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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 03/04/2020

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	93.53000	93.53000		93.21000	93.21000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	630.10900	630.10900		638.83700	638.83700			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	639.82500	639.82500		648.68800	648.68800			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	649.90300	649.90300		658.90700	658.90700			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	660.13000	660.13000		669.27500	669.27500			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	691.76700	691.76700		701.88300	701.88300			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	702.43400	702.43400		712.70800	712.70800			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	713.49800	713.49800		723.93400	723.93400			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	724.72600	724.72600		735.32600	735.32600			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	624.75900	624.75900		633.89900	633.89900			0.00	0.00	0	208.00
ALBI	On 06/08/2020	Index Future	634.39200	634.39200		643.67400	643.67400			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	644.38500	644.38500		653.81400	653.81400			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	654.52500	654.52500		664.10200	664.10200			0.00	0.00	0	0.00

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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	13.16491	65.97813		12.94401	66.98867				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	13.41387	67.00651		13.18313	68.03293				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	13.66798	64.26463		13.42703	65.30717				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	13.94400	65.27560		13.69192	66.33447				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	13.34844	66.19012		13.13232	67.27091				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	13.58598	67.22197		13.35971	68.31982				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	13.83037	64.00795		13.59327	65.12297				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	14.08687	65.01471		13.83833	66.14723				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	617.15200	617.15200		626.10900	626.10900				0.00	0.00	0	1,180.00
GOVI	On 06/08/2020	GOVI	626.66800	626.66800		635.76500	635.76500				0.00	0.00	0	1.00
GOVI	On 05/11/2020	GOVI	636.53900	636.53900		645.78000	645.78000				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	646.55500	646.55500		655.94100	655.94100				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	133.45083	133.45083		133.44550	133.44550				0.00	0.00	0	2,087.00
I2025	On 06/08/2020	Bond Future	134.05786	134.05786		134.05276	134.05276				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	136.17882	136.17882		136.17378	136.17378				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	136.82431	136.82431		136.81914	136.81914				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	96.51203	96.51203		93.83552	93.83552				0.00	0.00	0	2,571.00
I2029	On 06/08/2020	Bond Future	98.04031	98.04031		95.32170	95.32170				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	98.44905	98.44905		95.68750	95.68750				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	100.02083	100.02083		97.21521	97.21521				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	93.52022	93.52022		93.46493	93.46493				0.00	0.00	0	7,089.00
I2033	On 06/08/2020	Bond Future	95.00123	95.00123		94.94525	94.94525				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
I2033	On 05/11/2020	Bond Future		95.28442	95.28442		95.22769	95.22769			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future		96.80583	96.80583		96.74807	96.74807			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		109.17214	109.17214		109.24270	109.24270			0.00	0.00	0	11,962.00
I2038	On 06/08/2020	Bond Future		109.20636	109.20636		109.27829	109.27829			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future		110.93424	110.93424		111.00742	111.00742			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future		110.98554	110.98554		111.05972	111.05972			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		94.30002	94.30002		92.69818	92.69818			0.00	0.00	0	15,286.00
I2046	On 06/08/2020	Bond Future		95.79317	95.79317		94.16636	94.16636			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		95.51381	95.51381		93.86119	93.86119			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future		97.03856	97.03856		95.35966	95.35966			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		101.34708	101.34708		96.82265	96.82265			0.00	0.00	0	15,776.00
I2050	On 06/08/2020	Bond Future		101.07289	101.07289		96.47705	96.47705			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		102.67204	102.67204		98.00348	98.00348			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future		102.39183	102.39183		97.64858	97.64858			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		248.93200	248.93200		246.35400	246.35400			0.00	273,825,200.00	110	614.00
IGOV	On 06/08/2020	Index Future		252.83200	252.83200		250.21400	250.21400			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future		256.87500	256.87500		254.21500	254.21500			0.00	0.00	0	0.00
IGOV	On 04/02/2021	Index Future		260.97700	260.97700		258.27400	258.27400			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future		10.52719	103.95217		10.21820	105.41055		7.68	0.00	60,188,306.43	579	89,021.00
R186	On 07/05/2020	Bond Future	7.90	Put	13,322.28000	13.32228	11,863.90000	11.86390	13,322.280	7.57	1.00	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	10,088.13000	10.08813	8,629.99000	8.62999	10,088.130	7.57	1.00	0.00	0	23,172.00
R186	On 06/08/2020	Bond Future		10.76271	100.27641		10.43579	101.75778		8.18	0.00	0.00	0	2,190.00
R186	On 05/11/2020	Bond Future		11.00617	101.83951		10.66012	103.34408		7.98	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	24.31000	0.02431	49.71000	0.04971	24.310	7.76	0.01	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	66.79000	0.06679	126.37000	0.12637	66.790	7.76	0.03	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	8,221.46000	8.22146	6,925.74000	6.92574	8,221.460	7.76	0.89	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future		11.27678	98.14616		10.90959	99.67434		7.91	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		309.23412	309.23412		309.23442	309.23442			0.00	0.00	0	2,507.00
R197	On 06/08/2020	Bond Future		306.34766	306.34766		306.34886	306.34886			0.00	0.00	0	0.00

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R197	On 05/11/2020	Bond Future			311.19459		311.19459		311.19605	311.19605			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			308.17664		308.17664		308.17792	308.17792			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			210.97867		210.97867		206.62370	206.62370			0.00	0.00	0	7,982.00
R202	On 06/08/2020	Bond Future			210.18554		210.18554		205.76207	205.76207			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			213.51095		213.51095		209.01776	209.01776			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			212.67782		212.67782		208.11280	208.11280			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			7.45733		102.26045		7.14228	103.05162		3.36	0.00	0.00	0	57,324.00
R2023	On 06/08/2020	Bond Future			7.58165		103.85433		7.23198	104.65811		3.25	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.72687		101.55051		7.33581	102.36692		3.17	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			7.91816		103.14824		7.47421	103.97743		2.90	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 07/05/2020	Bond Future			11.46965		82.19524		11.24321	83.33073		11.09	0.00	0.00	0	104,874.00
R2030	On 07/05/2020	Bond Future	8.45	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.79	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Put	14,559.93000		14.55993		13,424.44000	13.42444	14,559.930	10.79	1.00	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.85	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.79	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.90	Put	14,250.60000		14.25060		13,115.11000	13.11511	14,250.600	10.79	1.00	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			11.68731		79.46827		11.45042	80.62167		11.82	0.00	0.00	0	200.00
R2030	On 06/08/2020	Bond Future	8.36	Call	1.49000		0.00149		3.36000	0.00336	1.490	11.46	0.00	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	2.41000		0.00241		5.28000	0.00528	2.410	11.46	0.00	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	7.64000		0.00764		15.56000	0.01556	7.640	11.46	0.00	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	13.43000		0.01343		26.36000	0.02636	13.430	11.46	0.01	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	20.52000		0.02052		39.15000	0.03915	20.520	11.46	0.01	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	12,055.85000		12.05585		10,933.18000	10.93318	12,055.850	11.46	0.98	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	83.15000		0.08315		143.56000	0.14356	83.150	11.46	0.04	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	10.00	Call	145.40000		0.14540		240.57000	0.24057	145.400	11.46	0.06	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.70	Call	548.96000		0.54896		813.91000	0.81391	548.960	11.46	0.19	0.00	0	470.00
R2030	On 05/11/2020	Bond Future			11.89870		80.70712		11.65133	81.87862		11.63	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	9.12000		0.00912		15.94000	0.01594	9.120	11.19	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	15.75000		0.01575		26.80000	0.02680	15.750	11.19	0.01	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	16.46000		0.01646		27.95000	0.02795	16.460	11.19	0.01	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	23.79000		0.02379		39.64000	0.03964	23.790	11.19	0.01	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	8.73	Call	36.04000		0.03604		58.76000	0.05876	36.040	11.19	0.02	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	45.82000		0.04582		73.74000	0.07374	45.820	11.19	0.02	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	46.73000		0.04673		75.13000	0.07513	46.730	11.19	0.02	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	64.85000		0.06485		102.41000	0.10241	64.850	11.19	0.03	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	9.04	Call	66.09000		0.06609		104.25000	0.10425	66.090	11.19	0.03	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	93.75000		0.09375		145.02000	0.14502	93.750	11.19	0.04	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	11,962.69000		11.96269		10,879.15000	10.87915	11,962.690	11.19	0.94	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	10,653.80000		10.65380		9,603.37000	9.60337	10,653.800	11.19	0.91	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	10.06	Put	9,649.62000	9.64962	8,631.41000	8.63141	9,649.620	11.19	0.89	0.00	0	1,000.00		
R2030	On 05/11/2020	Bond Future	10.37	Put	8,177.13000	8.17713	7,219.39000	7.21939	8,177.130	11.19	0.84	0.00	0	15,947.00		
R2030	On 05/11/2020	Bond Future	10.47	Put	7,725.75000	7.72575	6,790.24000	6.79024	7,725.750	11.19	0.83	0.00	0	3,000.00		
R2030	On 04/02/2021	Bond Future			12.13155	77.97065	11.87261	79.16048		11.65	0.00	0.00	0	0.00		
R2030	On 04/02/2021	Bond Future	8.36	Call	33.41000	0.03341	52.46000	0.05246	33.410	10.89	0.01	0.00	0	800.00		
R2030	On 04/02/2021	Bond Future	8.37	Call	34.01000	0.03401	53.37000	0.05337	34.010	10.89	0.01	0.00	0	1,000.00		
R2030	On 04/02/2021	Bond Future	8.86	Call	78.49000	0.07849	118.29000	0.11829	78.490	10.89	0.03	0.00	0	800.00		
R2030	On 04/02/2021	Bond Future	9.12	Call	118.23000	0.11823	174.54000	0.17454	118.230	10.89	0.04	0.00	0	1,000.00		
R2030	On 04/02/2021	Bond Future	10.20	Put	9,998.85000	9.99885	8,994.60000	8.99460	9,998.850	10.89	0.86	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	0.00	0	0.00		
R2032	On 07/05/2020	Bond Future			11.88143	78.11455	11.65515	79.31170		12.32	0.00	39,369,733.20	504	80,783.00		
R2032	On 07/05/2020	Bond Future	8.82	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.78	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	11.78	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	11.78	0.00	0.00	0	3,000.00		
R2032	On 07/05/2020	Bond Future	9.20	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.78	0.00	0.00	0	7,500.00		
R2032	On 07/05/2020	Bond Future	9.30	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.78	0.00	0.00	0	7,500.00		
R2032	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000	0.01000	0.00001	0.000	11.78	0.00	0.00	0	7,500.00		
R2032	On 07/05/2020	Bond Future	9.54	Put	13,760.07000	13.76007	12,562.94000	12.56294	13,760.070	11.78	1.00	0.00	0	3,000.00		
R2032	On 06/08/2020	Bond Future			12.09172	79.33208	11.85567	80.54806		12.48	0.00	0.00	0	300.00		
R2032	On 06/08/2020	Bond Future	8.79	Call	1.14000	0.00114	2.65000	0.00265	1.140	11.89	0.00	0.00	0	800.00		
R2032	On 06/08/2020	Bond Future	9.29	Call	6.51000	0.00651	13.59000	0.01359	6.510	11.89	0.00	0.00	0	800.00		
R2032	On 06/08/2020	Bond Future	9.91	Put	12,395.30000	12.39530	11,213.46000	11.21346	12,395.300	11.89	0.98	0.00	0	800.00		
R2032	On 05/11/2020	Bond Future			12.30483	76.41435	12.05864	77.64931		13.04	0.00	0.00	0	0.00		
R2032	On 05/11/2020	Bond Future	8.94	Call	22.55000	0.02255	37.88000	0.03788	22.550	12.41	0.01	0.00	0	1,000.00		
R2032	On 05/11/2020	Bond Future	9.11	Call	32.55000	0.03255	53.64000	0.05364	32.550	12.41	0.01	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	9.44	Call	63.63000	0.06363	101.13000	0.10113	63.630	12.41	0.02	0.00	0	1,000.00		
R2032	On 05/11/2020	Bond Future	9.61	Call	88.00000	0.08800	137.34000	0.13734	88.000	12.41	0.03	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	10.99	Put	7,687.56000	7.68756	6,727.78000	6.72778	7,687.560	12.41	0.81	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	11.08	Put	7,274.02000	7.27402	6,338.08000	6.33808	7,274.020	12.41	0.79	0.00	0	1,000.00		
R2032	On 04/02/2021	Bond Future			12.53333	77.61642	12.27625	78.87084		12.50	0.00	0.00	0	0.00		
R2032	On 04/02/2021	Bond Future	8.79	Call	36.16000	0.03616	56.45000	0.05645	36.160	11.71	0.01	0.00	0	800.00		
R2032	On 04/02/2021	Bond Future	9.29	Call	86.29000	0.08629	129.22000	0.12922	86.290	11.71	0.03	0.00	0	800.00		
R2032	On 04/02/2021	Bond Future	10.82	Put	9,657.65000	9.65765	8,642.62000	8.64262	9,657.650	11.71	0.83	0.00	0	800.00		
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00		
R2035	On 07/05/2020	Bond Future			12.10845	79.72728	11.88214	81.02142		12.90	0.00	0.00	0	132,532.00		
R2035	On 07/05/2020	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.03	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	12.03	0.00	0.00	0	3,530.00		
R2035	On 07/05/2020	Bond Future	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.03	0.00	0.00	0	7,500.00		
R2035	On 07/05/2020	Bond Future	9.75	Call	0.00000	0.00000	0.01000	0.00001	0.000	12.03	0.00	0.00	0	5,000.00		
R2035	On 07/05/2020	Bond Future	9.78	Call	0.00000	0.00000	0.01000	0.00001	0.000	12.03	0.00	0.00	0	3,530.00		
R2035	On 07/05/2020	Bond Future	9.85	Call	0.00000	0.00000	0.02000	0.00002	0.000	12.03	0.00	0.00	0	7,500.00		
R2035	On 07/05/2020	Bond Future	10.57	Put	9,477.13000	9.47713	8,186.93000	8.18693	9,477.130	12.03	1.00	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	8,284.44000	8.28444	7,001.45000	7.00145	8,284.440	12.03	1.00	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			12.31026	80.96992	12.07432	82.28445		13.00	0.00	0.00	0	410.00
R2035	On 06/08/2020	Bond Future	8.75	Call	0.17000	0.00017	0.46000	0.00046	0.170	12.01	0.00	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	0.51000	0.00051	1.30000	0.00130	0.510	12.01	0.00	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	0.75000	0.00075	1.86000	0.00186	0.750	12.01	0.00	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	6.81000	0.00681	14.67000	0.01467	6.810	12.01	0.00	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	11,426.01000	11.42601	10,171.01000	10.17101	11,426.010	12.01	0.97	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			12.51632	77.74016	12.27049	79.07522		13.58	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			12.74125	78.96313	12.48453	80.31915		13.06	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	15,851.62000	15.85162	14,593.05000	14.59305	15,851.620	12.25	0.94	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	9,921.29000	9.92129	8,842.40000	8.84240	9,921.290	12.25	0.82	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			12.17916	76.32676	11.95789	77.58207		13.45	0.00	19,234,343.52	252	85,505.00
R2037	On 07/05/2020	Bond Future	9.70	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.61	0.00	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	0.00000	0.00000	0.04000	0.00004	0.000	12.61	0.00	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			12.38117	73.25784	12.15042	74.53291		14.36	0.00	0.00	0	300.00
R2037	On 05/11/2020	Bond Future			12.57492	74.39992	12.33481	75.69494		14.21	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			12.78577	71.31379	12.53533	72.62913		14.50	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	97.62000	0.09762	145.04000	0.14504	97.620	13.60	0.03	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	14,874.71000	14.87471	13,677.38000	13.67738	14,874.710	13.60	0.92	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	349.13000	0.34913	485.90000	0.48590	349.130	13.60	0.09	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	11,804.39000	11.80439	10,690.03000	10.69003	11,804.390	13.60	0.87	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	6,573.73000	6.57373	5,722.56000	5.72256	6,573.730	13.60	0.68	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	1,859.91000	1.85991	2,344.83000	2.34483	1,859.910	13.60	0.34	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	2,036.51000	2.03651	1,683.65000	1.68365	2,036.510	15.57	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			12.19741	78.81355	11.97605	80.14701		13.72	0.00	218,707,601.25	2,775	68,460.00
R2040	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.61	0.00	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.61	0.00	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	0.00000	0.00000	0.02000	0.00002	0.000	12.61	0.00	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	0.01000	0.00001	0.07000	0.00007	0.010	12.61	0.00	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	11.10	Call	14.90000	0.01490	52.16000	0.05216	14.900	12.61	0.01	0.00	0	450.00
R2040	On 07/05/2020	Bond Future	11.80	Call	379.25000	0.37925	787.20000	0.78720	379.250	12.61	0.22	0.00	0	450.00
R2040	On 07/05/2020	Bond Future	12.20	Call	1,279.20000	1.27920	2,085.09000	2.08509	1,279.200	13.25	0.51	0.00	0	325.00
R2040	On 07/05/2020	Bond Future	12.70	Call	3,241.86000	3.24186	4,397.70000	4.39770	3,241.860	14.06	0.81	0.00	0	325.00
R2040	On 06/08/2020	Bond Future			12.39461	75.53283	12.16366	76.88729		14.63	0.00	0.00	0	600.00
R2040	On 06/08/2020	Bond Future	9.57	Call	2.53000	0.00253	5.84000	0.00584	2.530	13.25	0.00	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	15.73000	0.01573	32.10000	0.03210	15.730	13.25	0.01	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	10,437.43000	10.43743	9,178.37000	9.17837	10,437.430	13.25	0.95	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	10,032.27000	10.03227	8,785.44000	8.78544	10,032.270	13.25	0.94	0.00	0	12,538.00
R2040	On 06/08/2020	Bond Future	11.26	Put	7,439.46000	7.43946	6,307.41000	6.30741	7,439.460	13.25	0.87	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			12.58343		76.71042		12.34301	78.08610		14.30	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	22.74000		0.02274		39.13000	0.03913	22.740	13.22	0.01	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	39.89000		0.03989		66.56000	0.06656	39.890	13.22	0.01	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	73.52000		0.07352		118.53000	0.11853	73.520	13.22	0.03	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	119.08000		0.11908		186.60000	0.18660	119.080	13.22	0.04	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	7,514.64000		7.51464		6,492.78000	6.49278	7,514.640	13.22	0.77	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	6,514.71000		6.51471		5,563.36000	5.56336	6,514.710	13.22	0.73	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			12.78882		73.41021		12.53793	74.80750		14.59	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	62.54000		0.06254		96.01000	0.09601	62.540	13.70	0.02	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	72.73000		0.07273		110.85000	0.11085	72.730	13.70	0.02	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	174.25000		0.17425		254.17000	0.25417	174.250	13.70	0.05	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	228.47000		0.22847		328.55000	0.32855	228.470	13.70	0.06	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	8,496.60000		8.49660		7,483.95000	7.48395	8,496.600	13.70	0.75	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	7,662.40000		7.66240		6,701.07000	6.70107	7,662.400	13.70	0.72	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			12.21531		75.75519		12.01925	76.92720		14.16	0.00	33,408,038.79	441	83,195.00
R2044	On 07/05/2020	Bond Future	9.26	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.07	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	13.07	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	13.07	0.00	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.07	0.00	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	0.00000		0.00000		0.01000	0.00001	0.000	13.07	0.00	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	0.00000		0.00000		0.01000	0.00001	0.000	13.07	0.00	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	9,182.47000		9.18247		8,016.24000	8.01624	9,182.470	13.07	1.00	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	7,694.31000		7.69431		6,541.15000	6.54115	7,694.310	13.07	0.99	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	7,210.81000		7.21081		6,065.64000	6.06564	7,210.810	13.07	0.99	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			12.40672		72.55207		12.20207	73.74255		15.11	0.00	0.00	0	3,339.00
R2044	On 06/08/2020	Bond Future	9.01	Call	0.17000		0.00017		0.42000	0.00042	0.170	13.75	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	0.89000		0.00089		1.98000	0.00198	0.890	13.75	0.00	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	3.14000		0.00314		6.53000	0.00653	3.140	13.75	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	10.47000		0.01047		20.28000	0.02028	10.470	13.75	0.01	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	9,597.28000		9.59728		8,511.95000	8.51195	9,597.280	13.75	0.93	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	8,555.77000		8.55577		7,506.80000	7.50680	8,555.770	13.75	0.90	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			12.58980		73.68316		12.37667	74.89230		14.79	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	3.34000		0.00334		5.90000	0.00590	3.340	13.71	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	11.65000		0.01165		19.48000	0.01948	11.650	13.71	0.00	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	13.39000		0.01339		22.24000	0.02224	13.390	13.71	0.01	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	35.92000		0.03592		56.94000	0.05694	35.920	13.71	0.01	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	64.65000		0.06465		99.54000	0.09954	64.650	13.71	0.02	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	72.31000		0.07231		110.70000	0.11070	72.310	13.71	0.03	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	75.59000		0.07559		115.45000	0.11545	75.590	13.71	0.03	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	10,049.20000		10.04920		9,029.78000	9.02978	10,049.200	13.71	0.86	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	9,383.94000		9.38394		8,390.75000	8.39075	9,383.940	13.71	0.85	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	8,181.81000		8.18181		7,244.12000	7.24412	8,181.810	13.71	0.80	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	7,909.06000		7.90906		6,985.57000	6.98557	7,909.060	13.71	0.79	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			12.78881		70.46057		12.56630	71.68864		15.09	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	78.84000		0.07884		114.41000	0.11441	78.840	14.16	0.02	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	16,513.64000		16.51364		15,375.12000	15.37512	16,513.640	14.16	0.94	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	12,700.98000		12.70098		11,644.41000	11.64441	12,700.980	14.16	0.88	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			12.16576		74.69533		11.97471	75.85213		14.44	0.00	0.00	0	98,621.00
R2048	On 07/05/2020	Bond Future	9.69	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.28	0.00	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	13,707.58000		13.70758		12,550.85000	12.55085	13,707.580	13.28	1.00	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	9,809.12000		9.80912		8,655.70000	8.65570	9,809.120	13.28	1.00	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			12.34612		75.85957		12.14680	77.03461		14.50	0.00	0.00	0	400.00
R2048	On 06/08/2020	Bond Future	9.00	Call	0.13000		0.00013		0.31000	0.00031	0.130	13.13	0.00	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	0.46000		0.00046		1.05000	0.00105	0.460	13.13	0.00	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	36.64000		0.03664		65.08000	0.06508	36.640	13.13	0.02	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	152.83000		0.15283		245.90000	0.24590	152.830	13.13	0.06	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	279.34000		0.27934		429.64000	0.42964	279.340	13.13	0.10	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	1,087.53000		1.08753		1,495.53000	1.49553	1,087.530	13.18	0.30	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	2,181.51000		2.18151		2,799.59000	2.79959	2,181.510	13.80	0.48	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	3,828.84000		3.82884		4,646.73000	4.64673	3,828.840	14.50	0.66	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			12.52931		72.61336		12.32148	73.80677		15.04	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future			12.72854		73.75570		12.51130	74.96782		14.41	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			4.62348		102.59170		4.61953	102.59514		0.62	0.00	0.00	0	29,633.00
R208	On 06/08/2020	Bond Future			3.96594		104.19072		3.95995	104.19450		0.41	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			2.42481		102.41567		2.41479	102.41959		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			12.07188		59.96690		11.85074	61.03065		15.76	0.00	53,490,474.80	892	72,007.00
R209	On 06/08/2020	Bond Future			12.25492		60.90156		12.02519	61.98206		15.97	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future			12.43877		58.70359		12.20020	59.80098		16.48	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			12.63392		59.62710		12.38594	60.74173		15.63	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		173.50740	173.50740		173.49828	173.49828			0.00	0.00	0	1,419.00
R210	On 06/08/2020	Bond Future		176.25499	176.25499		176.24620	176.24620			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future		176.32240	176.32240		176.31356	176.31356			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future		179.13750	179.13750		179.12842	179.12842			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		165.02157	165.02157		165.02302	165.02302			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future		165.33968	165.33968		165.34159	165.34159			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future		167.95561	167.95561		167.95769	167.95769			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future		168.30784	168.30784		168.30986	168.30986			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		11.70352	72.95320		11.47723	74.05456		12.60	0.00	24,220,462.40	332	16,776.00
R213	On 06/08/2020	Bond Future		11.90530	74.09029		11.66943	75.20900		12.77	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future		12.11306	71.70220		11.86729	72.83843		13.16	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future		12.34091	72.83027		12.08428	73.98432		12.51	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		12.12370	58.90091		11.90747	59.96087		16.22	0.00	0.00	0	21,613.00
R214	On 07/05/2020	Bond Future	9.31	Call	0.00000	0.00000	0.00000	0.00000	0.000	16.00	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	0.03000	0.00003	0.16000	0.00016	0.030	16.00	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	7,859.07000	7.85907	6,810.92000	6.81092	7,859.070	16.00	0.99	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future		12.29792	59.81894		12.07307	60.89560		16.41	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future		12.47462	57.46149		12.24094	58.55504		17.00	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future		12.66610	58.36546		12.42275	59.47614		16.10	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>722,444,160.39</b>	<b>5,885</b>	<b>1 455 743.00</b>
<b>Grand Total:</b>												<b>722,444,160.39</b>	<b>5,885</b>	<b>1 455 743.00</b>