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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/02/2020

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	94.70000	94.70000		94.68000	94.68000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	695.09500	695.09500		694.79200	694.79200			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	706.70600	706.70600		706.95300	706.95300			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	719.37600	719.37600		719.62800	719.62800			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	803.01700	803.01700		801.61200	801.61200			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	816.51900	816.51900		815.64300	815.64300			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	831.15800	831.15800		830.26700	830.26700			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	712.66400	712.66400		712.09900	712.09900			0.00	1,453,834,560.00	204	0.00
ALBI	On 07/05/2020	Index Future	724.34800	724.34800		724.56300	724.56300			0.00	28,973,920.00	4	210.00
ALBI	On 06/08/2020	Index Future	737.33500	737.33500		737.55400	737.55400			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	10.82500	79.66973		10.84139	79.57444				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	10.96183	77.18360		10.96326	77.17545				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.08401	78.58241		11.08549	78.57412				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.21331	76.17748		11.21486	76.16898				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	11.12500	81.04071		11.13130	80.99853				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.25896	78.09314		11.24994	78.15235				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.37662	79.50853		11.36726	79.56890				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.49968	76.64789		11.48999	76.70923				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	704.73100	704.73100		704.18500	704.18500				0.00	1,226,231,940.00	174	0.00
GOVI	On 07/05/2020	GOVI	716.29600	716.29600		716.51000	716.51000				0.00	0.00	0	1,178.00
GOVI	On 06/08/2020	GOVI	729.13800	729.13800		729.35700	729.35700				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	135.56562	135.56562		135.47933	135.47933				0.00	274,791,511.74	2,027	0.00
I2025	On 07/05/2020	Bond Future	137.97222	137.97222		137.88447	137.88447				0.00	0.00	0	4,213.00
I2025	On 06/08/2020	Bond Future	139.00600	139.00600		138.91672	138.91672				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	141.49096	141.49096		141.39990	141.39990				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	142.42544	142.42544		142.33232	142.33232				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	100.56392	100.56392		100.52878	100.52878				0.00	197,205,847.12	1,961	0.00
I2029	On 07/05/2020	Bond Future	101.11618	101.11618		101.20542	101.20542				0.00	0.00	0	3,765.00
I2029	On 06/08/2020	Bond Future	102.97321	102.97321		103.06410	103.06410				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	103.67573	103.67573		103.76818	103.76818				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	100.46878	100.46878		100.47434	100.47434				0.00	49,229,702.20	490	0.00
I2033	On 07/05/2020	Bond Future	101.06703	101.06703		101.07269	101.07269				0.00	0.00	0	6,960.00
I2033	On 06/08/2020	Bond Future	102.92312	102.92312		102.92896	102.92896				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	103.54669	103.54669		103.55261	103.55261				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		114.95950	114.95950		114.88465	114.88465			0.00	646,532,228.00	5,624	0.00
I2038	On 07/05/2020	Bond Future		117.00027	117.00027		116.92423	116.92423			0.00	0.00	0	10,867.00
I2038	On 06/08/2020	Bond Future		117.46151	117.46151		117.38403	117.38403			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future		119.56123	119.56123		119.48213	119.48213			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		106.80354	106.80354		106.99794	106.99794			0.00	997,865,474.22	9,343	0.00
I2046	On 07/05/2020	Bond Future		106.95845	106.95845		107.15625	107.15625			0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future		108.92285	108.92285		109.12437	109.12437			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		109.08123	109.08123		109.28610	109.28610			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		108.82953	108.82953		109.04810	109.04810			0.00	720,016,170.48	6,616	0.00
I2050	On 07/05/2020	Bond Future		110.76146	110.76146		110.98417	110.98417			0.00	0.00	0	11,773.00
I2050	On 06/08/2020	Bond Future		110.92263	110.92263		111.14946	111.14946			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		112.90552	112.90552		113.13620	113.13620			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		257.78200	257.78200		257.73400	257.73400			0.00	286,138,020.00	111	0.00
IGOV	On 07/05/2020	Index Future		262.25900	262.25900		262.31000	262.31000			0.00	0.00	0	1,047.00
IGOV	On 06/08/2020	Index Future		267.02400	267.02400		267.07600	267.07600			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future		7.89500	115.06519		7.90548	115.00587		5.50	0.00	4,794,881,532.49	41,671	0.00
R186	On 07/05/2020	Bond Future		7.94612	117.02158		7.94661	117.01890		5.63	0.00	367,798,825.94	3,143	83,600.00
R186	On 07/05/2020	Bond Future	7.60	Call	544.07000	0.54407	549.20000	0.54920	544.070	5.45	0.28	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	1,433.82000	1.43382	1,442.35000	1.44235	1,433.820	5.59	0.53	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	2,439.17000	2.43917	2,443.66000	2.44366	2,439.170	5.82	0.71	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	376.02000	0.37602	381.79000	0.38179	376.020	6.02	0.19	0.00	0	23,230.00
R186	On 07/05/2020	Bond Future	8.93	Put	131.57000	0.13157	134.77000	0.13477	131.570	6.47	0.08	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future		7.98186	113.83857		7.98236	113.83592		5.74	0.00	0.00	0	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	1,250.62000	1.25062	1,256.52000	1.25652	1,250.620	5.87	0.37	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future		8.02171	115.84696		8.02227	115.84410		5.44	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,722.76000	1.72276	1,725.39000	1.72539	1,722.760	5.38	0.44	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	3,128.10000	3.12810	3,130.24000	3.13024	3,128.100	5.62	0.62	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	482.96000	0.48296	486.00000	0.48600	482.960	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
R197	On 06/02/2020	Bond Future		301.66910	301.66910		301.27836	301.27836			0.00	432,291,820.30	1,433	0.00
R197	On 07/05/2020	Bond Future		307.12967	307.12967		306.62691	306.62691			0.00	0.00	0	2,507.00

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 06/08/2020	Bond Future			305.00732		305.00732		304.49544	304.49544			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			310.45942		310.45942		309.93795	309.93795			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			223.72050		223.72050		223.61256	223.61256			0.00	415,001,527.50	1,855	0.00
R202	On 07/05/2020	Bond Future			227.69200		227.69200		227.58241	227.58241			0.00	0.00	0	8,483.00
R202	On 06/08/2020	Bond Future			227.75040		227.75040		227.63881	227.63881			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			231.82169		231.82169		231.70793	231.70793			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			6.52500		106.84171		6.53459	106.81505		1.87	0.00	3,800,039,099.57	35,567	0.00
R2023	On 07/05/2020	Bond Future			6.52428		104.62616		6.47441	104.75454		2.10	0.00	0.00	0	68,701.00
R2023	On 06/08/2020	Bond Future			6.43428		106.52224		6.37901	106.65299		2.01	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.34547		104.47257		6.28380	104.60553		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			8.80000		94.99836		8.82574	94.83583		8.45	0.00	3,011,923,003.80	31,705	0.00
R2030	On 07/05/2020	Bond Future			8.87557		96.59682		8.89191	96.49580		8.63	0.00	284,864,022.18	2,949	81,176.00
R2030	On 07/05/2020	Bond Future	9.19	Put	890.62000		0.89062		0.00000	0.00000	890.620	8.81	0.32	237,409,527.05	7,750	7,750.00
R2030	On 06/08/2020	Bond Future			8.93952		94.33791		8.95651	94.23513		8.96	0.00	0.00	0	200.00
R2030	On 05/11/2020	Bond Future			9.00267		96.00208		9.02034	95.89741		8.48	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,161.80000		1.16180		1,136.02000	1.13602	1,161.800	8.04	0.29	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,550.66000		1.55066		1,518.68000	1.51868	1,550.660	8.17	0.35	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	2,033.26000		2.03326		1,994.41000	1.99441	2,033.260	8.31	0.42	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,894.75000		2.89475		2,845.37000	2.84537	2,894.750	8.50	0.52	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,926.39000		2.92639		2,876.67000	2.87667	2,926.390	8.51	0.53	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,560.12000		3.56012		3,503.90000	3.50390	3,560.120	8.65	0.59	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	944.99000		0.94499		970.75000	0.97075	944.990	9.52	0.20	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	618.03000		0.61803		636.86000	0.63686	618.030	9.52	0.15	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	535.03000		0.53503		551.92000	0.55192	535.030	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			9.25500		95.76581		9.27583	95.62348		9.67	0.00	4,123,101,183.74	43,054	0.00
R2032	On 07/05/2020	Bond Future			9.33325		93.24885		9.34964	93.13888		10.20	0.00	485,453,513.10	5,206	82,517.00
R2032	On 07/05/2020	Bond Future	9.00	Call	875.52000		0.87552		0.00000	0.00000	875.520	9.51	0.31	439,897,987.95	15,000	7,500.00
R2032	On 07/05/2020	Bond Future	9.20	Call	1,419.23000		1.41923		1,382.05000	1.38205	1,419.230	9.83	0.43	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.30	Call	1,743.90000		1.74390		0.00000	0.00000	1,743.900	9.97	0.49	343,504,046.29	7,500	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	2,490.29000		2.49029		2,434.57000	2.43457	2,490.290	10.20	0.60	0.00	0	7,500.00
R2032	On 06/08/2020	Bond Future			9.40469		94.93887		9.42168	94.82690		10.29	0.00	0.00	0	300.00
R2032	On 05/11/2020	Bond Future			9.48020		92.45564		9.49782	92.34164		10.08	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,652.38000		1.65238		1,619.22000	1.61922	1,652.380	9.61	0.34	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	2,084.36000		2.08436		2,045.12000	2.04512	2,084.360	9.77	0.40	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	3,075.55000		3.07555		3,024.22000	3.02422	3,075.550	10.03	0.50	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,663.88000		3.66388		3,606.41000	3.60641	3,663.880	10.17	0.56	0.00	0	3,000.00

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
R2032	On 05/11/2020	Bond Future	10.99	Put	630.19000		0.63019		649.10000	0.64910	630.190	11.27	0.13	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	555.87000		0.55587		573.06000	0.57306	555.870	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			9.62500		98.11345		9.63593	98.03126		10.74	0.00	4,640,766,185.00	47,300	0.00
R2035	On 07/05/2020	Bond Future			9.71659		95.21530		9.71238	95.24644		11.28	0.00	21,613,873.10	227	113,539.00
R2035	On 07/05/2020	Bond Future	9.11	Call	457.63000		0.45763		470.22000	0.47022	457.630	10.13	0.18	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	580.05000		0.58005		594.59000	0.59459	580.050	10.29	0.21	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.55	Call	1,537.61000		1.53761		1,561.86000	1.56186	1,537.610	11.01	0.42	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,261.94000		2.26194		2,290.16000	2.29016	2,261.940	11.28	0.53	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,383.55000		2.38355		2,412.26000	2.41226	2,383.550	11.32	0.55	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	2,679.34000		2.67934		2,709.13000	2.70913	2,679.340	11.42	0.58	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	471.86000		0.47186		474.95000	0.47495	471.860	12.80	0.15	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	341.43000		0.34143		344.47000	0.34447	341.430	13.19	0.11	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.79149		96.94085		9.78713	96.97259		11.45	0.00	0.00	0	410.00
R2035	On 06/08/2020	Bond Future	8.75	Call	478.94000		0.47894		487.66000	0.48766	478.940	10.12	0.14	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	868.78000		0.86878		881.59000	0.88159	868.780	10.50	0.22	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			9.87330		94.15166		9.86880	94.18388		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			9.82500		89.41371		9.83089	89.36952		12.00	0.00	2,267,978,754.15	25,365	0.00
R2037	On 07/05/2020	Bond Future			9.92190		90.86424		9.91248	90.93379		12.04	0.00	61,333,362.00	675	68,016.00
R2037	On 07/05/2020	Bond Future	9.70	Call	1,385.05000		1.38505		1,423.28000	1.42328	1,385.050	11.57	0.39	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	2,470.79000		2.47079		2,521.30000	2.52130	2,470.790	12.04	0.55	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			10.00381		88.25085		9.99406	88.32173		12.82	0.00	0.00	0	300.00
R2037	On 05/11/2020	Bond Future			10.08380		89.80761		10.07376	89.87953		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			9.94500		92.13153		9.95090	92.08406		12.42	0.00	1,645,100,599.68	17,856	0.00
R2040	On 07/05/2020	Bond Future			10.04715		93.58051		10.03258	93.69589		12.48	0.00	11,603,983.24	124	44,178.00
R2040	On 07/05/2020	Bond Future	9.50	Call	647.99000		0.64799		682.14000	0.68214	647.990	11.55	0.22	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.00	Call	2,148.34000		2.14834		2,217.73000	2.21773	2,148.340	12.48	0.49	0.00	0	2,640.00
R2040	On 06/08/2020	Bond Future			10.12940		90.76575		10.11433	90.88331		13.32	0.00	0.00	0	600.00
R2040	On 05/11/2020	Bond Future			10.20955		92.36677		10.19401	92.48629		12.46	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,614.40000		1.61440		1,655.41000	1.65541	1,614.400	11.61	0.29	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,260.73000		2.26073		2,311.42000	2.31142	2,260.730	11.91	0.37	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	3,161.05000		3.16105		3,222.81000	3.22281	3,161.050	12.21	0.45	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	4,038.12000		4.03812		4,108.72000	4.10872	4,038.120	12.44	0.53	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,129.90000		1.12990		1,114.06000	1.11406	1,129.900	13.90	0.18	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	883.26000		0.88326		870.54000	0.87054	883.260	13.90	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			10.02000		88.80034		10.03088	88.71167		13.12	0.00	1,271,354,467.78	14,317	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			10.11493		90.23027		10.11067	90.26447		13.18	0.00	93,388,329.45	1,035	70,354.00
R2044	On 07/05/2020	Bond Future	9.26	Call	194.44000		0.19444		201.79000	0.20179	194.440	11.21	0.09	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	256.89000		0.25689		265.81000	0.26581	256.890	11.30	0.11	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	397.83000		0.39783		409.78000	0.40978	397.830	11.46	0.15	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,541.56000		1.54156		1,567.17000	1.56717	1,541.560	12.57	0.40	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,758.80000		1.75880		1,785.95000	1.78595	1,758.800	12.71	0.43	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,796.46000		1.79646		1,823.86000	1.82386	1,796.460	12.73	0.44	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	691.95000		0.69195		695.05000	0.69505	691.950	14.31	0.19	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	480.09000		0.48009		483.44000	0.48344	480.090	14.83	0.14	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	425.80000		0.42580		429.14000	0.42914	425.800	15.01	0.12	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.19490		87.48011		10.19050	87.51492		14.09	0.00	0.00	0	500.00
R2044	On 06/08/2020	Bond Future	9.01	Call	397.11000		0.39711		405.00000	0.40500	397.110	12.43	0.11	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	863.60000		0.86360		876.88000	0.87688	863.600	12.64	0.21	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,582.71000		1.58271		1,601.69000	1.60169	1,582.710	13.20	0.32	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	2,622.91000		2.62291		2,647.42000	2.64742	2,622.910	13.74	0.44	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	1,528.14000		1.52814		1,527.57000	1.52757	1,528.140	15.25	0.26	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,289.38000		1.28938		1,289.55000	1.28955	1,289.380	15.60	0.22	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.27266		89.02316		10.26813	89.05853		13.17	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	499.83000		0.49983		507.27000	0.50727	499.830	11.93	0.12	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	1,047.00000		1.04700		1,059.36000	1.05936	1,047.000	11.99	0.21	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.72	Call	2,109.31000		2.10931		2,128.08000	2.12808	2,109.310	12.58	0.35	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	2,915.73000		2.91573		2,937.97000	2.93797	2,915.730	12.88	0.43	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	3,091.94000		3.09194		3,114.84000	3.11484	3,091.940	12.94	0.44	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.17	Put	1,793.73000		1.79373		1,791.38000	1.79138	1,793.730	14.55	0.25	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	1,444.96000		1.44496		1,443.48000	1.44348	1,444.960	14.70	0.21	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	1,364.02000		1.36402		1,362.70000	1.36270	1,364.020	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			10.02500		92.05506		10.03090	92.00573		12.88	0.00	3,402,447,072.66	36,961	0.00
R2048	On 07/05/2020	Bond Future			10.11972		89.05908		10.10518	89.17886		13.59	0.00	224,785,117.92	2,524	91,229.00
R2048	On 07/05/2020	Bond Future	9.69	Call	872.64000		0.87264		915.23000	0.91523	872.640	12.40	0.27	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	2,073.32000		2.07332		2,033.71000	2.03371	2,073.320	13.51	0.44	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	856.95000		0.85695		840.98000	0.84098	856.950	14.48	0.22	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			10.19309		90.67302		10.17808	90.79503		13.84	0.00	0.00	0	400.00
R2048	On 06/08/2020	Bond Future	9.00	Call	378.90000		0.37890		395.89000	0.39589	378.900	12.20	0.11	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	660.44000		0.66044		686.30000	0.68630	660.440	12.20	0.17	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.27176		87.83656		10.25628	87.96066		13.59	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			6.47000		102.76220		6.47364	102.75826		0.48	0.00	533,027,531.40	5,187	0.00
R208	On 07/05/2020	Bond Future			6.32513		101.12559		6.29105	101.15463		0.44	0.00	89,597,272.74	886	15,592.00
R208	On 06/08/2020	Bond Future			5.94004		102.95827		5.89207	102.98790		0.37	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			5.11290		101.37277		5.03473	101.40279		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

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			9.69500		74.45389		9.70082	74.41669		11.99	0.00	1,064,765,080.89	14,301	0.00
R209	On 07/05/2020	Bond Future			9.78322		72.50933		9.77375	72.56902		12.84	0.00	10,078,796.87	139	81,388.00
R209	On 06/08/2020	Bond Future			9.85493		73.82340		9.84515	73.88425		12.94	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future			9.92959		71.97572		9.91952	72.03755		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			186.86776		186.86776		186.87896	186.87896			0.00	69,888,542.24	374	0.00
R210	On 07/05/2020	Bond Future			187.54563		187.54563		187.55718	187.55718			0.00	0.00	0	1,941.00
R210	On 06/08/2020	Bond Future			190.99007		190.99007		191.00178	191.00178			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			191.69270		191.69270		191.70444	191.70444			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			161.90649		161.90649		161.67354	161.67354			0.00	662,521,357.08	4,092	0.00
R212	On 07/05/2020	Bond Future			164.78067		164.78067		164.54369	164.54369			0.00	0.00	0	6,744.00
R212	On 06/08/2020	Bond Future			165.52127		165.52127		165.28001	165.28001			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.48011		168.48011		168.23434	168.23434			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			9.04500		89.06421		9.07081	88.90345		9.11	0.00	459,660,387.81	5,161	0.00
R213	On 07/05/2020	Bond Future			9.11972		87.00987		9.13608	86.90979		9.73	0.00	0.00	0	18,829.00
R213	On 06/08/2020	Bond Future			9.18176		88.58665		9.19871	88.48480		9.72	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future			9.25165		86.60075		9.26924	86.49699		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
R214	On 06/02/2020	Bond Future			9.88500		73.18846		9.89086	73.14933		13.09	0.00	765,917,233.90	10,465	0.00
R214	On 07/05/2020	Bond Future			9.97077		71.07139		9.96135	71.13349		13.96	0.00	0.00	0	15,203.00
R214	On 07/05/2020	Bond Future	9.31	Call	391.14000		0.39114		407.99000	0.40799	391.140	12.61	0.17	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,767.59000		1.76759		1,808.35000	1.80835	1,767.590	13.82	0.48	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	619.13000		0.61913		615.25000	0.61525	619.130	15.39	0.20	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.03993		72.35936		10.03022	72.42261		14.14	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future			10.11440		70.34054		10.10441	70.40482		13.98	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 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 :											41,912,813,411.58	410,376	1 230 121.00
Grand Total:											41,912,813,411.58	410,376	1 230 121.00