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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/03/2020

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	92.80000	92.80000		92.77000	92.77000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	633.22200	633.22200		625.19300	625.19300			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	643.34400	643.34400		635.19000	635.19000			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	653.88500	653.88500		645.55800	645.55800			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	664.67000	664.67000		656.20800	656.20800			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	688.64500	688.64500		678.09300	678.09300			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	699.65400	699.65400		688.93500	688.93500			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	711.11700	711.11700		700.18100	700.18100			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	722.84600	722.84600		711.73200	711.73200			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	625.27900	625.27900		615.86900	615.86900			0.00	0.00	0	208.00
ALBI	On 06/08/2020	Index Future	635.27500	635.27500		625.71600	625.71600			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	645.68300	645.68300		635.93000	635.93000			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	656.33300	656.33300		646.42100	646.42100			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
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
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 07/05/2020	Bond Future	13.18847		65.87170		13.42456	64.81944			0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	13.42990		66.93609		13.67650	65.86715			0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	13.67520		64.23378		13.93376	63.14341			0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	13.93974		65.29328		14.21029	64.18516			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 07/05/2020	Bond Future	13.40823		65.89653		13.63472	64.80504			0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	13.64060		66.96177		13.87784	65.85275			0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	13.87860		63.78528		14.12829	62.65419			0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	14.12650		64.83741		14.38837	63.68789			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	617.61800		617.61800		608.29300	608.29300			0.00	0.00	0	1,180.00
GOVI	On 06/08/2020	GOVI	627.49100		627.49100		618.02000	618.02000			0.00	0.00	0	1.00
GOVI	On 05/11/2020	GOVI	637.77100		637.77100		628.10700	628.10700			0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	648.29100		648.29100		638.46900	638.46900			0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	123.09554		123.09554		128.72416	128.72416			0.00	0.00	0	2,087.00
I2025	On 06/08/2020	Bond Future	123.60881		123.60881		129.33038	129.33038			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	125.64193		125.64193		131.44946	131.44946			0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	126.21425		126.21425		132.11936	132.11936			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 07/05/2020	Bond Future	83.38151		83.38151		88.00742	88.00742			0.00	128,907,814.46	1,546	2,571.00
I2029	On 06/08/2020	Bond Future	84.74956		84.74956		89.45178	89.45178			0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	85.00071		85.00071		89.77479	89.77479			0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	86.42227		86.42227		91.27639	91.27639			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 07/05/2020	Bond Future	76.96933		76.96933		79.00865	79.00865			0.00	0.00	0	7,142.00
I2033	On 06/08/2020	Bond Future	78.23217		78.23217		80.30532	80.30532			0.00	0.00	0	0.00

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I2033	On 05/11/2020	Bond Future		78.29863	78.29863		80.40086	80.40086			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future		79.60807	79.60807		81.74573	81.74573			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 07/05/2020	Bond Future		81.95944	81.95944		89.22012	89.22012			0.00	0.00	0	11,856.00
I2038	On 06/08/2020	Bond Future		81.60946	81.60946		88.98967	88.98967			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future		82.95195	82.95195		90.44790	90.44790			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future		82.61919	82.61919		90.24084	90.24084			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 07/05/2020	Bond Future		68.42131	68.42131		75.42973	75.42973			0.00	8,278,978.51	121	15,286.00
I2046	On 06/08/2020	Bond Future		69.54383	69.54383		76.66771	76.66771			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		68.89221	68.89221		76.12838	76.12838			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future		70.04424	70.04424		77.40175	77.40175			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 07/05/2020	Bond Future		68.13663	68.13663		75.08275	75.08275			0.00	8,108,258.97	119	15,560.00
I2050	On 06/08/2020	Bond Future		67.37503	67.37503		74.43533	74.43533			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		68.48330	68.48330		75.65511	75.65511			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future		67.70850	67.70850		75.00042	75.00042			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		213.64800	213.64800		223.31200	223.31200			0.00	0.00	0	983.00
IGOV	On 06/08/2020	Index Future		217.11600	217.11600		226.93800	226.93800			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future		220.72500	220.72500		230.69600	230.69600			0.00	0.00	0	0.00
IGOV	On 04/02/2021	Index Future		224.41600	224.41600		234.55500	234.55500			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future		10.42047	104.45279		10.70860	103.10857		8.24	0.00	2,007,060,359.85	19,215	88,334.00
R186	On 07/05/2020	Bond Future	7.90	Put	12,821.67000	12.82167	14,165.88000	14.16588	12,821.670	8.14	1.00	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	9,588.09000	9.58809	10,931.83000	10.93183	9,588.090	8.14	1.00	0.00	0	23,172.00
R186	On 06/08/2020	Bond Future		10.63691	100.84309		10.94166	99.47746		8.80	0.00	0.00	0	2,180.00
R186	On 05/11/2020	Bond Future		10.85839	102.47842		11.18245	101.08434		8.55	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	61.67000	0.06167	34.94000	0.03494	61.670	8.36	0.02	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	143.23000	0.14323	85.65000	0.08565	143.230	8.36	0.05	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	7,794.53000	7.79453	9,006.90000	9.00690	7,794.530	8.36	0.84	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future		11.10165	98.87119		11.44545	97.45439		8.51	0.00	0.00	0	0.00
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 07/05/2020	Bond Future		298.78820	298.78820		297.33820	297.33820			0.00	0.00	0	2,507.00
R197	On 06/08/2020	Bond Future		295.90434	295.90434		294.43155	294.43155			0.00	0.00	0	0.00

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R197	On 05/11/2020	Bond Future			300.77145		300.77145		299.25595	299.25595			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			297.81141		297.81141		296.27149	296.27149			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 07/05/2020	Bond Future			179.02526		179.02526		190.24551	190.24551			0.00	14,142,995.54	79	8,070.00
R202	On 06/08/2020	Bond Future			177.82703		177.82703		189.23208	189.23208			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			180.75187		180.75187		192.33263	192.33263			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			179.53086		179.53086		191.30576	191.30576			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.00102		103.40887		7.31773	102.61007		3.52	0.00	0.00	0	59,868.00
R2023	On 06/08/2020	Bond Future			7.04991		105.07983		7.40098	104.26863		3.43	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.10190		102.85929		7.49745	102.02844		3.44	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			7.16730		104.55588		7.61598	103.71168		3.14	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 07/05/2020	Bond Future			11.54144		81.83971		11.78239	80.66185		11.93	0.00	138,554,629.03	1,693	104,617.00
R2030	On 07/05/2020	Bond Future	8.45	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.71	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Put	14,915.47000		14.91547		16,093.32000	16.09332	14,915.470	11.71	1.00	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.85	Call	0.01000		0.00001		0.00000	0.00000	0.010	11.71	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.90	Put	14,606.14000		14.60614		15,783.99000	15.78399	14,606.140	11.71	1.00	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			11.75271		79.15375		12.00475	77.95721		12.75	0.00	0.00	0	325.00
R2030	On 06/08/2020	Bond Future	8.36	Call	4.94000		0.00494		2.56000	0.00256	4.940	12.56	0.00	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	7.31000		0.00731		3.86000	0.00386	7.310	12.56	0.00	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	18.85000		0.01885		10.42000	0.01042	18.850	12.56	0.01	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	30.01000		0.03001		16.99000	0.01699	30.010	12.56	0.01	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	42.61000		0.04261		24.59000	0.02459	42.610	12.56	0.02	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	12,402.87000		12.40287		13,571.16000	13.57116	12,402.870	12.56	0.97	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	136.76000		0.13676		84.49000	0.08449	136.760	12.56	0.06	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	10.00	Call	218.92000		0.21892		139.36000	0.13936	218.920	12.56	0.08	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.70	Call	680.52000		0.68052		469.20000	0.46920	680.520	12.56	0.21	0.00	0	470.00
R2030	On 05/11/2020	Bond Future			11.95631		80.43760		12.22066	79.21659		12.38	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	18.36000		0.01836		11.16000	0.01116	18.360	12.02	0.01	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	29.48000		0.02948		18.29000	0.01829	29.480	12.02	0.01	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	30.64000		0.03064		19.03000	0.01903	30.640	12.02	0.01	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	42.18000		0.04218		26.58000	0.02658	42.180	12.02	0.02	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	8.73	Call	60.55000		0.06055		38.79000	0.03879	60.550	12.02	0.02	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	74.64000		0.07464		48.29000	0.04829	74.640	12.02	0.03	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	75.93000		0.07593		49.17000	0.04917	75.930	12.02	0.03	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	101.09000		0.10109		66.37000	0.06637	101.090	12.02	0.03	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	9.04	Call	102.77000		0.10277		67.53000	0.06753	102.770	12.02	0.04	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	139.58000		0.13958		93.11000	0.09311	139.580	12.02	0.05	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	12,299.82000		12.29982		13,443.46000	13.44346	12,299.820	12.02	0.92	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	11,007.10000		11.00710		12,123.13000	12.12313	11,007.100	12.02	0.90	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	10.06	Put	10,016.25000	10.01625	11,105.48000	11.10548	10,016.250	12.02	0.87	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	8,563.65000	8.56365	9,602.46000	9.60246	8,563.650	12.02	0.83	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	10.47	Put	8,118.14000	8.11814	9,138.32000	9.13832	8,118.140	12.02	0.81	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			12.17842	77.75784	12.45518	76.51693		12.49	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	57.63000	0.05763	38.00000	0.03800	57.630	11.71	0.02	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	58.54000	0.05854	38.63000	0.03863	58.540	11.71	0.02	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	121.72000	0.12172	82.95000	0.08295	121.720	11.71	0.04	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	174.46000	0.17446	120.90000	0.12090	174.460	11.71	0.05	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	10.20	Put	10,338.47000	10.33847	11,413.40000	11.41340	10,338.470	11.71	0.85	0.00	0	1,800.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			11.95778	77.71646	12.21883	76.37717		13.39	0.00	25,646,431.80	330	81,658.00
R2032	On 07/05/2020	Bond Future	8.82	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.04	0.00	0.00	0	3,000.00
R2032	On 07/05/2020	Bond Future	9.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.04	0.00	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.17	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.04	0.00	0.00	0	3,000.00
R2032	On 07/05/2020	Bond Future	9.20	Call	0.01000	0.00001	0.00000	0.00000	0.010	13.04	0.00	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.30	Call	0.01000	0.00001	0.00000	0.00000	0.010	13.04	0.00	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	0.05000	0.00005	0.01000	0.00001	0.050	13.04	0.00	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.54	Put	14,158.23000	14.15823	15,497.47000	15.49747	14,158.230	13.04	1.00	0.00	0	3,000.00
R2032	On 06/08/2020	Bond Future			12.16259	78.97226	12.43493	77.61171		13.58	0.00	0.00	0	300.00
R2032	On 06/08/2020	Bond Future	8.79	Call	4.69000	0.00469	2.28000	0.00228	4.690	13.25	0.00	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.29	Call	18.79000	0.01879	9.82000	0.00982	18.790	13.25	0.01	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.91	Put	12,796.59000	12.79659	14,121.92000	14.12192	12,796.590	13.25	0.97	0.00	0	800.00
R2032	On 05/11/2020	Bond Future			12.36894	76.09736	12.65411	74.70991		13.94	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	43.02000	0.04302	26.05000	0.02605	43.020	13.46	0.02	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	58.91000	0.05891	36.23000	0.03623	58.910	13.46	0.02	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	104.79000	0.10479	66.38000	0.06638	104.790	13.46	0.03	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	138.58000	0.13858	89.10000	0.08910	138.580	13.46	0.04	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	8,154.66000	8.15466	9,289.81000	9.28981	8,154.660	13.46	0.79	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	7,746.27000	7.74627	8,859.90000	8.85990	7,746.270	13.46	0.77	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			12.58818	77.35256	12.88602	75.94249		13.45	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	62.62000	0.06262	40.19000	0.04019	62.620	12.62	0.02	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	133.80000	0.13380	88.98000	0.08898	133.800	12.62	0.04	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	10,072.39000	10.07239	11,254.44000	11.25444	10,072.390	12.62	0.82	0.00	0	800.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			12.09766	79.78825	12.32799	78.50231		13.52	0.00	40,851,584.00	512	132,815.00
R2035	On 07/05/2020	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.85	0.00	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.85	0.00	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.55	Call	0.01000	0.00001	0.00000	0.00000	0.010	12.85	0.00	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	9.75	Call	0.03000	0.00003	0.01000	0.00001	0.030	12.85	0.00	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	0.03000	0.00003	0.01000	0.00001	0.030	12.85	0.00	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	0.06000	0.00006	0.01000	0.00001	0.060	12.85	0.00	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	9,421.33000	9.42133	10,703.16000	10.70316	9,421.330	12.85	0.99	0.00	0	3,530.00

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
R2035	On 07/05/2020	Bond Future	10.75	Put	8,235.61000	8.23561	9,511.57000	9.51157	8,235.610	12.85	0.99	0.00	0	5,000.00		
R2035	On 06/08/2020	Bond Future			12.29072	81.07751	12.53081	79.77121		13.70	0.00	0.00	0	410.00		
R2035	On 06/08/2020	Bond Future	8.75	Call	0.97000	0.00097	0.46000	0.00046	0.970	13.03	0.00	0.00	0	3,000.00		
R2035	On 06/08/2020	Bond Future	9.00	Call	2.39000	0.00239	1.17000	0.00117	2.390	13.03	0.00	0.00	0	24,761.00		
R2035	On 06/08/2020	Bond Future	9.09	Call	3.25000	0.00325	1.61000	0.00161	3.250	13.03	0.00	0.00	0	500.00		
R2035	On 06/08/2020	Bond Future	9.67	Call	19.74000	0.01974	10.70000	0.01070	19.740	13.03	0.01	0.00	0	500.00		
R2035	On 06/08/2020	Bond Future	10.45	Put	11,385.19000	11.38519	12,636.53000	12.63653	11,385.190	13.03	0.95	0.00	0	500.00		
R2035	On 05/11/2020	Bond Future			12.48687	77.89825	12.73804	76.56578		14.05	0.00	0.00	0	0.00		
R2035	On 04/02/2021	Bond Future			12.69912	79.18315	12.96144	77.82893		13.82	0.00	0.00	0	0.00		
R2035	On 04/02/2021	Bond Future	10.14	Put	15,735.85000	15.73585	16,998.18000	16.99818	15,735.850	13.00	0.92	0.00	0	650.00		
R2035	On 04/02/2021	Bond Future	11.14	Put	9,926.43000	9.92643	11,031.48000	11.03148	9,926.430	13.00	0.79	0.00	0	650.00		
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R2037	On 07/05/2020	Bond Future			12.19919	76.21476	12.41439	75.02808		14.27	0.00	0.00	0	83,470.00		
R2037	On 07/05/2020	Bond Future	9.70	Call	0.01000	0.00001	0.00000	0.00000	0.010	13.68	0.00	0.00	0	7,500.00		
R2037	On 07/05/2020	Bond Future	10.00	Call	0.12000	0.00012	0.04000	0.00004	0.120	13.68	0.00	0.00	0	7,500.00		
R2037	On 06/08/2020	Bond Future			12.39410	73.18742	12.61853	71.98188		15.36	0.00	0.00	0	300.00		
R2037	On 05/11/2020	Bond Future			12.57969	74.37456	12.81420	73.14480		14.84	0.00	0.00	0	0.00		
R2037	On 04/02/2021	Bond Future			12.77986	71.34440	13.02451	70.09455		15.42	0.00	0.00	0	0.00		
R2037	On 04/02/2021	Bond Future	9.65	Call	153.61000	0.15361	109.67000	0.10967	153.610	14.49	0.04	0.00	0	72.00		
R2037	On 04/02/2021	Bond Future	10.35	Put	14,956.93000	14.95693	16,103.43000	16.10343	14,956.930	14.49	0.91	0.00	0	72.00		
R2037	On 04/02/2021	Bond Future	10.48	Call	474.76000	0.47476	355.90000	0.35590	474.760	14.49	0.11	0.00	0	240.00		
R2037	On 04/02/2021	Bond Future	10.85	Put	11,938.10000	11.93810	13,016.34000	13.01634	11,938.100	14.49	0.85	0.00	0	72.00		
R2037	On 04/02/2021	Bond Future	11.90	Put	6,808.61000	6.80861	7,669.69000	7.66969	6,808.610	14.49	0.66	0.00	0	240.00		
R2037	On 04/02/2021	Bond Future	11.97	Call	2,130.23000	2.13023	1,724.05000	1.72405	2,130.230	14.49	0.35	0.00	0	300.00		
R2037	On 04/02/2021	Bond Future	13.73	Put	1,972.24000	1.97224	2,368.67000	2.36867	1,972.240	15.13	0.29	0.00	0	300.00		
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 07/05/2020	Bond Future			12.20182	78.78737	12.44253	77.38081		14.16	0.00	14,969,600.30	190	65,728.00		
R2040	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.39	0.00	0.00	0	2,640.00		
R2040	On 07/05/2020	Bond Future	9.85	Call	0.01000	0.00001	0.00000	0.00000	0.010	13.39	0.00	0.00	0	7,500.00		
R2040	On 07/05/2020	Bond Future	10.00	Call	0.05000	0.00005	0.01000	0.00001	0.050	13.39	0.00	0.00	0	2,640.00		
R2040	On 07/05/2020	Bond Future	10.15	Call	0.15000	0.00015	0.04000	0.00004	0.150	13.39	0.00	0.00	0	7,500.00		
R2040	On 07/05/2020	Bond Future	11.10	Call	43.19000	0.04319	15.74000	0.01574	43.190	13.39	0.03	0.00	0	450.00		
R2040	On 07/05/2020	Bond Future	11.80	Call	542.70000	0.54270	271.62000	0.27162	542.700	13.39	0.26	0.00	0	450.00		
R2040	On 07/05/2020	Bond Future	12.20	Call	1,422.25000	1.42225	833.16000	0.83316	1,422.250	13.39	0.51	0.00	0	325.00		
R2040	On 07/05/2020	Bond Future	12.70	Call	3,278.69000	3.27869	2,257.39000	2.25739	3,278.690	13.44	0.80	0.00	0	325.00		
R2040	On 06/08/2020	Bond Future			12.39146	75.55104	12.64263	74.12210		15.27	0.00	0.00	0	600.00		
R2040	On 06/08/2020	Bond Future	9.57	Call	8.87000	0.00887	4.41000	0.00441	8.870	14.45	0.00	0.00	0	800.00		
R2040	On 06/08/2020	Bond Future	10.07	Call	39.38000	0.03938	21.29000	0.02129	39.380	14.45	0.02	0.00	0	800.00		
R2040	On 06/08/2020	Bond Future	10.79	Put	10,513.66000	10.51366	11,854.46000	11.85446	10,513.660	14.45	0.92	0.00	0	800.00		
R2040	On 06/08/2020	Bond Future	10.85	Put	10,117.34000	10.11734	11,447.82000	11.44782	10,117.340	14.45	0.91	0.00	0	12,538.00		
R2040	On 06/08/2020	Bond Future	11.26	Put	7,593.33000	7.59333	8,828.50000	8.82850	7,593.330	14.45	0.84	0.00	0	517.00		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 05/11/2020	Bond Future			12.57170		76.77657		12.83415	75.31959		14.72	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	41.30000		0.04130		24.84000	0.02484	41.300	13.96	0.01	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	67.81000		0.06781		41.80000	0.04180	67.810	13.96	0.02	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	116.49000		0.11649		73.85000	0.07385	116.490	13.96	0.04	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	178.66000		0.17866		115.92000	0.11592	178.660	13.96	0.05	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	7,645.17000		7.64517	8,786.90000	8.78690	7,645.170	13.96	13.96	0.75	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	6,666.38000		6.66638	7,744.54000	7.74454	6,666.380	13.96	13.96	0.71	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			12.76598		73.53561		13.03993	72.05481		15.49	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	105.72000		0.10572		70.37000	0.07037	105.720	14.57	0.03	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	120.74000		0.12074		80.85000	0.08085	120.740	14.57	0.03	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	261.04000		0.26104		181.33000	0.18133	261.040	14.57	0.06	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	331.79000		0.33179		233.26000	0.23326	331.790	14.57	0.08	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	8,634.31000		8.63431	9,755.55000	9.75555	8,634.310	14.57	14.57	0.73	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	7,819.04000		7.81904	8,892.82000	8.89282	7,819.040	14.57	14.57	0.70	0.00	0	800.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future			12.20402		75.82180		12.43964	74.45335		14.68	0.00	0.00	0	83,507.00
R2044	On 07/05/2020	Bond Future	9.26	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.96	0.00	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.96	0.00	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.96	0.00	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	0.02000		0.00002		0.00000	0.00000	0.020	13.96	0.00	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	0.04000		0.00004		0.01000	0.00001	0.040	13.96	0.00	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	0.04000		0.00004		0.01000	0.00001	0.040	13.96	0.00	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	9,124.35000		9.12435	10,485.81000	10.48581	9,124.350	13.96	13.96	0.99	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	7,649.76000		7.64976	8,999.04000	8.99904	7,649.760	13.96	13.96	0.98	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	7,173.46000		7.17346	8,515.88000	8.51588	7,173.460	13.96	13.96	0.97	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			12.38743		72.66283		12.63339	71.27256		15.83	0.00	0.00	0	500.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1.15000		0.00115		0.53000	0.00053	1.150	15.09	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	4.26000		0.00426		2.09000	0.00209	4.260	15.09	0.00	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	11.71000		0.01171		6.04000	0.00604	11.710	15.09	0.01	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	30.84000		0.03084		16.77000	0.01677	30.840	15.09	0.01	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	9,615.91000		9.61591	10,893.18000	10.89318	9,615.910	15.09	15.09	0.90	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	8,605.05000		8.60505	9,847.41000	9.84741	8,605.050	15.09	15.09	0.87	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			12.56153		73.84150		12.81861	72.42403		15.26	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	8.28000		0.00828		4.71000	0.00471	8.280	14.54	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	24.58000		0.02458		14.65000	0.01465	24.580	14.54	0.01	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	27.74000		0.02774		16.62000	0.01662	27.740	14.54	0.01	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	65.63000		0.06563		40.96000	0.04096	65.630	14.54	0.02	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	109.77000		0.10977		70.29000	0.07029	109.770	14.54	0.03	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	121.09000		0.12109		77.93000	0.07793	121.090	14.54	0.04	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	125.88000		0.12588		81.18000	0.08118	125.880	14.54	0.04	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	10,057.93000		10.05793	11,279.56000	11.27956	10,057.930	14.54	14.54	0.84	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	9,408.39000		9.40839	10,603.87000	10.60387	9,408.390	14.54	14.54	0.82	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	8,236.35000		8.23635	9,376.39000	9.37639	8,236.350	14.54	14.54	0.78	0.00	0	568.00

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 05/11/2020	Bond Future	11.43	Put	7,970.66000		7.97066	9,096.47000	9.09647	9,970.660	14.54	0.77	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			12.74904		70.67734	13.01749	69.23670		15.97	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	130.31000		0.13031	88.19000	0.08819	130.310	15.01	0.04	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	16,404.57000		16.40457	17,745.31000	17.74531	16,404.570	15.01	0.92	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	12,659.71000		12.65971	13,915.31000	13.91531	12,659.710	15.01	0.85	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 07/05/2020	Bond Future			12.17893		74.61680	12.40927	73.26796		14.91	0.00	0.00	0	101,943.00	
R2048	On 07/05/2020	Bond Future	9.69	Call	0.00000		0.00000	0.00000	0.00000	0.000	14.17	0.00	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.20	Put	13,786.30000		13.78630	15,134.99000	15.13499	13,786.300	14.17	1.00	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.70	Put	9,892.39000		9.89239	11,237.29000	11.23729	9,892.390	14.17	0.99	0.00	0	300.00	
R2048	On 06/08/2020	Bond Future			12.35251		75.82248	12.59285	74.45220		15.07	0.00	0.00	0	530.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	0.78000		0.00078	0.36000	0.00036	0.780	14.35	0.00	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	2.20000		0.00220	1.05000	0.00105	2.200	14.35	0.00	0.00	0	20,640.00	
R2048	On 06/08/2020	Bond Future	10.35	Call	78.05000		0.07805	45.07000	0.04507	78.050	14.35	0.03	0.00	0	640.00	
R2048	On 06/08/2020	Bond Future	10.85	Call	254.61000		0.25461	158.76000	0.15876	254.610	14.35	0.09	0.00	0	640.00	
R2048	On 06/08/2020	Bond Future	11.10	Call	421.73000		0.42173	272.66000	0.27266	421.730	14.35	0.13	0.00	0	470.00	
R2048	On 06/08/2020	Bond Future	11.80	Call	1,331.06000		1.33106	943.85000	0.94385	1,331.060	14.35	0.32	0.00	0	470.00	
R2048	On 06/08/2020	Bond Future	12.25	Call	2,340.91000		2.34091	1,748.03000	1.74803	2,340.910	14.35	0.48	0.00	0	814.00	
R2048	On 06/08/2020	Bond Future	12.75	Call	3,860.82000		3.86082	3,032.24000	3.03224	3,860.820	14.39	0.65	0.00	0	814.00	
R2048	On 05/11/2020	Bond Future			12.52790		72.62134	12.77946	71.22421		15.50	0.00	0.00	0	0.00	
R2048	On 04/02/2021	Bond Future			12.71699		73.81919	12.98002	72.39924		15.17	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 07/05/2020	Bond Future			4.65425		102.56489	4.82820	102.41354		0.62	0.00	0.00	0	29,633.00	
R208	On 06/08/2020	Bond Future			3.91607		104.22221	4.15916	104.06890		0.41	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			2.17897		102.51212	2.59277	102.34987		0.16	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 07/05/2020	Bond Future			12.09037		59.87924	12.32538	58.78196		16.92	0.00	0.00	0	72,045.00	
R209	On 06/08/2020	Bond Future			12.26673		60.84681	12.51087	59.73208		17.15	0.00	0.00	0	200.00	
R209	On 05/11/2020	Bond Future			12.44280		58.68532	12.69725	57.54888		17.64	0.00	0.00	0	0.00	
R209	On 04/02/2021	Bond Future			12.62800		59.65334	12.89254	58.49831		16.60	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	

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
R210	On 07/05/2020	Bond Future		157.31272	157.31272		166.32533	166.32533			0.00	81,173,363.52	516	1,419.00
R210	On 06/08/2020	Bond Future		159.89385	159.89385		169.05501	169.05501			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future		159.80173	159.80173		169.10308	169.10308			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future		162.47423	162.47423		171.93167	171.93167			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 07/05/2020	Bond Future		161.88626	161.88626		162.46927	162.46927			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future		162.24713	162.24713		162.84044	162.84044			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future		164.91580	164.91580		165.50865	165.50865			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future		165.34431	165.34431		165.94759	165.94759			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 07/05/2020	Bond Future		11.76384	72.66345		12.02467	71.42876		13.58	0.00	0.00	0	16,774.00
R213	On 06/08/2020	Bond Future		11.95928	73.83758		12.23113	72.58329		13.78	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future		12.15949	71.49030		12.44384	70.21116		14.10	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future		12.37711	72.66952		12.67409	71.36947		13.38	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 07/05/2020	Bond Future		12.15680	58.74146		12.38169	57.67741		17.43	0.00	0.00	0	21,601.00
R214	On 07/05/2020	Bond Future	9.31	Call	0.01000	0.00001	0.00000	0.00000	0.010	17.56	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	0.50000	0.00050	0.18000	0.00018	0.500	17.56	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	8,034.66000	8.03466	9,086.97000	9.08697	8,034.660	17.56	0.98	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future		12.32519	59.69062		12.55908	58.60966		17.64	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future		12.49513	57.36717		12.73913	56.26505		18.17	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future		12.67770	58.31342		12.93190	57.19330		17.11	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 :												2,467,694,015.98	24,321	1 454 986.00
Grand Total:												2,467,694,015.98	24,321	1 454 986.00