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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 07/02/2020

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
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	94.74000	94.74000		94.70000	94.70000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	704.67400	704.67400		706.70600	706.70600			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	717.05000	717.05000		719.37600	719.37600			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	813.29800	813.29800		816.51900	816.51900			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	827.58300	827.58300		831.15800	831.15800			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	720.53600	720.53600		724.34800	724.34800			0.00	28,821,440.00	4	210.00
ALBI	On 06/08/2020	Index Future	733.19100	733.19100		737.33500	737.33500			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
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

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
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		10.82500	79.66973				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.03262	76.78145		10.96183	77.18360				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.16257	78.14459		11.08401	78.58241				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.29262	75.74388		11.21331	76.17748				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		11.12500	81.04071				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.35011	77.49898		11.25896	78.09314				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.47560	78.87499		11.37662	79.50853				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.60040	76.01524		11.49968	76.64789				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 07/05/2020	GOVI	712.55700	712.55700		716.29600	716.29600				0.00	0.00	0	1,178.00
GOVI	On 06/08/2020	GOVI	725.07200	725.07200		729.13800	729.13800				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	135.56562	135.56562		135.56562	135.56562				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	138.65552	138.65552		137.97222	137.97222				0.00	415,966,560.00	3,000	2,037.00
I2025	On 06/08/2020	Bond Future	139.65082	139.65082		139.00600	139.00600				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.16786	142.16786		141.49096	141.49096				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	143.19818	143.19818		142.42544	142.42544				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		100.56392	100.56392				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	101.65847	101.65847		101.11618	101.11618				0.00	0.00	0	3,765.00
I2029	On 06/08/2020	Bond Future	103.48795	103.48795		102.97321	102.97321				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.21473	104.21473		103.67573	103.67573				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		100.46878	100.46878				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	101.02566	101.02566		101.06703	101.06703				0.00	0.00	0	6,960.00
I2033	On 06/08/2020	Bond Future	102.84364	102.84364		102.92312	102.92312				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	103.48088	103.48088		103.54669	103.54669				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
I2038	On 06/02/2020	Bond Future	114.95950	114.95950		114.95950	114.95950				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	116.95259	116.95259		117.00027	117.00027				0.00	0.00	0	10,867.00
I2038	On 06/08/2020	Bond Future	117.36996	117.36996		117.46151	117.46151				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 05/11/2020	Bond Future			119.48537		119.48537		119.56123	119.56123			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		106.80354	106.80354			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			107.10638		107.10638		106.95845	106.95845			0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future			109.03388		109.03388		108.92285	108.92285			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			109.21014		109.21014		109.08123	109.08123			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		108.82953	108.82953			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			110.71657		110.71657		110.76146	110.76146			0.00	0.00	0	11,773.00
I2050	On 06/08/2020	Bond Future			110.83640		110.83640		110.92263	110.92263			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			112.83414		112.83414		112.90552	112.90552			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 07/05/2020	Index Future			262.99300		262.99300		262.25900	262.25900			0.00	0.00	0	1,047.00
IGOV	On 06/08/2020	Index Future			267.67600		267.67600		267.02400	267.02400			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			7.89500		115.06519		7.89500	115.06519		5.50	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			8.02151		116.60978		7.94612	117.02158		5.60	0.00	37,315,129.60	320	83,460.00
R186	On 07/05/2020	Bond Future	7.60	Call	425.74000		0.42574		544.07000	0.54407	425.740	5.41	0.24	164,729,404.22	6,000	0.00
R186	On 07/05/2020	Bond Future	7.90	Put	1,646.62000		1.64662		1,433.82000	1.43382	1,646.620	5.56	0.58	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	2,140.68000		2.14068		2,439.17000	2.43917	2,140.680	5.78	0.67	467,923,958.17	6,000	0.00
R186	On 07/05/2020	Bond Future	8.50	Put	448.85000		0.44885		376.02000	0.37602	448.850	5.98	0.22	0.00	0	23,230.00
R186	On 07/05/2020	Bond Future	8.93	Put	159.17000		0.15917		131.57000	0.13157	159.170	6.43	0.09	63,594,514.90	6,000	0.00
R186	On 06/08/2020	Bond Future			8.06925		113.37742		7.98186	113.83857		5.70	0.00	0.00	0	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	1,414.35000		1.41435		1,250.62000	1.25062	1,414.350	5.83	0.41	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future			8.11038		115.39525		8.02171	115.84696		5.37	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,500.28000		1.50028		1,722.76000	1.72276	1,500.280	5.31	0.41	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,822.74000		2.82274		3,128.10000	3.12810	2,822.740	5.55	0.59	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	531.34000		0.53134		482.96000	0.48296	531.340	6.07	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
R197	On 06/02/2020	Bond Future			301.66910		301.66910		301.66910	301.66910			0.00	0.00	0	0.00
R197	On 07/05/2020	Bond Future			309.00412		309.00412		307.12967	307.12967			0.00	0.00	0	2,507.00
R197	On 06/08/2020	Bond Future			306.80427		306.80427		305.00732	305.00732			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			312.33431		312.33431		310.45942	310.45942			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		223.72050	223.72050			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
R202	On 07/05/2020	Bond Future			228.08878		228.08878		227.69200	227.69200			0.00	0.00	0	8,483.00
R202	On 06/08/2020	Bond Future			228.07153		228.07153		227.75040	227.75040			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			232.18228		232.18228		231.82169	231.82169			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		6.52500	106.84171		1.87	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			6.59397		104.44709		6.52428	104.62616		2.11	0.00	0.00	0	68,701.00
R2023	On 06/08/2020	Bond Future			6.52785		106.30136		6.43428	106.52224		2.01	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.44250		104.26382		6.34547	104.47257		1.89	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		8.80000	94.99836		8.45	0.00	0.00	0	0.00
R2030	On 07/05/2020	Bond Future			8.93226		96.24697		8.87557	96.59682		8.57	0.00	545,720,319.90	5,670	75,826.00
R2030	On 07/05/2020	Bond Future	9.19	Put	987.30000		0.98730		890.62000	0.89062	987.300	8.75	0.34	0.00	0	7,750.00
R2030	On 06/08/2020	Bond Future			9.00437		93.94641		8.93952	94.33791		8.90	0.00	0.00	0	200.00
R2030	On 05/11/2020	Bond Future			9.06756		95.61844		9.00267	96.00208		8.41	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,033.47000		1.03347		1,161.80000	1.16180	1,033.470	7.97	0.27	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,394.46000		1.39446		1,550.66000	1.55066	1,394.460	8.10	0.33	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,851.58000		1.85158		2,033.26000	2.03326	1,851.580	8.25	0.40	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,669.76000		2.66976		2,894.75000	2.89475	2,669.760	8.43	0.50	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,700.12000		2.70012		2,926.39000	2.92639	2,700.120	8.44	0.51	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,310.34000		3.31034		3,560.12000	3.56012	3,310.340	8.58	0.57	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,004.89000		1.00489		944.99000	0.94499	1,004.890	9.45	0.22	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	659.00000		0.65900		618.03000	0.61803	659.000	9.45	0.16	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	570.95000		0.57095		535.03000	0.53503	570.950	9.45	0.14	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		9.25500	95.76581		9.67	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.38920		92.87417		9.33325	93.24885		10.14	0.00	0.00	0	82,517.00
R2032	On 07/05/2020	Bond Future	9.00	Call	808.71000		0.80871		875.52000	0.87552	808.710	9.85	0.29	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.20	Call	1,298.60000		1.29860		1,419.23000	1.41923	1,298.600	10.08	0.40	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.30	Call	1,598.41000		1.59841		1,743.90000	1.74390	1,598.410	10.20	0.46	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	2,303.38000		2.30338		2,490.29000	2.49029	2,303.380	10.44	0.57	0.00	0	7,500.00
R2032	On 06/08/2020	Bond Future			9.46792		94.52310		9.40469	94.93887		10.23	0.00	0.00	0	300.00
R2032	On 05/11/2020	Bond Future			9.54352		92.04686		9.48020	92.45564		10.01	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,493.13000		1.49313		1,652.38000	1.65238	1,493.130	9.54	0.32	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,900.51000		1.90051		2,084.36000	2.08436	1,900.510	9.70	0.37	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,845.52000		2.84552		3,075.55000	3.07555	2,845.520	9.96	0.48	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,411.68000		3.41168		3,663.88000	3.66388	3,411.680	10.10	0.54	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	668.60000		0.66860		630.19000	0.63019	668.600	11.19	0.14	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	590.08000		0.59008		555.87000	0.55587	590.080	11.19	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			9.62500		98.11345		9.62500	98.11345		10.74	0.00	0.00	0	0.00

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R2035	On 07/05/2020	Bond Future		9.79254	94.65612		9.71659	95.21530		11.24	0.00	0.00	0	113,539.00
R2035	On 07/05/2020	Bond Future	9.11	Call	354.53000	0.35453	457.63000	0.45763	354.530	10.08	0.15	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	456.75000	0.45675	580.05000	0.58005	456.750	10.24	0.18	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.55	Call	1,296.39000	1.29639	1,537.61000	1.53761	1,296.390	10.96	0.37	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	9.75	Call	1,958.25000	1.95825	2,261.94000	2.26194	1,958.250	11.24	0.49	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,070.43000	2.07043	2,383.55000	2.38355	2,070.430	11.28	0.50	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	2,344.63000	2.34463	2,679.34000	2.67934	2,344.630	11.38	0.54	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	545.53000	0.54553	471.86000	0.47186	545.530	12.75	0.17	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	395.64000	0.39564	341.43000	0.34143	395.640	13.14	0.13	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.87492	96.33654	9.79149	96.94085		11.40	0.00	0.00	0	410.00
R2035	On 06/08/2020	Bond Future	8.75	Call	389.44000	0.38944	478.94000	0.47894	389.440	10.07	0.12	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	729.27000	0.72927	868.78000	0.86878	729.270	10.45	0.19	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			9.95753	93.55139	9.87330	94.15166		11.16	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	9.82500	89.41371		12.00	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			10.00278	90.27047	9.92190	90.86424		12.00	0.00	11,735,161.10	130	68,146.00
R2037	On 07/05/2020	Bond Future	9.70	Call	1,151.59000	1.15159	1,385.05000	1.38505	1,151.590	11.53	0.34	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	2,135.71000	2.13571	2,470.79000	2.47079	2,135.710	12.00	0.51	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			10.09207	87.61318	10.00381	88.25085		12.77	0.00	0.00	0	300.00
R2037	On 05/11/2020	Bond Future			10.17299	89.17257	10.08380	89.80761		11.94	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	9.94500	92.13153		12.42	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.13816	92.86497	10.04715	93.58051		12.45	0.00	42,346,426.32	456	44,143.00
R2040	On 07/05/2020	Bond Future	9.50	Call	495.41000	0.49541	647.99000	0.64799	495.410	11.52	0.18	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,799.44000	1.79944	2,148.34000	2.14834	1,799.440	12.45	0.44	0.00	0	2,640.00
R2040	On 06/08/2020	Bond Future			10.22791	90.00322	10.12940	90.76575		13.28	0.00	0.00	0	600.00
R2040	On 05/11/2020	Bond Future			10.30935	91.60512	10.20955	92.36677		12.43	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,389.59000	1.38959	1,614.40000	1.61440	1,389.590	11.58	0.26	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	1,977.92000	1.97792	2,260.73000	2.26073	1,977.920	11.88	0.34	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	2,810.09000	2.81009	3,161.05000	3.16105	2,810.090	12.18	0.42	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3,631.14000	3.63114	4,038.12000	4.03812	3,631.140	12.41	0.50	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,260.15000	1.26015	1,129.90000	1.12990	1,260.150	13.87	0.20	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	990.05000	0.99005	883.26000	0.88326	990.050	13.87	0.16	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	10.02000	88.80034		13.12	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future			10.20571	89.50679	10.11493	90.23027		13.14	0.00	52,003,444.99	581	69,773.00
R2044	On 07/05/2020	Bond Future	9.26	Call	153.48000	0.15348	194.44000	0.19444	153.480	11.51	0.07	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	211.13000	0.21113	256.89000	0.25689	211.130	11.69	0.09	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	345.01000	0.34501	397.83000	0.39783	345.010	12.02	0.13	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,330.30000	1.33030	1,541.56000	1.54156	1,330.300	13.00	0.35	0.00	0	556.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 07/05/2020	Bond Future	9.97	Call	1,517.13000		1.51713	1,758.80000	1.75880	1,517.130	13.09	0.39	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,549.68000		1.54968	1,796.46000	1.79646	1,549.680	13.11	0.39	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	906.99000		0.90699	691.95000	0.69195	906.990	14.89	0.23	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	638.92000		0.63892	480.09000	0.48009	638.920	15.37	0.17	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	551.62000		0.55162	425.80000	0.42580	551.620	15.37	0.15	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.29290		86.71065	10.19490	87.48011		14.03	0.00	0.00	0	500.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	309.28000		0.30928	397.11000	0.39711	309.280	12.37	0.09	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	701.96000		0.70196	863.60000	0.86360	701.960	12.58	0.18	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,334.99000		1.33499	1,582.71000	1.58271	1,334.990	13.15	0.28	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,275.82000		2.27582	2,622.91000	2.62291	2,275.820	13.68	0.40	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	1,714.58000		1.71458	1,528.14000	1.52814	1,714.580	15.19	0.28	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,448.72000		1.44872	1,289.38000	1.28938	1,448.720	15.54	0.24	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.37195		88.25401	10.27266	89.02316		13.13	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	406.89000		0.40689	499.83000	0.49983	406.890	11.88	0.10	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	879.55000		0.87955	1,047.00000	1.04700	879.550	11.94	0.19	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	968.80000		0.96880	0.00000	0.00000	968.800	12.01	0.20	9,273,099.26	525	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	1,835.27000		1.83527	2,109.31000	2.10931	1,835.270	12.53	0.31	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,577.55000		2.57755	2,915.73000	2.91573	2,577.550	12.83	0.40	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	2,741.40000		2.74140	3,091.94000	3.09194	2,741.400	12.89	0.41	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	2,807.89000		2.80789	0.00000	0.00000	2,807.890	12.91	0.42	19,458,154.09	525	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	2,172.75000		2.17275	0.00000	0.00000	2,172.750	14.30	0.30	27,507,557.86	1,050	110.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	1,977.81000		1.97781	1,793.73000	1.79373	1,977.810	14.51	0.27	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	1,599.78000		1.59978	1,444.96000	1.44496	1,599.780	14.66	0.23	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,511.96000		1.51196	1,364.02000	1.36402	1,511.960	14.66	0.22	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			10.45998		85.43536	10.36000	10.36000		13.81	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	2,145.00000		2.14500	0.00000	0.00000	2,145.000	13.27	0.31	10,915,543.43	405	405.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	5,418.95000		5.41895	0.00000	0.00000	5,418.950	13.85	0.52	17,904,682.30	405	405.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	3,567.56000		3.56756	0.00000	0.00000	3,567.560	14.49	0.38	13,215,195.58	405	405.00	
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	10.02500	92.05506		12.88	0.00	0.00	0	0.00	
R2048	On 07/05/2020	Bond Future			10.21030		88.31933	10.11972	89.05908		13.57	0.00	0.00	0	91,229.00	
R2048	On 07/05/2020	Bond Future	9.69	Call	761.80000		0.76180	872.64000	0.87264	761.800	13.01	0.24	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.20	Put	2,475.69000		2.47569	2,073.32000	2.07332	2,475.690	13.91	0.49	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.70	Put	1,110.63000		1.11063	856.95000	0.85695	1,110.630	15.09	0.27	0.00	0	300.00	
R2048	On 06/08/2020	Bond Future			10.29065		89.88727	10.19309	90.67302		13.81	0.00	0.00	0	400.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	296.85000		0.29685	378.90000	0.37890	296.850	12.17	0.09	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	530.87000		0.53087	660.44000	0.66044	530.870	12.17	0.14	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.37069		87.05072	10.27176	87.83656		13.57	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	6.47000	102.76220		0.48	0.00	0.00	0	0.00	
R208	On 07/05/2020	Bond Future			6.36948		101.08783	6.32513	101.12559		0.44	0.00	0.00	0	15,592.00	
R208	On 06/08/2020	Bond Future			6.06278		102.88253	5.94004	102.95827		0.37	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	On 05/11/2020	Bond Future		5.27364	101.31108		5.11290	101.37277		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		9.69500	74.45389		9.69500	74.45389		11.99	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future		9.86385	72.00404		9.78322	72.50933		12.81	0.00	0.00	0	81,388.00
R209	On 06/08/2020	Bond Future		9.94241	73.28241		9.85493	73.82340		12.91	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future		10.01798	71.43629		9.92959	71.97572		12.80	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		186.86776	186.86776			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future		187.87501	187.87501		187.54563	187.54563			0.00	0.00	0	1,941.00
R210	On 06/08/2020	Bond Future		191.25613	191.25613		190.99007	190.99007			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future		191.99162	191.99162		191.69270	191.69270			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		161.90649	161.90649			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future		165.02198	165.02198		164.78067	164.78067			0.00	0.00	0	6,744.00
R212	On 06/08/2020	Bond Future		165.70624	165.70624		165.52127	165.52127			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future		168.69294	168.69294		168.48011	168.48011			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		9.04500	89.06421		9.11	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future		9.18606	86.60498		9.11972	87.00987		9.67	0.00	21,651,245.00	250	18,829.00
R213	On 06/08/2020	Bond Future		9.25587	88.14251		9.18176	88.58665		9.66	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future		9.32621	86.16207		9.25165	86.60075		9.55	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		9.88500	73.18846		13.09	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future		10.06125	70.47936		9.97077	71.07139		13.94	0.00	8,457,523.20	120	15,083.00
R214	On 07/05/2020	Bond Future	9.31	Call	292.59000	0.29259	391.14000	0.39114	292.590	12.57	0.14	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,483.25000	1.48325	1,767.59000	1.76759	1,483.250	13.80	0.43	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	732.99000	0.73299	619.13000	0.61913	732.990	15.37	0.23	0.00	0	1,250.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 06/08/2020	Bond Future	10.13722	71.73058		10.03993	72.35936		14.11	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future	10.21291	69.71164		10.11440	70.34054		13.95	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,958,539,359.93</b>	<b>31,846</b>	<b>1 206 224.00</b>
<b>Grand Total:</b>											<b>1,958,539,359.93</b>	<b>31,846</b>	<b>1 206 224.00</b>