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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/02/2020

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	94.66000	94.66000		94.73000	94.73000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	693.51500	693.51500		691.44700	691.44700			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	705.70000	705.70000		703.59600	703.59600			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	718.33400	718.33400		716.19300	716.19300			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	798.04400	798.04400		794.07200	794.07200			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	812.06400	812.06400		808.02500	808.02500			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	826.60300	826.60300		822.49200	822.49200			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	709.66600	709.66600		707.58800	707.58800			0.00	305,156,380.00	43	204.00
ALBI	On 07/05/2020	Index Future	722.13500	722.13500		720.02100	720.02100			0.00	310,518,050.00	43	212.00
ALBI	On 06/08/2020	Index Future	735.06400	735.06400		732.91200	732.91200			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	10.89201	79.28120		10.92850	79.07081				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.01483	76.88223		11.05265	76.66821				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.13936	78.27356		11.17861	78.05564				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.27037	75.86517		11.31111	75.64330				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	11.17655	80.69669		11.20292	80.52169				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.29603	77.85058		11.32336	77.67256				0.00	61,969,061.68	796	4,919.00
ES42	On 06/08/2020	Bond Future	11.41536	79.25952		11.44369	79.07828				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.53953	76.39653		11.56893	76.21197				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	701.66300	701.66300		699.60200	699.60200				0.00	0.00	0	174.00
GOVI	On 07/05/2020	GOVI	713.99000	713.99000		711.89500	711.89500				0.00	14,279,800.00	2	1,177.00
GOVI	On 06/08/2020	GOVI	726.77400	726.77400		724.64000	724.64000				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	135.45006	135.45006		135.45845	135.45845				0.00	0.00	0	2,027.00
I2025	On 07/05/2020	Bond Future	137.86365	137.86365		137.87228	137.87228				0.00	9,926,182.80	72	4,213.00
I2025	On 06/08/2020	Bond Future	138.89196	138.89196		138.90741	138.90741				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	141.37838	141.37838		141.39397	141.39397				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	142.31159	142.31159		142.33378	142.33378				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	100.63461	100.63461		100.64052	100.64052				0.00	0.00	0	1,961.00
I2029	On 07/05/2020	Bond Future	101.31969	101.31969		101.33056	101.33056				0.00	9,726,690.24	96	3,765.00
I2029	On 06/08/2020	Bond Future	103.17790	103.17790		103.18897	103.18897				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	103.88668	103.88668		103.90287	103.90287				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	100.49684	100.49684		100.50241	100.50241				0.00	0.00	0	490.00
I2033	On 07/05/2020	Bond Future	101.10221	101.10221		101.10787	101.10787				0.00	0.00	0	6,960.00
I2033	On 06/08/2020	Bond Future	102.95632	102.95632		102.96223	102.96223				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	103.58312	103.58312		103.59436	103.59436				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			115.31606		115.31606		115.32241	115.32241			0.00	0.00	0	5,624.00
I2038	On 07/05/2020	Bond Future			117.37093		117.37093		117.37739	117.37739			0.00	0.00	0	10,867.00
I2038	On 06/08/2020	Bond Future			117.83588		117.83588		117.84995	117.84995			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			119.94528		119.94528		119.95947	119.95947			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			107.30547		107.30547		107.31134	107.31134			0.00	107,305,470.00	1,000	9,343.00
I2046	On 07/05/2020	Bond Future			107.47631		107.47631		107.49001	107.49001			0.00	107,476,310.00	1,000	14,000.00
I2046	On 06/08/2020	Bond Future			109.44748		109.44748		109.46127	109.46127			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			109.61812		109.61812		109.63992	109.63992			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			109.07197		109.07197		109.07773	109.07773			0.00	0.00	0	6,616.00
I2050	On 07/05/2020	Bond Future			111.01549		111.01549		111.02160	111.02160			0.00	0.00	0	11,773.00
I2050	On 06/08/2020	Bond Future			111.17844		111.17844		111.19298	111.19298			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			113.16878		113.16878		113.18333	113.18333			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			257.87600		257.87600		257.91000	257.91000			0.00	0.00	0	137.00
IGOV	On 07/05/2020	Index Future			262.47100		262.47100		262.50600	262.50600			0.00	5,249,420.00	2	1,021.00
IGOV	On 06/08/2020	Index Future			267.23400		267.23400		267.26900	267.26900			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			7.95244		114.74052		8.01814	114.37060		5.55	0.00	4,877,504,764.68	42,509	48,041.00
R186	On 06/02/2020	Bond Future	8.11	Call	901.00000		0.90100		648.00000	0.64800	901.000	5.63	0.94	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	0.00000		0.00000		0.26000	0.00026	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			7.99460		116.75655		8.06369	116.38021		5.50	0.00	6,465,860,982.45	55,379	80,082.00
R186	On 07/05/2020	Bond Future	7.60	Call	465.55000		0.46555		392.72000	0.39272	465.550	5.32	0.25	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	1,567.93000		1.56793		1,806.21000	1.80621	1,567.930	5.46	0.56	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	2,247.12000		2.24712		2,017.61000	2.01761	2,247.120	5.69	0.68	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	423.77000		0.42377		526.60000	0.52660	423.770	5.89	0.21	0.00	0	23,230.00
R186	On 07/05/2020	Bond Future	8.93	Put	150.78000		0.15078		197.07000	0.19707	150.780	6.34	0.09	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.03349		113.56583		8.10629	113.18269		5.80	0.00	0.00	0	1,420.00
R186	On 06/08/2020	Bond Future	8.25	Put	1,348.76000		1.34876		1,521.35000	1.52135	1,348.760	5.80	0.40	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future			8.07558		115.57226		8.15236	115.18220		5.50	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,600.26000		1.60026		1,452.93000	1.45293	1,600.260	5.34	0.42	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,941.29000		2.94129		2,722.52000	2.72252	2,941.290	5.54	0.60	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	548.02000		0.54802		623.16000	0.62316	548.020	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			301.16252		301.16252		301.18513	301.18513			0.00	2,108,137.64	7	1,433.00
R197	On 07/05/2020	Bond Future			306.52892		306.52892		306.55213	306.55213			0.00	0.00	0	2,507.00
R197	On 06/08/2020	Bond Future			304.38771		304.38771		304.44587	304.44587			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			309.83632		309.83632		309.89519	309.89519			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			223.66279		223.66279		223.67529	223.67529			0.00	0.00	0	1,855.00
R202	On 07/05/2020	Bond Future			227.64820		227.64820		227.66095	227.66095			0.00	159,353,740.00	700	8,483.00
R202	On 06/08/2020	Bond Future			227.70006		227.70006		227.73140	227.73140			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			231.77613		231.77613		231.80783	231.80783			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			6.56799		106.72229		6.65815	106.47240		1.90	0.00	405,544,702.00	3,800	35,567.00
R2023	On 07/05/2020	Bond Future			6.50838		104.66707		6.60731	104.41286		2.08	0.00	561,538,830.55	5,365	67,632.00
R2023	On 06/08/2020	Bond Future			6.41778		106.56125		6.52738	106.30247		2.06	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.32581		104.51493		6.44827	104.25142		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	0.00
R2030	On 06/02/2020	Bond Future			8.89877		94.37670		8.97471	93.90237		8.54	0.00	349,193,790.00	3,700	28,008.00
R2030	On 06/02/2020	Bond Future	8.40	Call	0.00000		0.00000		0.02000	0.00002	0.000	7.91	0.00	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	709.23000		0.70923		493.26000	0.49326	709.230	8.54	0.81	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	0.40000		0.00040		24.06000	0.02406	0.400	8.83	0.00	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	0.00000		0.00000		2.84000	0.00284	0.000	9.08	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			8.96675		96.03495		9.04565	95.55229		8.44	0.00	439,455,931.20	4,576	57,078.00
R2030	On 06/08/2020	Bond Future			9.03480		93.76344		9.11690	93.27211		8.94	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.10128		95.41990		9.18663	94.91979		8.59	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	998.89000		0.99889		886.43000	0.88643	998.890	7.98	0.26	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,347.59000		1.34759		1,206.58000	1.20658	1,347.590	8.10	0.32	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,792.68000		1.79268		1,619.39000	1.61939	1,792.680	8.25	0.39	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,597.17000		2.59717		2,373.85000	2.37385	2,597.170	8.45	0.49	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,626.55000		2.62655		2,401.56000	2.40156	2,626.550	8.46	0.49	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,219.69000		3.21969		2,963.35000	2.96335	3,219.690	8.58	0.56	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,052.57000		1.05257		1,182.99000	1.18299	1,052.570	9.40	0.22	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	743.80000		0.74380		843.28000	0.84328	743.800	9.64	0.17	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	648.58000		0.64858		738.38000	0.73838	648.580	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	0.00
R2032	On 06/02/2020	Bond Future			9.33422		95.22608		9.38518	94.88115		9.73	0.00	0.00	0	43,177.00
R2032	On 07/05/2020	Bond Future			9.40919		92.74081		9.46199	92.38982		9.93	0.00	23,927,128.98	258	81,720.00
R2032	On 07/05/2020	Bond Future	9.20	Call	1,190.62000		1.19062		1,086.43000	1.08643	1,190.620	9.56	0.39	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	2,174.96000		2.17496		2,012.45000	2.01245	2,174.960	9.93	0.56	0.00	0	7,500.00
R2032	On 06/08/2020	Bond Future			9.48379		94.41916		9.53853	94.06184		10.08	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.56183		91.92911		9.61859	91.56543		10.16	0.00	0.00	0	0.00

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R2032	On 05/11/2020	Bond Future	8.94	Call	1,449.70000		1.44970		1,353.61000	1.35361	1,449.700	9.45	0.31	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,853.70000		1.85370		1,738.60000	1.73860	1,853.700	9.62	0.37	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,794.49000		2.79449		2,641.05000	2.64105	2,794.490	9.91	0.48	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,354.79000		3.35479		3,181.61000	3.18161	3,354.790	10.05	0.53	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	729.65000		0.72965		797.33000	0.79733	729.650	11.35	0.15	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	646.65000		0.64665		708.50000	0.70850	646.650	11.35	0.14	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			9.68972		97.62830		9.71572	97.43444		10.79	0.00	0.00	0	47,571.00
R2035	On 07/05/2020	Bond Future			9.76712		94.84273		9.79399	94.64549		10.95	0.00	0.00	0	107,891.00
R2035	On 07/05/2020	Bond Future	9.11	Call	375.05000		0.37505		362.52000	0.36252	375.050	9.80	0.16	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	483.00000		0.48300		466.81000	0.46681	483.000	9.96	0.19	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.55	Call	1,359.06000		1.35906		1,314.77000	1.31477	1,359.060	10.68	0.39	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,041.29000		2.04129		1,977.03000	1.97703	2,041.290	10.95	0.50	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,156.94000		2.15694		2,089.53000	2.08953	2,156.940	10.99	0.52	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	2,439.31000		2.43931		2,364.45000	2.36445	2,439.310	11.09	0.56	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	514.53000		0.51453		570.47000	0.57047	514.530	12.47	0.16	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	373.07000		0.37307		417.64000	0.41764	373.070	12.86	0.12	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.84409		96.55918		9.87190	96.35831		11.12	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	392.65000		0.39265		379.44000	0.37944	392.650	9.79	0.12	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	669.75000		0.66975		647.15000	0.64715	669.750	9.79	0.19	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			9.92738		93.76561		9.95616	93.56111		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			9.87952		89.00594		9.90548	88.81277		12.05	0.00	0.00	0	25,813.00
R2037	On 07/05/2020	Bond Future			9.96191		90.56976		9.98872	90.37326		11.68	0.00	42,024,368.64	464	67,193.00
R2037	On 07/05/2020	Bond Future	9.70	Call	1,245.28000		1.24528		1,205.29000	1.20529	1,245.280	11.21	0.36	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	2,280.45000		2.28045		2,211.04000	2.21104	2,280.450	11.68	0.53	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			10.04550		87.94878		10.07323	87.74871		12.45	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			10.12654		89.50243		10.15519	89.29875		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			9.99953		91.69419		10.01046	91.60693		12.47	0.00	0.00	0	24,348.00
R2040	On 07/05/2020	Bond Future			10.08202		93.30529		10.09329	93.21663		12.09	0.00	0.00	0	36,954.00
R2040	On 07/05/2020	Bond Future	9.50	Call	481.50000		0.48150		486.20000	0.48620	481.500	10.52	0.18	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,909.77000		1.90977		1,903.60000	1.90360	1,909.770	11.71	0.47	0.00	0	2,640.00
R2040	On 06/08/2020	Bond Future			10.16574		90.48327		10.17740	90.39292		12.92	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			10.24676		92.08159		10.25880	91.98962		12.49	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,560.66000		1.56066		1,551.78000	1.55178	1,560.660	11.65	0.28	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,186.09000		2.18609		2,172.68000	2.17268	2,186.090	11.94	0.36	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	3,066.66000		3.06666		3,046.93000	3.04693	3,066.660	12.25	0.44	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3,920.78000		3.92078		3,895.00000	3.89500	3,920.780	12.47	0.52	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,206.35000		1.20635		1,239.94000	1.23994	1,206.350	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	947.74000		0.94774		976.49000	0.97649	947.740	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			10.08944		88.23695		10.11538	88.02802		13.16	0.00	235,592,656.50	2,670	14,725.00
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	0.42000		0.00042		5.83000	0.00583	0.420	12.02	0.00	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	0.00000		0.00000		0.27000	0.00027	0.000	14.39	0.00	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.17037		89.78725		10.19713	89.57474		12.77	0.00	243,323,447.50	2,710	53,620.00
R2044	On 07/05/2020	Bond Future	9.26	Call	143.58000		0.14358		139.45000	0.13945	143.580	10.78	0.07	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	194.41000		0.19441		188.48000	0.18848	194.410	10.87	0.09	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	312.43000		0.31243		302.22000	0.30222	312.430	11.04	0.13	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,336.67000		1.33667		1,293.18000	1.29318	1,336.670	12.16	0.36	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,538.12000		1.53812		1,488.67000	1.48867	1,538.120	12.30	0.40	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,573.18000		1.57318		1,522.72000	1.52272	1,573.180	12.32	0.41	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	755.52000		0.75552		829.48000	0.82948	755.520	13.89	0.21	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	525.86000		0.52586		583.60000	0.58360	525.860	14.42	0.15	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	466.66000		0.46666		519.73000	0.51973	466.660	14.60	0.13	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.25245		87.02687		10.28011	86.81043		13.66	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future	9.01	Call	314.38000		0.31438		304.34000	0.30434	314.380	12.00	0.09	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	720.89000		0.72089		698.03000	0.69803	720.890	12.21	0.18	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,377.61000		1.37761		1,337.29000	1.33729	1,377.610	12.78	0.29	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	2,351.96000		2.35196		2,288.93000	2.28893	2,351.960	13.31	0.42	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	1,584.88000		1.58488		1,668.42000	1.66842	1,584.880	14.82	0.27	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,334.42000		1.33442		1,408.67000	1.40867	1,334.420	15.17	0.23	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.33173		88.56420		10.36028	88.34382		13.21	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	462.22000		0.46222		447.80000	0.44780	462.220	11.96	0.11	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	961.88000		0.96188		932.73000	0.93273	961.880	11.96	0.20	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.72	Call	1,887.66000		1.88766		1,835.40000	1.83540	1,887.660	12.27	0.32	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	2,662.81000		2.66281		2,594.46000	2.59446	2,662.810	12.61	0.41	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	2,833.87000		2.83387		2,762.20000	2.76220	2,833.870	12.67	0.42	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.17	Put	1,826.76000		1.82676		1,904.26000	1.90426	1,826.760	14.13	0.26	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	1,520.65000		1.52065		1,588.52000	1.58852	1,520.650	14.52	0.22	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	1,457.07000		1.45707		1,522.84000	1.52284	1,457.070	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			10.07956		91.60069		10.10552	91.38593		12.92	0.00	7,034,016,985.10	76,790	35,999.00
R2048	On 07/05/2020	Bond Future			10.15463		88.77268		10.18141	88.55408		13.17	0.00	6,816,854,097.20	76,790	89,621.00
R2048	On 07/05/2020	Bond Future	9.69	Call	766.53000		0.76653		740.28000	0.74028	766.530	11.98	0.25	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	2,166.29000		2.16629		2,305.92000	2.30592	2,166.290	13.09	0.46	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	895.44000		0.89544		979.18000	0.97918	895.440	14.05	0.23	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			10.22939		90.37920		10.25702	90.15672		13.41	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future	9.00	Call	314.08000		0.31408		303.90000	0.30390	314.080	11.78	0.09	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	564.44000		0.56444		545.80000	0.54580	564.440	11.78	0.15	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.30894		87.53975		10.33746	87.31328		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		6.46790	102.76446	6.49186	102.73858		0.49	0.00	6,576,925.44	64	7,572.00
R208		On 07/05/2020	Bond Future		6.27571	101.16770	6.30656	101.14141		0.45	0.00	0.00	0	8,015.00
R208		On 06/08/2020	Bond Future		5.87484	102.99855	5.91813	102.97181		0.38	0.00	0.00	0	0.00
R208		On 05/11/2020	Bond Future		4.99944	101.41636	5.07062	101.38901		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		9.73912	74.17256	9.77502	73.94482		12.03	0.00	235,275,360.32	3,172	14,577.00
R209	9.40	On 06/02/2020	Bond Future	Call	0.57000	0.00057	5.41000	0.00541	0.570	11.47	0.00	0.00	0	7,500.00
R209		On 07/05/2020	Bond Future		9.81247	72.32544	9.84947	72.09378		12.46	0.00	133,874,389.44	1,851	68,202.00
R209		On 06/08/2020	Bond Future		9.88539	73.63436	9.92356	73.39849		12.75	0.00	0.00	0	0.00
R209		On 05/11/2020	Bond Future		9.96070	71.78519	10.00008	71.54505		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		187.19176	187.19176	187.06927	187.06927			0.00	0.00	0	374.00
R210		On 07/05/2020	Bond Future		187.88790	187.88790	187.77471	187.77471			0.00	9,770,170.80	52	1,941.00
R210		On 06/08/2020	Bond Future		191.33373	191.33373	191.21842	191.21842			0.00	0.00	0	0.00
R210		On 05/11/2020	Bond Future		192.04729	192.04729	191.94174	191.94174			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		161.54147	161.54147	161.52360	161.52360			0.00	0.00	0	7,719.00
R212		On 07/05/2020	Bond Future		164.42000	164.42000	164.40188	164.40188			0.00	0.00	0	3,251.00
R212		On 06/08/2020	Bond Future		165.14981	165.14981	165.14154	165.14154			0.00	0.00	0	0.00
R212		On 05/11/2020	Bond Future		168.10616	168.10616	168.09754	168.09754			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		9.12911	88.54180	9.19509	88.13493		9.17	0.00	0.00	0	5,161.00
R213		On 07/05/2020	Bond Future		9.19551	86.54751	9.26383	86.13354		9.49	0.00	0.00	0	18,813.00
R213		On 06/08/2020	Bond Future		9.26069	88.11373	9.33151	87.69233		9.67	0.00	0.00	0	0.00
R213		On 05/11/2020	Bond Future		9.33310	86.12168	9.40655	85.69269		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		9.93432	72.86017		9.96024	72.68861		13.12	0.00	0.00	0	10,465.00
R214	On 06/02/2020	Bond Future	9.52	Call	0.06000	0.00006	1.70000	0.00170	0.060	12.17	0.00	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	168.54000	0.16854	239.69000	0.23969	168.540	12.90	0.31	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	0.07000	0.00007	4.79000	0.00479	0.070	14.02	0.00	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future		10.00539	70.84392		10.03207	70.66942		13.53	0.00	0.00	0	10,424.00
R214	On 07/05/2020	Bond Future	9.31	Call	335.69000	0.33569	325.77000	0.32577	335.690	12.19	0.15	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,630.59000	1.63059	1,581.36000	1.58136	1,630.590	13.39	0.46	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	645.83000	0.64583	707.48000	0.70748	645.830	14.96	0.21	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future		10.07588	72.12597		10.10337	71.94833		13.82	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future		10.15115	70.10486		10.17949	69.92398		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 :												28,973,403,773.16	283,911	1 527 384.00
Grand Total:												28,973,403,773.16	283,911	1 527 384.00