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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 11/02/2020

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	94.75000	94.75000		94.78000	94.78000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	704.65400	704.65400		703.28000	703.28000			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	717.28100	717.28100		715.63100	715.63100			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	813.21500	813.21500		811.23000	811.23000			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	827.78800	827.78800		825.47700	825.47700			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	720.03400	720.03400		717.68800	717.68800			0.00	72,003,400.00	10	211.00
ALBI	On 06/08/2020	Index Future	732.93600	732.93600		730.29200	730.29200			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	11.03683	76.75763		11.09846	76.41014				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.16193	78.14814		11.23091	77.76666				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.29299	75.74187		11.36354	75.35916				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	11.37033	77.36821		11.41606	77.07384				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.49213	78.77004		11.54400	78.44228				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.61844	75.90286		11.67136	75.57480				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	712.07500	712.07500		709.76100	709.76100				0.00	0.00	0	1,177.00
GOVI	On 06/08/2020	GOVI	724.83500	724.83500		722.22600	722.22600				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	138.73408	138.73408		138.71147	138.71147				0.00	0.00	0	2,037.00
I2025	On 06/08/2020	Bond Future	139.78088	139.78088		139.70772	139.70772				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.29099	142.29099		142.22568	142.22568				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	143.32634	143.32634		143.25726	143.25726				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	101.83729	101.83729		101.82011	101.82011				0.00	0.00	0	3,765.00
I2029	On 06/08/2020	Bond Future	103.70694	103.70694		103.65247	103.65247				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.43086	104.43086		104.38220	104.38220				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	101.26451	101.26451		101.24706	101.24706				0.00	0.00	0	6,960.00
I2033	On 06/08/2020	Bond Future	103.12362	103.12362		103.06903	103.06903				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	103.75901	103.75901		103.71031	103.71031				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	116.96718	116.96718		117.02914	117.02914				0.00	0.00	0	10,867.00
I2038	On 06/08/2020	Bond Future	117.42689	117.42689		117.44776	117.44776				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		119.53550	119.53550		119.56462	119.56462			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		107.11946	107.11946		107.38915	107.38915			0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future		109.08604	109.08604		109.32181	109.32181			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		109.25620	109.25620		109.50329	109.50329			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		111.16385	111.16385		111.14451	111.14451			0.00	0.00	0	11,773.00
I2050	On 06/08/2020	Bond Future		111.33170	111.33170		111.27191	111.27191			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		113.33076	113.33076		113.27738	113.27738			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		263.29800	263.29800		263.26300	263.26300			0.00	5,265,960.00	2	1,049.00
IGOV	On 06/08/2020	Index Future		268.07900	268.07900		267.94900	267.94900			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		8.02597	116.58548		8.07870	116.29867		5.68	0.00	101,312,782.12	869	83,899.00
R186	On 07/05/2020	Bond Future	7.90	Put	1,649.21000	1.64921	1,811.13000	1.81113	1,649.210	5.63	0.58	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	444.56000	0.44456	503.83000	0.50383	444.560	6.06	0.22	0.00	0	23,224.00
R186	On 06/08/2020	Bond Future		8.06612	113.39389		8.12953	113.06073		5.78	0.00	0.00	0	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	1,415.10000	1.41510	1,533.54000	1.53354	1,415.100	5.92	0.41	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future		8.10870	115.40379		8.17395	115.07283		5.31	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,427.33000	1.42733	1,362.02000	1.36202	1,427.330	5.15	0.40	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,734.95000	2.73495	2,623.32000	2.62332	2,734.950	5.35	0.60	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	507.04000	0.50704	577.25000	0.57725	507.040	6.02	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		309.23722	309.23722		309.40394	309.40394			0.00	0.00	0	2,507.00
R197	On 06/08/2020	Bond Future		307.15168	307.15168		307.21119	307.21119			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future		312.66700	312.66700		312.74833	312.74833			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		228.48424	228.48424		228.07679	228.07679			0.00	0.00	0	8,483.00
R202	On 06/08/2020	Bond Future		228.55556	228.55556		228.05916	228.05916			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future		232.65993	232.65993		232.16951	232.16951			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			6.58517		104.46968		6.62157	104.37628		2.14	0.00	159,943,080.08	1,531	67,970.00
R2023	On 06/08/2020	Bond Future			6.50207		106.36216		6.55846	106.22923		2.03	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.41719		104.31822		6.47672	104.19032		1.92	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			8.93745		96.21503		8.97296	95.99685		8.64	0.00	9,717,718.03	101	75,826.00
R2030	On 07/05/2020	Bond Future	9.19	Put	975.74000		0.97574		1,049.88000	1.04988	975.740	8.82	0.35	0.00	0	7,750.00
R2030	On 06/08/2020	Bond Future			9.00403		93.94846		9.04674	93.69178		8.97	0.00	0.00	0	200.00
R2030	On 05/11/2020	Bond Future			9.06838		95.61361		9.11160	95.35924		8.33	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	641.55000		0.64155		0.00000	0.00000	641.550	7.72	0.19	54,614,721.00	3,000	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	993.24000		0.99324		954.37000	0.95437	993.240	7.89	0.26	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,351.09000		1.35109		1,297.79000	1.29779	1,351.090	8.02	0.33	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,802.18000		1.80218		1,735.92000	1.73592	1,802.180	8.16	0.40	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	2,108.82000		2.10882		0.00000	0.00000	2,108.820	8.23	0.44	125,901,304.20	3,000	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,620.70000		2.62070		2,526.30000	2.52630	2,620.700	8.35	0.50	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,651.03000		2.65103		2,555.76000	2.55576	2,651.030	8.36	0.50	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,261.30000		3.26130		3,149.47000	3.14947	3,261.300	8.50	0.57	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	1,562.15000		1.56215		0.00000	0.00000	1,562.150	8.89	0.32	91,321,562.43	3,000	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	969.94000		0.96994		1,049.40000	1.04940	969.940	9.37	0.21	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	630.53000		0.63053		689.80000	0.68980	630.530	9.37	0.15	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	544.60000		0.54460		598.06000	0.59806	544.600	9.37	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			9.38415		92.90790		9.42969	92.60432		10.21	0.00	0.00	0	85,197.00
R2032	On 07/05/2020	Bond Future	9.00	Call	732.84000		0.73284		707.80000	0.70780	732.840	9.52	0.28	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.20	Call	1,229.54000		1.22954		1,163.42000	1.16342	1,229.540	9.84	0.40	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.30	Call	1,532.22000		1.53222		1,446.41000	1.44641	1,532.220	9.98	0.46	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	2,239.63000		2.23963		2,120.28000	2.12028	2,239.630	10.21	0.58	0.00	0	7,500.00
R2032	On 06/08/2020	Bond Future			9.45755		94.59112		9.50992	94.24836		10.29	0.00	0.00	0	300.00
R2032	On 05/11/2020	Bond Future			9.53380		92.10944		9.58707	91.76714		10.03	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,498.14000		1.49814		1,391.56000	1.39156	1,498.140	9.56	0.32	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,906.88000		1.90688		1,782.04000	1.78204	1,906.880	9.71	0.38	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,858.23000		2.85823		2,694.87000	2.69487	2,858.230	9.98	0.49	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,426.97000		3.42697		3,245.35000	3.24535	3,426.970	10.12	0.54	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	648.78000		0.64878		697.75000	0.69775	648.780	11.21	0.14	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	571.85000		0.57185		616.11000	0.61611	571.850	11.21	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		9.62500	98.11345		10.74	0.00	0.00	0	0.00

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R2035	On 07/05/2020	Bond Future		9.80819	94.54151		9.85866	94.17328		11.37	0.00	0.00	0	117,819.00
R2035	On 07/05/2020	Bond Future	9.11	Call	326.79000	0.32679	272.31000	0.27231	326.790	10.21	0.14	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	423.88000	0.42388	357.41000	0.35741	423.880	10.37	0.17	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.55	Call	1,234.26000	1.23426	1,092.49000	1.09249	1,234.260	11.10	0.36	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	9.75	Call	1,879.38000	1.87938	1,696.65000	1.69665	1,879.380	11.37	0.48	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	1,989.63000	1.98963	1,800.47000	1.80047	1,989.630	11.41	0.50	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	2,259.67000	2.25967	2,055.68000	2.05568	2,259.670	11.51	0.53	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	547.44000	0.54744	604.05000	0.60405	547.440	12.89	0.17	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	395.62000	0.39562	437.15000	0.43715	395.620	13.29	0.13	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.88636	96.25412	9.94336	95.84506		11.53	0.00	0.00	0	410.00
R2035	On 06/08/2020	Bond Future	8.75	Call	381.78000	0.38178	323.88000	0.32388	381.780	10.20	0.12	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	647.79000	0.64779	624.11000	0.62411	647.790	10.20	0.18	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			9.97034	93.46060	10.02835	93.05106		11.29	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			10.06422	95.11828	10.12454	94.70007		11.27	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			10.01865	90.15466	10.06891	89.78942		12.14	0.00	67,615,995.00	750	68,896.00
R2037	On 07/05/2020	Bond Future	9.70	Call	1,090.70000	1.09070	963.90000	0.96390	1,090.700	11.66	0.33	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	2,053.37000	2.05337	1,862.97000	1.86297	2,053.370	12.14	0.50	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			10.10396	87.52780	10.16050	87.12354		12.92	0.00	0.00	0	300.00
R2037	On 05/11/2020	Bond Future			10.18621	89.07903	10.24368	88.67415		12.08	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			10.15928	92.70019	10.20427	92.35077		12.59	0.00	386,003,591.16	4,164	46,835.00
R2040	On 07/05/2020	Bond Future	9.50	Call	381.92000	0.38192	389.77000	0.38977	381.920	11.01	0.15	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	1,149.17000	1.14917	0.00000	0.00000	1,149.170	11.88	0.34	465,120,922.20	15,000	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,635.56000	1.63556	1,546.51000	1.54651	1,635.560	12.21	0.42	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	2,197.32000	2.19732	0.00000	0.00000	2,197.320	12.44	0.51	351,685,255.76	7,500	7,500.00
R2040	On 06/08/2020	Bond Future			10.24541	89.86882	10.29630	89.47981		13.44	0.00	0.00	0	600.00
R2040	On 05/11/2020	Bond Future			10.32831	91.46157	10.37996	91.07238		12.56	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,363.33000	1.36333	1,238.71000	1.23871	1,363.330	11.71	0.26	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	1,941.94000	1.94194	1,786.07000	1.78607	1,941.940	12.01	0.33	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	2,764.84000	2.76484	2,569.74000	2.56974	2,764.840	12.32	0.42	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3,572.34000	3.57234	3,350.73000	3.35073	3,572.340	12.54	0.49	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,298.75000	1.29875	1,350.62000	1.35062	1,298.750	14.02	0.20	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,022.64000	1.02264	1,064.03000	1.06403	1,022.640	14.02	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			10.22700	89.33856	10.28213	88.90545		13.29	0.00	0.00	0	71,190.00
R2044	On 07/05/2020	Bond Future	9.26	Call	116.68000	0.11668	106.88000	0.10688	116.680	11.29	0.06	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	9.33	Call	159.36000	0.15936		150.79000	0.15079	159.360	11.38	0.07	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	259.89000	0.25989		256.18000	0.25618	259.890	11.55	0.11	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,173.03000	1.17303		1,095.23000	1.09523	1,173.030	12.67	0.33	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	1,357.76000	1.35776		1,261.17000	1.26117	1,357.760	12.81	0.37	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	1,390.04000	1.39004		1,290.23000	1.29023	1,390.040	12.83	0.37	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	837.93000	0.83793		1,017.01000	1.01701	837.930	14.41	0.22	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	583.08000	0.58308		716.52000	0.71652	583.080	14.95	0.16	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	516.49000	0.51649		619.62000	0.61962	516.490	15.13	0.15	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.31076	86.57165		10.37190	86.09861		14.19	0.00	0.00	0	500.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	298.84000	0.29884		248.30000	0.24830	298.840	12.53	0.09	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	680.64000	0.68064		585.07000	0.58507	680.640	12.74	0.17	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,298.80000	1.29880		1,149.48000	1.14948	1,298.800	13.31	0.28	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,221.77000	2.22177		2,011.91000	2.01191	2,221.770	13.84	0.40	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	1,753.30000	1.75330		1,866.98000	1.86698	1,753.300	15.36	0.29	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,482.06000	1.48206		1,578.67000	1.57867	1,482.060	15.71	0.25	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.39124	88.10590		10.45346	87.63108		13.27	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	397.80000	0.39780		340.88000	0.34088	397.800	12.01	0.10	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	849.27000	0.84927		757.13000	0.75713	849.270	12.01	0.18	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	921.72000	0.92172		837.29000	0.83729	921.720	12.01	0.19	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	1,710.50000	1.71050		1,628.27000	1.62827	1,710.500	12.33	0.30	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,444.04000	2.44404		2,318.43000	2.31843	2,444.040	12.67	0.39	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	2,606.88000	2.60688		2,471.91000	2.47191	2,606.880	12.73	0.40	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	2,672.96000	2.67296		2,534.28000	2.53428	2,672.960	12.76	0.41	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	2,113.62000	2.11362		2,341.87000	2.34187	2,113.620	14.01	0.30	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	1,914.28000	1.91428		2,132.88000	2.13288	1,914.280	14.20	0.27	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	1,591.71000	1.59171		1,729.60000	1.72960	1,591.710	14.59	0.23	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,524.66000	1.52466		1,636.04000	1.63604	1,524.660	14.68	0.22	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			10.47973	85.28602		10.54423	84.80135		13.98	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	2,050.49000	2.05049		1,935.73000	1.93573	2,050.490	13.18	0.31	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	5,452.98000	5.45298		5,733.77000	5.73377	5,452.980	13.80	0.52	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	3,545.75000	3.54575		3,795.78000	3.79578	3,545.750	14.32	0.38	0.00	0	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			10.23158	88.14713		10.28664	87.70433		13.71	0.00	0.00	0	91,229.00	
R2048	On 07/05/2020	Bond Future	9.69	Call	622.93000	0.62293		600.22000	0.60022	622.930	12.52	0.21	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.20	Put	2,458.96000	2.45896		2,749.99000	2.74999	2,458.960	13.63	0.50	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.70	Put	1,038.86000	1.03886		1,245.26000	1.24526	1,038.860	14.60	0.26	0.00	0	300.00	
R2048	On 06/08/2020	Bond Future			10.30862	89.74390		10.36949	89.26133		13.94	0.00	0.00	0	400.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	284.95000	0.28495		237.60000	0.23760	284.950	12.31	0.08	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	511.50000	0.51150		435.69000	0.43569	511.500	12.31	0.14	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.39006	86.89832		10.45207	86.41362		13.70	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	

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 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	6.34482	101.10882	6.37077	101.08673				0.44	0.00	0.00	0	15,592.00
R208	On 06/08/2020	Bond Future	5.96877	102.94053	6.06471	102.88134				0.37	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future	5.13830	101.36301	5.27698	101.30980				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	9.87997	71.90364	9.92993	71.59375				12.92	0.00	503,325.48	7	79,143.00
R209	On 06/08/2020	Bond Future	9.95479	73.20633	10.01060	72.86479				13.00	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future	10.03160	71.35369	10.08833	71.01112				12.72	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	188.16777	188.16777	187.86410	187.86410					0.00	0.00	0	1,941.00
R210	On 06/08/2020	Bond Future	191.62230	191.62230	191.24492	191.24492					0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future	192.35165	192.35165	191.98010	191.98010					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	165.03152	165.03152	165.00815	165.00815					0.00	0.00	0	6,744.00
R212	On 06/08/2020	Bond Future	165.77552	165.77552	165.69208	165.69208					0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future	168.75236	168.75236	168.67844	168.67844					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	9.18619	86.60419	9.22655	86.35910				9.75	0.00	50,923,263.72	588	19,417.00
R213	On 06/08/2020	Bond Future	9.25077	88.17298	9.29786	87.89221				9.73	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future	9.32198	86.18688	9.36975	85.90727				9.45	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	10.08261	70.34075	10.12722	70.05269				14.03	0.00	67,105,075.50	954	16,037.00

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 07/05/2020	Bond Future	9.31	Call	264.43000	0.26443	225.15000	0.22515	264.430	12.72	0.13	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,394.15000	1.39415	1,275.02000	1.27502	1,394.150	13.89	0.42	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	737.05000	0.73705	806.40000	0.80640	737.050	15.45	0.23	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.15526	71.61498	10.20524	71.29629		14.17	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future			10.23231	69.58885	10.28301	69.26958		13.92	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 :** **2,009,037,956.68**    **40,476**    **1 241 459.00**

**Grand Total:** **2,009,037,956.68**    **40,476**    **1 241 459.00**