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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/02/2020

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		94.68000	94.68000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	694.79200	694.79200		693.29300	693.29300			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	706.95300	706.95300		705.42900	705.42900			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	719.62800	719.62800		718.07700	718.07700			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	801.61200	801.61200		798.58000	798.58000			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	815.64300	815.64300		812.55800	812.55800			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	830.26700	830.26700		827.12700	827.12700			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	712.09900	712.09900		709.71600	709.71600			0.00	0.00	0	204.00
ALBI	On 07/05/2020	Index Future	724.56300	724.56300		722.13900	722.13900			0.00	50,719,410.00	7	212.00
ALBI	On 06/08/2020	Index Future	737.55400	737.55400		735.08700	735.08700			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	10.84139	79.57444		10.90066	79.23125				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	10.96326	77.17545		11.02468	76.82641				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.08549	78.57412		11.14919	78.21890				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.21486	76.16898		11.28100	75.80719				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	11.13130	80.99853		11.18028	80.67190				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.24994	78.15235		11.30069	77.82017				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.36726	79.56890		11.41984	79.23081				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.48999	76.70923		11.54456	76.36490				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	704.18500	704.18500		701.75900	701.75900				0.00	0.00	0	174.00
GOVI	On 07/05/2020	GOVI	716.51000	716.51000		714.04300	714.04300				0.00	0.00	0	1,178.00
GOVI	On 06/08/2020	GOVI	729.35700	729.35700		726.84600	726.84600				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	135.47933	135.47933		135.44116	135.44116				0.00	0.00	0	2,027.00
I2025	On 07/05/2020	Bond Future	137.88447	137.88447		137.84588	137.84588				0.00	0.00	0	4,213.00
I2025	On 06/08/2020	Bond Future	138.91672	138.91672		138.87765	138.87765				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	141.39990	141.39990		141.35955	141.35955				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	142.33232	142.33232		142.28985	142.28985				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	100.52878	100.52878		100.62830	100.62830				0.00	0.00	0	1,961.00
I2029	On 07/05/2020	Bond Future	101.20542	101.20542		101.30689	101.30689				0.00	0.00	0	3,765.00
I2029	On 06/08/2020	Bond Future	103.06410	103.06410		103.16760	103.16760				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	103.76818	103.76818		103.87306	103.87306				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	100.47434	100.47434		100.49082	100.49082				0.00	0.00	0	490.00
I2033	On 07/05/2020	Bond Future	101.07269	101.07269		101.08978	101.08978				0.00	0.00	0	6,960.00
I2033	On 06/08/2020	Bond Future	102.92896	102.92896		102.94639	102.94639				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	103.55261	103.55261		103.56995	103.56995				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			114.88465		114.88465		115.30939	115.30939			0.00	0.00	0	5,624.00
I2038	On 07/05/2020	Bond Future			116.92423		116.92423		117.35660	117.35660			0.00	0.00	0	10,867.00
I2038	On 06/08/2020	Bond Future			117.38403		117.38403		117.82451	117.82451			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			119.48213		119.48213		119.93017	119.93017			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			106.99794		106.99794		107.01531	107.01531			0.00	0.00	0	9,343.00
I2046	On 07/05/2020	Bond Future			107.15625		107.15625		107.17428	107.17428			0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future			109.12437		109.12437		109.14279	109.14279			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			109.28610		109.28610		109.30457	109.30457			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			109.04810		109.04810		108.85270	108.85270			0.00	0.00	0	6,616.00
I2050	On 07/05/2020	Bond Future			110.98417		110.98417		110.78542	110.78542			0.00	0.00	0	11,773.00
I2050	On 06/08/2020	Bond Future			111.14946		111.14946		110.94726	110.94726			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			113.13620		113.13620		112.92983	112.92983			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			257.73400		257.73400		257.74100	257.74100			0.00	82,474,880.00	32	111.00
IGOV	On 07/05/2020	Index Future			262.31000		262.31000		262.31700	262.31700			0.00	68,200,600.00	26	1,047.00
IGOV	On 06/08/2020	Index Future			267.07600		267.07600		267.08300	267.08300			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			7.90548		115.00587		7.95702	114.71468		5.50	0.00	85,679,373.15	745	40,850.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,149.91000		1.14991		865.44000	0.86544	1,149.910	5.58	1.00	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	5.95	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	6.47	0.00	0.00	0	821.00
R186	On 07/05/2020	Bond Future			7.94661		117.01890		8.00078	116.72282		5.63	0.00	27,499,441.50	235	83,327.00
R186	On 07/05/2020	Bond Future	7.60	Call	549.20000		0.54920		451.85000	0.45185	549.200	5.45	0.28	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	1,442.35000		1.44235		1,580.03000	1.58003	1,442.350	5.59	0.53	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	2,443.66000		2.44366		2,217.72000	2.21772	2,443.660	5.82	0.71	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	381.79000		0.38179		425.53000	0.42553	381.790	6.02	0.19	0.00	0	23,230.00
R186	On 07/05/2020	Bond Future	8.93	Put	134.77000		0.13477		150.54000	0.15054	134.770	6.47	0.08	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			7.98236		113.83592		8.03939	113.53472		5.74	0.00	51,226,164.00	450	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	1,256.52000		1.25652		1,356.22000	1.35622	1,256.520	5.87	0.37	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future			8.02227		115.84410		8.08248	115.53713		5.44	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,725.39000		1.72539		1,581.74000	1.58174	1,725.390	5.38	0.44	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	3,130.24000		3.13024		2,916.20000	2.91620	3,130.240	5.62	0.62	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	486.00000		0.48600		550.95000	0.55095	486.000	6.15	0.15	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			301.27836		301.27836		301.13888	301.13888			0.00	0.00	0	1,433.00
R197	On 07/05/2020	Bond Future			306.62691		306.62691		306.48555	306.48555			0.00	0.00	0	2,507.00
R197	On 06/08/2020	Bond Future			304.49544		304.49544		304.35196	304.35196			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			309.93795		309.93795		309.79068	309.79068			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			223.61256		223.61256		223.64957	223.64957			0.00	0.00	0	1,855.00
R202	On 07/05/2020	Bond Future			227.58241		227.58241		227.62045	227.62045			0.00	0.00	0	8,483.00
R202	On 06/08/2020	Bond Future			227.63881		227.63881		227.67798	227.67798			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			231.70793		231.70793		231.74663	231.74663			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			6.53459		106.81505		6.58859	106.66513		1.87	0.00	0.00	0	35,567.00
R2023	On 07/05/2020	Bond Future			6.47441		104.75454		6.53359	104.60222		2.10	0.00	18,332,044.50	175	68,701.00
R2023	On 06/08/2020	Bond Future			6.37901		106.65299		6.44450	106.49809		2.01	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.28380		104.60553		6.35711	104.44750		1.90	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			8.82574		94.83583		8.88304	94.47534		8.45	0.00	106,026,457.94	1,118	27,090.00
R2030	On 06/02/2020	Bond Future	8.40	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.82	0.00	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,091.31000		1.09131		761.78000	0.76178	1,091.310	8.45	1.00	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	0.00000		0.00000		0.01000	0.00001	0.000	8.75	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	9.00	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			8.89191		96.49580		8.95140	96.12924		8.63	0.00	109,812,220.40	1,138	78,451.00
R2030	On 06/08/2020	Bond Future			8.95651		94.23513		9.01839	93.86205		8.96	0.00	18,847,026.00	200	200.00
R2030	On 05/11/2020	Bond Future			9.02034		95.89741		9.08471	95.51739		8.48	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,136.02000		1.13602		1,020.44000	1.02044	1,136.020	8.04	0.28	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,518.68000		1.51868		1,374.66000	1.37466	1,518.680	8.17	0.35	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,994.41000		1.99441		1,826.00000	1.82600	1,994.410	8.31	0.42	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,845.37000		2.84537		2,640.22000	2.64022	2,845.370	8.50	0.52	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,876.67000		2.87667		2,669.92000	2.66992	2,876.670	8.51	0.52	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,503.90000		3.50390		3,269.17000	3.26917	3,503.900	8.65	0.58	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	970.75000		0.97075		1,026.66000	1.02666	970.750	9.52	0.21	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	636.86000		0.63686		723.98000	0.72398	636.860	9.52	0.15	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	551.92000		0.55192		630.69000	0.63069	551.920	9.52	0.13	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			9.27583		95.62348		9.33341	95.23157		9.67	0.00	40,448,732.04	423	43,054.00
R2032	On 07/05/2020	Bond Future			9.34964		93.13888		9.40927	92.74027		10.20	0.00	48,711,634.24	523	82,243.00
R2032	On 07/05/2020	Bond Future	9.20	Call	1,382.05000		1.38205		1,181.22000	1.18122	1,382.050	9.83	0.42	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	2,434.57000		2.43457		2,164.83000	2.16483	2,434.570	10.20	0.59	0.00	0	7,500.00
R2032	On 06/08/2020	Bond Future			9.42168		94.82690		9.48347	94.42125		10.29	0.00	28,448,070.00	300	300.00
R2032	On 05/11/2020	Bond Future			9.49782		92.34164		9.56193	91.92847		10.08	0.00	0.00	0	0.00

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R2032	On 05/11/2020	Bond Future	8.94	Call	1,619.22000		1.61922	1,444.66000	1.44466	1,619.220	9.61	0.33	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	2,045.12000		2.04512	1,848.21000	1.84821	2,045.120	9.77	0.39	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	3,024.22000		3.02422	2,788.46000	2.78846	3,024.220	10.03	0.50	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	3,606.41000		3.60641	3,348.66000	3.34866	3,606.410	10.17	0.55	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	649.10000		0.64910	725.94000	0.72594	649.100	11.27	0.14	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	573.06000		0.57306	643.17000	0.64317	573.060	11.27	0.12	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			9.63593		98.03126	9.68882	97.63503		10.74	0.00	51,858,536.54	529	47,300.00	
R2035	On 07/05/2020	Bond Future			9.71238		95.24644	9.76701	94.84354		11.28	0.00	28,478,685.56	299	113,312.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	470.22000		0.47022	369.18000	0.36918	470.220	10.13	0.18	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	594.59000		0.59459	476.28000	0.47628	594.590	10.29	0.22	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.55	Call	1,561.86000		1.56186	1,348.88000	1.34888	1,561.860	11.01	0.42	0.00	0	7,500.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	2,290.16000		2.29016	2,030.48000	2.03048	2,290.160	11.28	0.53	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	2,412.26000		2.41226	2,146.12000	2.14612	2,412.260	11.32	0.55	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.85	Call	2,709.13000		2.70913	2,428.52000	2.42852	2,709.130	11.42	0.59	0.00	0	7,500.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	474.95000		0.47495	506.68000	0.50668	474.950	12.80	0.15	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	344.47000		0.34447	366.42000	0.36642	344.470	13.19	0.11	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			9.78713		96.97259	9.84362	96.56258		11.45	0.00	39,758,761.90	410	410.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	487.66000		0.48766	389.39000	0.38939	487.660	10.12	0.14	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	881.59000		0.88159	665.49000	0.66549	881.590	10.50	0.22	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			9.86880		94.18388	9.92729	93.76625		11.21	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			9.83089		89.36952	9.87865	89.01243		12.00	0.00	40,037,544.96	448	25,365.00	
R2037	On 07/05/2020	Bond Future			9.91248		90.93379	9.96179	90.57064		12.04	0.00	13,458,200.92	148	67,341.00	
R2037	On 07/05/2020	Bond Future	9.70	Call	1,423.28000		1.42328	1,235.28000	1.23528	1,423.280	11.57	0.39	0.00	0	7,500.00	
R2037	On 07/05/2020	Bond Future	10.00	Call	2,521.30000		2.52130	2,269.53000	2.26953	2,521.300	12.04	0.56	0.00	0	7,500.00	
R2037	On 06/08/2020	Bond Future			9.99406		88.32173	10.04504	87.95210		12.82	0.00	26,496,519.00	300	300.00	
R2037	On 05/11/2020	Bond Future			10.07376		89.87953	10.12645	89.50307		11.98	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			9.95090		92.08406	9.99866	91.70114		12.42	0.00	55,250,436.00	600	17,856.00	
R2040	On 07/05/2020	Bond Future			10.03258		93.69589	10.08187	93.30648		12.48	0.00	722,301,616.01	7,709	44,054.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	682.14000		0.68214	474.71000	0.47471	682.140	11.55	0.22	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	2,217.73000		2.21773	1,898.57000	1.89857	2,217.730	12.48	0.49	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.11433		90.88331	10.16527	90.48691		13.32	0.00	54,529,986.00	600	600.00	
R2040	On 05/11/2020	Bond Future			10.19401		92.48629	10.24663	92.08259		12.46	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1,655.41000		1.65541	1,555.22000	1.55522	1,655.410	11.61	0.30	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	2,311.42000		2.31142	2,179.99000	2.17999	2,311.420	11.91	0.37	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	3,222.81000		3.22281	3,060.08000	3.06008	3,222.810	12.21	0.46	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	4,108.72000		4.10872	3,914.08000	3.91408	4,108.720	12.44	0.53	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	1,114.06000		1.11406	1,200.74000	1.20074	1,114.060	13.90	0.18	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	870.54000	0.87054		942.78000	0.94278	870.540	13.90	0.14	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			10.03088	88.71167		10.08358	88.28426		13.12	0.00	73,630,686.10	830	12,665.00	
R2044	On 06/02/2020	Bond Future	9.09	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.70	0.00	0.00	0	328.00	
R2044	On 06/02/2020	Bond Future	9.74	Call	0.00000	0.00000		0.03000	0.00003	0.000	12.62	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	14.96	0.00	0.00	0	328.00	
R2044	On 07/05/2020	Bond Future			10.11067	90.26447		10.16503	89.82976		13.18	0.00	375,861,253.08	4,164	69,479.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	201.79000	0.20179		143.03000	0.14303	201.790	11.21	0.09	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	265.81000	0.26581		193.92000	0.19392	265.810	11.30	0.11	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	409.78000	0.40978		312.25000	0.31225	409.780	11.46	0.16	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,567.17000	1.56717		1,341.09000	1.34109	1,567.170	12.57	0.40	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	1,785.95000	1.78595		1,543.59000	1.54359	1,785.950	12.71	0.43	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,823.86000	1.82386		1,578.83000	1.57883	1,823.860	12.73	0.44	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	695.05000	0.69505		737.31000	0.73731	695.050	14.31	0.19	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	483.44000	0.48344		511.45000	0.51145	483.440	14.83	0.14	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	429.14000	0.42914		453.36000	0.45336	429.140	15.01	0.12	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.19050	87.51492		10.24663	87.07253		14.09	0.00	43,757,460.00	500	500.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	405.00000	0.40500		315.30000	0.31530	405.000	12.43	0.11	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	876.88000	0.87688		723.81000	0.72381	876.880	12.64	0.21	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,601.69000	1.60169		1,383.55000	1.38355	1,601.690	13.20	0.32	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,647.42000	2.64742		2,362.26000	2.36226	2,647.420	13.74	0.44	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	1,527.57000	1.52757		1,564.53000	1.56453	1,527.570	15.25	0.25	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,289.55000	1.28955		1,316.19000	1.31619	1,289.550	15.60	0.22	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.26813	89.05853		10.32607	88.60800		13.17	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	507.27000	0.50727		463.88000	0.46388	507.270	11.93	0.12	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,059.36000	1.05936		965.89000	0.96589	1,059.360	11.99	0.21	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	2,128.08000	2.12808		1,895.71000	1.89571	2,128.080	12.58	0.35	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,937.97000	2.93797		2,673.81000	2.67381	2,937.970	12.88	0.43	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	3,114.84000	3.11484		2,845.49000	2.84549	3,114.840	12.94	0.44	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	1,791.38000	1.79138		1,808.99000	1.80899	1,791.380	14.55	0.25	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	1,443.48000	1.44348		1,504.93000	1.50493	1,443.480	14.70	0.21	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,362.70000	1.36270		1,441.81000	1.44181	1,362.700	14.70	0.20	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			10.03090	92.00573		10.07367	91.64954		12.88	0.00	88,877,535.18	966	35,699.00	
R2048	On 07/05/2020	Bond Future			10.10518	89.17886		10.14926	88.81663		13.59	0.00	30,855,885.56	346	89,967.00	
R2048	On 07/05/2020	Bond Future	9.69	Call	915.23000	0.91523		768.30000	0.76830	915.230	12.40	0.28	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.20	Put	2,033.71000	2.03371		2,133.57000	2.13357	2,033.710	13.51	0.44	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.70	Put	840.98000	0.84098		874.94000	0.87494	840.980	14.48	0.22	0.00	0	300.00	
R2048	On 06/08/2020	Bond Future			10.17808	90.79503		10.22354	90.42644		13.84	0.00	36,318,012.00	400	400.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	395.89000	0.39589		315.05000	0.31505	395.890	12.20	0.11	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	686.30000	0.68630		566.73000	0.56673	686.300	12.20	0.17	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.25628	87.96066		10.30324	87.58514		13.59	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	6.47364		102.75826		6.46960	102.76263		0.48	0.00	0.00	0	5,187.00
R208	On 07/05/2020	Bond Future	6.29105		101.15463		6.28559	101.15928		0.44	0.00	0.00	0	15,177.00
R208	On 06/08/2020	Bond Future	5.89207		102.98790		5.88413	102.99281		0.37	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future	5.03473		101.40279		5.02273	101.40741		0.23	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	9.70082		74.41669		9.74835	74.11391		11.99	0.00	21,804,090.17	293	14,301.00
R209	On 06/02/2020	Bond Future	9.40	Call	0.00000		0.03000	0.00003	0.000	11.43	0.00	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future	9.77375		72.56902		9.82273	72.26109		12.84	0.00	468,070,179.00	6,450	81,495.00
R209	On 06/08/2020	Bond Future	9.84515		73.88425		9.89565	73.57085		12.94	0.00	14,776,850.00	200	200.00
R209	On 05/11/2020	Bond Future	9.91952		72.03755		9.97164	71.71836		12.83	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	186.87896		186.87896		187.17973	187.17973			0.00	0.00	0	374.00
R210	On 07/05/2020	Bond Future	187.55718		187.55718		187.86371	187.86371			0.00	0.00	0	1,941.00
R210	On 06/08/2020	Bond Future	191.00178		191.00178		191.31427	191.31427			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future	191.70444		191.70444		192.02173	192.02173			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	161.67354		161.67354		161.49700	161.49700			0.00	0.00	0	4,092.00
R212	On 07/05/2020	Bond Future	164.54369		164.54369		164.36431	164.36431			0.00	0.00	0	6,744.00
R212	On 06/08/2020	Bond Future	165.28001		165.28001		165.09757	165.09757			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future	168.23434		168.23434		168.04796	168.04796			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	9.07081		88.90345		9.12833	88.54662		9.11	0.00	26,671,035.00	300	5,161.00
R213	On 07/05/2020	Bond Future	9.13608		86.90979		9.19562	86.54684		9.73	0.00	0.00	0	18,829.00
R213	On 06/08/2020	Bond Future	9.19871		88.48480		9.26040	88.11546		9.72	0.00	26,545,440.00	300	300.00
R213	On 05/11/2020	Bond Future	9.26924		86.49699		9.33325	86.12080		9.62	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		9.89086	73.14933		9.93850	72.83246		13.09	0.00	35,111,678.40	480	10,465.00
R214	On 06/02/2020	Bond Future	9.52	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.14	0.00	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	134.80000	0.13480	107.59000	0.10759	134.800	12.87	0.39	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.00	0.00	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future		9.96135	71.13349		10.01038	70.81123		13.96	0.00	5,690,679.20	80	15,203.00
R214	On 07/05/2020	Bond Future	9.31	Call	407.99000	0.40799	325.34000	0.32534	407.990	12.61	0.17	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,808.35000	1.80835	1,605.36000	1.60536	1,808.350	13.82	0.49	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	615.25000	0.61525	644.40000	0.64440	615.250	15.39	0.19	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future		10.03022	72.42261		10.08072	72.09464		14.14	0.00	21,726,783.00	300	300.00
R214	On 05/11/2020	Bond Future		10.10441	70.40482		10.15647	70.07085		13.98	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 :												3,038,293,907.35	32,024	1 591 081.00
Grand Total:												3,038,293,907.35	32,024	1 591 081.00