0	2,640.00
R2040	On 06/08/2020	Bond Future			10.16527		90.48691	10.16574	90.48327			12.92	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			10.24663		92.08259	10.24676	92.08159			12.49	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,555.22000		1.55522	1,560.66000	1.56066	1,555.220		11.65	0.28	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,179.99000		2.17999	2,186.09000	2.18609	2,179.990		11.94	0.36	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	3,060.08000		3.06008	3,066.66000	3.06666	3,060.080		12.25	0.44	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3,914.08000		3.91408	3,920.78000	3.92078	3,914.080		12.47	0.52	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,200.74000		1.20074	1,206.35000	1.20635	1,200.740		13.94	0.19	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	942.78000	0.94278		947.74000	0.94774	942.780	13.94	0.15	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			10.08358	88.28426		10.08944	88.23695		13.16	0.00	1,051,112,399.56	11,906	12,665.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.88	0.00	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	0.03000	0.00003		0.42000	0.00042	0.030	12.02	0.00	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	10.78	Put	0.00000	0.00000		0.00000	0.00000	0.000	14.39	0.00	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.16503	89.82976		10.17037	89.78725		12.77	0.00	1,051,547,170.56	11,706	65,315.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	143.03000	0.14303		143.58000	0.14358	143.030	10.78	0.07	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	193.92000	0.19392		194.41000	0.19441	193.920	10.87	0.09	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	312.25000	0.31225		312.43000	0.31243	312.250	11.04	0.13	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,341.09000	1.34109		1,336.67000	1.33667	1,341.090	12.16	0.37	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	1,543.59000	1.54359		1,538.12000	1.53812	1,543.590	12.30	0.40	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,578.83000	1.57883		1,573.18000	1.57318	1,578.830	12.32	0.41	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	737.31000	0.73731		755.52000	0.75552	737.310	13.89	0.20	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	511.45000	0.51145		525.86000	0.52586	511.450	14.42	0.15	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	453.36000	0.45336		466.66000	0.46666	453.360	14.60	0.13	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.24663	87.07253		10.25245	87.02687		13.66	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	315.30000	0.31530		314.38000	0.31438	315.300	12.00	0.09	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	723.81000	0.72381		720.89000	0.72089	723.810	12.21	0.18	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,383.55000	1.38355		1,377.61000	1.37761	1,383.550	12.78	0.29	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,362.26000	2.36226		2,351.96000	2.35196	2,362.260	13.31	0.42	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	1,564.53000	1.56453		1,584.88000	1.58488	1,564.530	14.82	0.27	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,316.19000	1.31619		1,334.42000	1.33442	1,316.190	15.17	0.23	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.32607	88.60800		10.33173	88.56420		13.21	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	463.88000	0.46388		462.22000	0.46222	463.880	11.96	0.11	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	965.89000	0.96589		961.88000	0.96188	965.890	11.96	0.20	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	1,895.71000	1.89571		1,887.66000	1.88766	1,895.710	12.27	0.33	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,673.81000	2.67381		2,662.81000	2.66281	2,673.810	12.61	0.41	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	2,845.49000	2.84549		2,833.87000	2.83387	2,845.490	12.67	0.42	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	1,808.99000	1.80899		1,826.76000	1.82676	1,808.990	14.13	0.26	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	1,504.93000	1.50493		1,520.65000	1.52065	1,504.930	14.52	0.22	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,441.81000	1.44181		1,457.07000	1.45707	1,441.810	14.61	0.21	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			10.07367	91.64954		10.07956	91.60069		12.92	0.00	9,164,954.00	100	35,999.00	
R2048	On 07/05/2020	Bond Future			10.14926	88.81663		10.15463	88.77268		13.17	0.00	0.00	0	89,621.00	
R2048	On 07/05/2020	Bond Future	9.69	Call	768.30000	0.76830		766.53000	0.76653	768.300	11.98	0.25	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.20	Put	2,133.57000	2.13357		2,166.29000	2.16629	2,133.570	13.09	0.46	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.70	Put	874.94000	0.87494		895.44000	0.89544	874.940	14.05	0.23	0.00	0	300.00	
R2048	On 06/08/2020	Bond Future			10.22354	90.42644		10.22939	90.37920		13.41	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	315.05000	0.31505		314.08000	0.31408	315.050	11.78	0.09	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	566.73000	0.56673		564.44000	0.56444	566.730	11.78	0.15	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.30324	87.58514		10.30894	87.53975		13.63	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		6.46960	102.76263	6.46790	102.76446		0.49	0.00	735,985,956.06	7,162	5,187.00
R208		On 07/05/2020	Bond Future		6.28559	101.15928	6.27571	101.16770		0.45	0.00	724,502,763.36	7,162	15,177.00
R208		On 06/08/2020	Bond Future		5.88413	102.99281	5.87484	102.99855		0.38	0.00	0.00	0	0.00
R208		On 05/11/2020	Bond Future		5.02273	101.40741	4.99944	101.41636		0.24	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		9.74835	74.11391	9.73912	74.17256		12.03	0.00	1,063,164,038.95	14,345	14,394.00
R209	9.40	On 06/02/2020	Bond Future	Call	0.03000	0.00003	0.57000	0.00057	0.030	11.47	0.00	0.00	0	7,500.00
R209		On 07/05/2020	Bond Future		9.82273	72.26109	9.81247	72.32544		12.46	0.00	1,038,464,124.39	14,371	82,534.00
R209		On 06/08/2020	Bond Future		9.89565	73.57085	9.88539	73.63436		12.75	0.00	0.00	0	0.00
R209		On 05/11/2020	Bond Future		9.97164	71.71836	9.96070	71.78519		12.89	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		187.17973	187.17973	187.19176	187.19176			0.00	0.00	0	374.00
R210		On 07/05/2020	Bond Future		187.86371	187.86371	187.88790	187.88790			0.00	0.00	0	1,941.00
R210		On 06/08/2020	Bond Future		191.31427	191.31427	191.33373	191.33373			0.00	0.00	0	0.00
R210		On 05/11/2020	Bond Future		192.02173	192.02173	192.04729	192.04729			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		161.49700	161.49700	161.54147	161.54147			0.00	838,653,921.00	5,193	4,092.00
R212		On 07/05/2020	Bond Future		164.36431	164.36431	164.42000	164.42000			0.00	853,543,861.83	5,193	6,744.00
R212		On 06/08/2020	Bond Future		165.09757	165.09757	165.14981	165.14981			0.00	0.00	0	0.00
R212		On 05/11/2020	Bond Future		168.04796	168.04796	168.10616	168.10616			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		9.12833	88.54662	9.12911	88.54180		9.17	0.00	1,416,745.92	16	5,161.00
R213		On 07/05/2020	Bond Future		9.19562	86.54684	9.19551	86.54751		9.49	0.00	1,384,749.44	16	18,829.00
R213		On 06/08/2020	Bond Future		9.26040	88.11546	9.26069	88.11373		9.67	0.00	0.00	0	0.00
R213		On 05/11/2020	Bond Future		9.33325	86.12080	9.33310	86.12168		9.71	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		9.93850	72.83246		9.93432	72.86017		13.12	0.00	328,401,562.14	4,509	10,465.00
R214	On 06/02/2020	Bond Future	9.52	Call	0.00000	0.00000	0.06000	0.00006	0.000	12.17	0.00	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	107.59000	0.10759	168.54000	0.16854	107.590	12.90	0.26	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	0.00000	0.00000	0.07000	0.00007	0.000	14.02	0.00	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future		10.01038	70.81123		10.00539	70.84392		13.53	0.00	349,878,287.43	4,941	15,123.00
R214	On 07/05/2020	Bond Future	9.31	Call	325.34000	0.32534	335.69000	0.33569	325.340	12.19	0.15	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,605.36000	1.60536	1,630.59000	1.63059	1,605.360	13.39	0.46	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	644.40000	0.64440	645.83000	0.64583	644.400	14.96	0.21	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future		10.08072	72.09464		10.07588	72.12597		13.82	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future		10.15647	70.07085		10.15115	70.10486		14.02	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 :												17,272,056,543.41	178,220	1 584 385.00
Grand Total:												17,272,056,543.41	178,220	1 584 385.00