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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/02/2020

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	94.78000	94.78000		94.74000	94.74000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	703.28000	703.28000		704.67400	704.67400			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	715.63100	715.63100		717.05000	717.05000			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	811.23000	811.23000		813.29800	813.29800			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	825.47700	825.47700		827.58300	827.58300			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	717.68800	717.68800		720.53600	720.53600			0.00	7,176,880.00	1	211.00
ALBI	On 06/08/2020	Index Future	730.29200	730.29200		733.19100	733.19100			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	11.09846	76.41014		11.03262	76.78145				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.23091	77.76666		11.16257	78.14459				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.36354	75.35916		11.29262	75.74388				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	11.41606	77.07384		11.35011	77.49898				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.54400	78.44228		11.47560	78.87499				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.67136	75.57480		11.60040	76.01524				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	709.76100	709.76100		712.55700	712.55700				0.00	7,097,610.00	1	1,177.00
GOVI	On 06/08/2020	GOVI	722.22600	722.22600		725.07200	725.07200				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	138.71147	138.71147		138.65552	138.65552				0.00	0.00	0	2,037.00
I2025	On 06/08/2020	Bond Future	139.70772	139.70772		139.65082	139.65082				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.22568	142.22568		142.16786	142.16786				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	143.25726	143.25726		143.19818	143.19818				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	101.82011	101.82011		101.65847	101.65847				0.00	0.00	0	3,765.00
I2029	On 06/08/2020	Bond Future	103.65247	103.65247		103.48795	103.48795				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.38220	104.38220		104.21473	104.21473				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	101.24706	101.24706		101.02566	101.02566				0.00	0.00	0	6,960.00
I2033	On 06/08/2020	Bond Future	103.06903	103.06903		102.84364	102.84364				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	103.71031	103.71031		103.48088	103.48088				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	117.02914	117.02914		116.95259	116.95259				0.00	0.00	0	10,867.00
I2038	On 06/08/2020	Bond Future	117.44776	117.44776		117.36996	117.36996				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		119.56462	119.56462		119.48537	119.48537			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		107.38915	107.38915		107.10638	107.10638			0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future		109.32181	109.32181		109.03388	109.03388			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		109.50329	109.50329		109.21014	109.21014			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		111.14451	111.14451		110.71657	110.71657			0.00	0.00	0	11,773.00
I2050	On 06/08/2020	Bond Future		111.27191	111.27191		110.83640	110.83640			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		113.27738	113.27738		112.83414	112.83414			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		263.26300	263.26300		262.99300	262.99300			0.00	5,265,260.00	2	1,049.00
IGOV	On 06/08/2020	Index Future		267.94900	267.94900		267.67600	267.67600			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		8.07870	116.29867		8.02151	116.60978		5.60	0.00	1,064,946,921.19	9,157	83,453.00
R186	On 07/05/2020	Bond Future	7.90	Put	1,811.13000	1.81113	1,646.62000	1.64662	1,811.130	5.56	0.62	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	503.83000	0.50383	448.85000	0.44885	503.830	5.98	0.25	171,897.08	6	23,224.00
R186	On 06/08/2020	Bond Future		8.12953	113.06073		8.06925	113.37742		5.70	0.00	0.00	0	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	1,533.54000	1.53354	1,414.35000	1.41435	1,533.540	5.83	0.44	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future		8.17395	115.07283		8.11038	115.39525		5.37	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,362.02000	1.36202	1,500.28000	1.50028	1,362.020	5.31	0.38	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,623.32000	2.62332	2,822.74000	2.82274	2,623.320	5.55	0.57	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	577.25000	0.57725	531.34000	0.53134	577.250	6.07	0.17	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		309.40394	309.40394		309.00412	309.00412			0.00	0.00	0	2,507.00
R197	On 06/08/2020	Bond Future		307.21119	307.21119		306.80427	306.80427			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future		312.74833	312.74833		312.33431	312.33431			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
R202	On 07/05/2020	Bond Future		228.07679	228.07679		228.08878	228.08878			0.00	0.00	0	8,483.00
R202	On 06/08/2020	Bond Future		228.05916	228.05916		228.07153	228.07153			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future		232.16951	232.16951		232.18228	232.18228			0.00	0.00	0	0.00

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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	6.62157		104.37628		6.59397	104.44709		2.11	0.00	0.00	0	68,701.00
R2023	On 06/08/2020	Bond Future	6.55846		106.22923		6.52785	106.30136		2.01	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future	6.47672		104.19032		6.44250	104.26382		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	8.97296		95.99685		8.93226	96.24697		8.57	0.00	17,279,433.00	180	75,826.00
R2030	On 07/05/2020	Bond Future	9.19	Put	1,049.88000	1.04988	987.30000	0.98730	1,049.880	8.75	0.37	0.00	0	7,750.00
R2030	On 06/08/2020	Bond Future	9.04674		93.69178		9.00437	93.94641		8.90	0.00	0.00	0	200.00
R2030	On 05/11/2020	Bond Future	9.11160		95.35924		9.06756	95.61844		8.41	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	954.37000	0.95437	1,033.47000	1.03347	954.370	7.97	0.25	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,297.79000	1.29779	1,394.46000	1.39446	1,297.790	8.10	0.31	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,735.92000	1.73592	1,851.58000	1.85158	1,735.920	8.25	0.38	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,526.30000	2.52630	2,669.76000	2.66976	2,526.300	8.43	0.49	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,555.76000	2.55576	2,700.12000	2.70012	2,555.760	8.44	0.49	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,149.47000	3.14947	3,310.34000	3.31034	3,149.470	8.58	0.55	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,049.40000	1.04940	1,004.89000	1.00489	1,049.400	9.45	0.23	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	689.80000	0.68980	659.00000	0.65900	689.800	9.45	0.16	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	598.06000	0.59806	570.95000	0.57095	598.060	9.45	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	9.25500		95.76581		9.25500	95.76581		9.67	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future	9.42969		92.60432		9.38920	92.87417		10.14	0.00	324,115,120.00	3,500	85,197.00
R2032	On 07/05/2020	Bond Future	9.00	Call	707.80000	0.70780	808.71000	0.80871	707.800	9.85	0.27	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.20	Call	1,163.42000	1.16342	1,298.60000	1.29860	1,163.420	10.08	0.38	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.30	Call	1,446.41000	1.44641	1,598.41000	1.59841	1,446.410	10.20	0.44	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	2,120.28000	2.12028	2,303.38000	2.30338	2,120.280	10.44	0.55	0.00	0	7,500.00
R2032	On 06/08/2020	Bond Future	9.50992		94.24836		9.46792	94.52310		10.23	0.00	0.00	0	300.00
R2032	On 05/11/2020	Bond Future	9.58707		91.76714		9.54352	92.04686		10.01	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,391.56000	1.39156	1,493.13000	1.49313	1,391.560	9.54	0.30	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,782.04000	1.78204	1,900.51000	1.90051	1,782.040	9.70	0.36	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,694.87000	2.69487	2,845.52000	2.84552	2,694.870	9.96	0.47	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,245.35000	3.24535	3,411.68000	3.41168	3,245.350	10.10	0.52	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	697.75000	0.69775	668.60000	0.66860	697.750	11.19	0.15	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	616.11000	0.61611	590.08000	0.59008	616.110	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
R2035	On 07/05/2020	Bond Future	9.85866		94.17328		9.79254	94.65612		11.24	0.00	459,565,606.40	4,880	115,202.00
R2035	On 07/05/2020	Bond Future	9.11	Call	272.31000	0.27231	354.53000	0.35453	272.310	10.08	0.12	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	357.41000	0.35741	456.75000	0.45675	357.410	10.24	0.15	0.00	0	3,530.00

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R2035	On 07/05/2020	Bond Future	9.55	Call	1,092.49000	1.09249		1,296.39000	1.29639	1,092.490	10.96	0.34	0.00	0	7,500.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	1,696.65000	1.69665		1,958.25000	1.95825	1,696.650	11.24	0.45	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	1,800.47000	1.80047		2,070.43000	2.07043	1,800.470	11.28	0.47	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.85	Call	2,055.68000	2.05568		2,344.63000	2.34463	2,055.680	11.38	0.51	0.00	0	7,500.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	604.05000	0.60405		545.53000	0.54553	604.050	12.75	0.18	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	437.15000	0.43715		395.64000	0.39564	437.150	13.14	0.14	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			9.94336	95.84506		9.87492	96.33654		11.40	0.00	0.00	0	410.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	323.88000	0.32388		389.44000	0.38944	323.880	10.07	0.10	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	624.11000	0.62411		729.27000	0.72927	624.110	10.45	0.17	0.00	0	24,761.00	
R2035	On 05/11/2020	Bond Future			10.02835	93.05106		9.95753	93.55139		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			10.06891	89.78942		10.00278	90.27047		12.00	0.00	0.00	0	68,146.00	
R2037	On 07/05/2020	Bond Future	9.70	Call	963.90000	0.96390		1,151.59000	1.15159	963.900	11.53	0.31	0.00	0	7,500.00	
R2037	On 07/05/2020	Bond Future	10.00	Call	1,862.97000	1.86297		2,135.71000	2.13571	1,862.970	12.00	0.47	0.00	0	7,500.00	
R2037	On 06/08/2020	Bond Future			10.16050	87.12354		10.09207	87.61318		12.77	0.00	0.00	0	300.00	
R2037	On 05/11/2020	Bond Future			10.24368	88.67415		10.17299	89.17257		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			10.20427	92.35077		10.13816	92.86497		12.45	0.00	152,748,173.58	1,654	45,447.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	389.77000	0.38977		495.41000	0.49541	389.770	11.52	0.15	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	1,546.51000	1.54651		1,799.44000	1.79944	1,546.510	12.45	0.40	0.00	0	2,640.00	
R2040	On 06/08/2020	Bond Future			10.29630	89.47981		10.22791	90.00322		13.28	0.00	0.00	0	600.00	
R2040	On 05/11/2020	Bond Future			10.37996	91.07238		10.30935	91.60512		12.43	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1,238.71000	1.23871		1,389.59000	1.38959	1,238.710	11.58	0.24	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	1,786.07000	1.78607		1,977.92000	1.97792	1,786.070	11.88	0.31	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	2,569.74000	2.56974		2,810.09000	2.81009	2,569.740	12.18	0.40	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	3,350.73000	3.35073		3,631.14000	3.63114	3,350.730	12.41	0.47	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	1,350.62000	1.35062		1,260.15000	1.26015	1,350.620	13.87	0.21	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	1,064.03000	1.06403		990.05000	0.99005	1,064.030	13.87	0.17	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			10.28213	88.90545		10.20571	89.50679		13.14	0.00	125,979,022.65	1,417	71,190.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	106.88000	0.10688		153.48000	0.15348	106.880	11.51	0.05	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	150.79000	0.15079		211.13000	0.21113	150.790	11.69	0.07	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	256.18000	0.25618		345.01000	0.34501	256.180	12.02	0.11	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,095.23000	1.09523		1,330.30000	1.33030	1,095.230	13.00	0.31	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	1,261.17000	1.26117		1,517.13000	1.51713	1,261.170	13.09	0.34	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,290.23000	1.29023		1,549.68000	1.54968	1,290.230	13.11	0.35	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,017.01000	1.01701		906.99000	0.90699	1,017.010	14.89	0.25	0.00	0	129.00	

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	11.02	Put	716.52000		0.71652		638.92000	0.63892	716.520	15.37	0.19	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	619.62000		0.61962		551.62000	0.55162	619.620	15.37	0.17	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.37190		86.09861		10.29290	86.71065		14.03	0.00	0.00	0	500.00
R2044	On 06/08/2020	Bond Future	9.01	Call	248.30000		0.24830		309.28000	0.30928	248.300	12.37	0.08	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	585.07000		0.58507		701.96000	0.70196	585.070	12.58	0.15	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,149.48000		1.14948		1,334.99000	1.33499	1,149.480	13.15	0.25	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	2,011.91000		2.01191		2,275.82000	2.27582	2,011.910	13.68	0.37	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	1,866.98000		1.86698		1,714.58000	1.71458	1,866.980	15.19	0.30	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,578.67000		1.57867		1,448.72000	1.44872	1,578.670	15.54	0.26	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.45346		87.63108		10.37195	88.25401		13.13	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	340.88000		0.34088		406.89000	0.40689	340.880	11.88	0.09	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	757.13000		0.75713		879.55000	0.87955	757.130	11.94	0.17	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	837.29000		0.83729		968.80000	0.96880	837.290	12.01	0.18	8,349,550.87	525	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	1,628.27000		1.62827		1,835.27000	1.83527	1,628.270	12.53	0.29	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	2,318.43000		2.31843		2,577.55000	2.57755	2,318.430	12.83	0.37	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	2,471.91000		2.47191		2,741.40000	2.74140	2,471.910	12.89	0.39	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	2,534.28000		2.53428		2,807.89000	2.80789	2,534.280	12.91	0.39	18,287,583.41	525	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	2,341.87000		2.34187		2,172.75000	2.17275	2,341.870	14.30	0.32	11,577,008.61	415	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	2,132.88000		2.13288		1,977.81000	1.97781	2,132.880	14.51	0.29	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	1,729.60000		1.72960		1,599.78000	1.59978	1,729.600	14.66	0.25	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	1,636.04000		1.63604		1,511.96000	1.51196	1,636.040	14.66	0.24	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			10.54423		84.80135		10.45998	85.43536		13.81	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	1,935.73000		1.93573		2,145.00000	2.14500	1,935.730	13.27	0.29	10,204,300.19	405	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	5,733.77000		5.73377		5,418.95000	5.41895	5,733.770	13.85	0.54	18,653,556.36	405	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	3,795.78000		3.79578		3,567.56000	3.56756	3,795.780	14.49	0.40	13,891,470.85	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			10.28664		87.70433		10.21030	88.31933		13.57	0.00	0.00	0	91,229.00
R2048	On 07/05/2020	Bond Future	9.69	Call	600.22000		0.60022		761.80000	0.76180	600.220	13.01	0.20	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	2,749.99000		2.74999		2,475.69000	2.47569	2,749.990	13.91	0.53	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	1,245.26000		1.24526		1,110.63000	1.11063	1,245.260	15.09	0.29	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			10.36949		89.26133		10.29065	89.88727		13.81	0.00	0.00	0	400.00
R2048	On 06/08/2020	Bond Future	9.00	Call	237.60000		0.23760		296.85000	0.29685	237.600	12.17	0.07	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	435.69000		0.43569		530.87000	0.53087	435.690	12.17	0.12	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.45207		86.41362		10.37069	87.05072		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			6.37077		101.08673		6.36948	101.08783		0.44	0.00	0.00	0	15,592.00
R208	On 06/08/2020	Bond Future			6.06471		102.88134		6.06278	102.88253		0.37	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			5.27698		101.30980		5.27364	101.31108		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		9.69500	74.45389			11.99	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future	9.92993	71.59375		9.86385	72.00404			12.81	0.00	160,799,562.50	2,246	79,143.00
R209	On 06/08/2020	Bond Future	10.01060	72.86479		9.94241	73.28241			12.91	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future	10.08833	71.01112		10.01798	71.43629			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	187.86410	187.86410		187.87501	187.87501				0.00	0.00	0	1,941.00
R210	On 06/08/2020	Bond Future	191.24492	191.24492		191.25613	191.25613				0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future	191.98010	191.98010		191.99162	191.99162				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	165.00815	165.00815		165.02198	165.02198				0.00	0.00	0	6,744.00
R212	On 06/08/2020	Bond Future	165.69208	165.69208		165.70624	165.70624				0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future	168.67844	168.67844		168.69294	168.69294				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	9.22655	86.35910		9.18606	86.60498			9.67	0.00	0.00	0	18,829.00
R213	On 06/08/2020	Bond Future	9.29786	87.89221		9.25587	88.14251			9.66	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future	9.36975	85.90727		9.32621	86.16207			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	10.12722	70.05269		10.06125	70.47936			13.94	0.00	12,819,642.27	183	15,083.00
R214	On 07/05/2020	Bond Future	9.31	Call	225.15000	0.22515	292.59000	0.29259	225.150	12.57	0.11	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,275.02000	1.27502	1,483.25000	1.48325	1,275.020	13.80	0.40	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	806.40000	0.80640	732.99000	0.73299	806.400	15.37	0.25	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future	10.20524	71.29629		10.13722	71.73058			14.11	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future	10.28301	69.26958		10.21291	69.71164			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

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/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 :											2,418,928,598.96	25,907	1 211 447.00
Grand Total:											2,418,928,598.96	25,907	1 211 447.00