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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/05/2020

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	91.01000	91.01000		91.11000	91.11000			0.00	0.00	0	51.00
AL37	On 06/08/2020	Index Future	722.97300	722.97300		723.06400	723.06400			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	732.01600	732.01600		732.11100	732.11100			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	741.16400	741.16400		741.26100	741.26100			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	750.68400	750.68400		750.78300	750.78300			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	799.48500	799.48500		799.58500	799.58500			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	809.48500	809.48500		809.59100	809.59100			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	819.60100	819.60100		819.70900	819.70900			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	830.12800	830.12800		830.23800	830.23800			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	705.34200	705.34200		705.43000	705.43000			0.00	14,106,840.00	2	208.00
ALBI	On 05/11/2020	Index Future	714.16400	714.16400		714.25700	714.25700			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	723.08900	723.08900		723.18400	723.18400			0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	732.37700	732.37700		732.47300	732.47300			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 06/08/2020	Bond Future			12.03541		73.51540	11.91334	74.13770				0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future			12.27696		70.64763	12.14954	71.27865				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future			12.53863		71.53093	12.40555	72.16999				0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future			12.80241		68.67050	12.66344	69.31800				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 06/08/2020	Bond Future			12.37948		73.47457	12.25159	74.19858				0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future			12.61164		70.12523	12.47779	70.85921				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future			12.85485		71.00213	12.71485	71.74549				0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future			13.10972		67.65535	12.96301	68.40845				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 06/08/2020	GOVI			697.38500		697.38500	697.47200	697.47200				0.00	0.00	0	1,041.00
GOVI	On 05/11/2020	GOVI			706.10800		706.10800	706.20000	706.20000				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI			714.93200		714.93200	715.02500	715.02500				0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI			724.11500		724.11500	724.21000	724.21000				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future			136.69980		136.69980	136.61107	136.61107				0.00	0.00	0	3,096.00
I2025	On 05/11/2020	Bond Future			138.42576		138.42576	138.33775	138.33775				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future			138.66540		138.66540	138.57663	138.57663				0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future			140.47897		140.47897	140.38935	140.38935				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 06/08/2020	Bond Future			99.78394		99.78394	99.69616	99.69616				0.00	0.00	0	4,982.00
I2029	On 05/11/2020	Bond Future			99.90662		99.90662	99.81909	99.81909				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future			101.17900		101.17900	101.09053	101.09053				0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future			101.35089		101.35089	101.26152	101.26152				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 06/08/2020	Bond Future			96.53536		96.53536	97.66311	97.66311				0.00	0.00	0	11,410.00
I2033	On 05/11/2020	Bond Future			96.54148		96.54148	97.68486	97.68486				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 04/02/2021	Bond Future			97.77103		97.77103		98.92912	98.92912			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future			97.82020		97.82020		98.99378	98.99378			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 06/08/2020	Bond Future			107.91277		107.91277		108.33655	108.33655			0.00	14,784,049.49	137	11,161.00
I2038	On 05/11/2020	Bond Future			109.27542		109.27542		109.70604	109.70604			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			108.95344		108.95344		109.38983	109.38983			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future			110.37851		110.37851		110.82094	110.82094			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 06/08/2020	Bond Future			97.14505		97.14505		98.05817	98.05817			0.00	2,331,481.20	24	15,257.00
I2046	On 05/11/2020	Bond Future			96.58505		96.58505		97.51108	97.51108			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			97.81508		97.81508		98.75317	98.75317			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future			97.28547		97.28547		98.23593	98.23593			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 06/08/2020	Bond Future			98.34501		98.34501		98.99721	98.99721			0.00	12,588,161.28	128	15,749.00
I2050	On 05/11/2020	Bond Future			99.58675		99.58675		100.24862	100.24862			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			98.94464		98.94464		99.61511	99.61511			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future			100.23900		100.23900		100.91839	100.91839			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 06/08/2020	Index Future			254.74300		254.74300		256.77900	256.77900			0.00	0.00	0	587.00
IGOV	On 05/11/2020	Index Future			257.99200		257.99200		260.05400	260.05400			0.00	0.00	0	47.00
IGOV	On 04/02/2021	Index Future			261.27700		261.27700		263.36600	263.36600			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future			264.69400		264.69400		266.81000	266.81000			0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future			7.97149		113.89345		7.89813	114.28267		10.08	0.00	115,601,851.75	1,015	81,854.00
R186	On 06/08/2020	Bond Future	8.00	Call	2,284.75000		2.28475		2,305.87000	2.30587	2,284.750	10.08	0.52	0.00	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	5,874.44000		5.87444		6,088.45000	6.08845	5,874.440	10.96	0.82	0.00	0	900.00
R186	On 05/11/2020	Bond Future			8.12826		115.30445		8.05049	115.70009		9.54	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.00	Call	941.53000		0.94153		820.00000	0.82000	941.530	9.23	0.23	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,364.60000		2.36460		2,229.37000	2.22937	2,364.600	9.48	0.44	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	2,739.74000		2.73974		2,617.46000	2.61746	2,739.740	9.54	0.48	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	3,655.77000		3.65577		3,562.93000	3.56293	3,655.770	9.73	0.57	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	1,166.47000		1.16647		874.71000	0.87471	1,166.470	10.30	0.23	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.30262		111.45991		8.22024	111.86082		9.16	0.00	0.00	0	0.00
R186	On 06/05/2021	Bond Future			8.48659		112.89277		8.39914	113.29915		9.07	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

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
R197	On 06/08/2020	Bond Future			306.89373	306.89373		306.65226	306.65226			0.00	0.00	0	2,549.00
R197	On 05/11/2020	Bond Future			310.76809	310.76809		310.52779	310.52779			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			306.78462	306.78462		306.54209	306.54209			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			310.79757	310.79757		310.55259	310.55259			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 06/08/2020	Bond Future			213.75955	213.75955		221.28118	221.28118			0.00	1,282,557.30	6	7,718.00
R202	On 05/11/2020	Bond Future			216.45793	216.45793		224.07780	224.07780			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			214.99674	214.99674		222.71395	222.71395			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			217.80855	217.80855		225.62743	225.62743			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 06/08/2020	Bond Future			5.29182	109.26778		5.26057	109.34416		3.16	0.00	0.00	0	27,356.00
R2023	On 05/11/2020	Bond Future			5.32138	106.70899		5.28579	106.78781		2.97	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.36398	108.04288		5.32348	108.12296		2.59	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			5.38612	105.51738		5.33948	105.59879		2.42	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 06/08/2020	Bond Future			9.58193	90.55192		9.48398	91.11612		15.88	0.00	102,323,669.60	1,130	119,463.00
R2030	On 06/08/2020	Bond Future	8.36	Call	503.25000	0.50325		499.95000	0.49995	503.250	15.19	0.15	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	634.56000	0.63456		637.73000	0.63773	634.560	15.19	0.18	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	1,111.11000	1.11111		1,125.17000	1.12517	1,111.110	15.31	0.28	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	1,461.66000	1.46166		1,471.53000	1.47153	1,461.660	15.48	0.34	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	1,786.14000	1.78614		1,794.22000	1.79422	1,786.140	15.63	0.39	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	3,263.43000	3.26343		2,735.10000	2.73510	3,263.430	15.82	0.54	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	3,301.10000	3.30110		3,401.91000	3.40191	3,301.100	16.13	0.57	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	10.00	Call	4,171.15000	4.17115		4,303.39000	4.30339	4,171.150	16.50	0.64	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.21	Call	4,969.23000	4.96923		5,132.63000	5.13263	4,969.230	16.85	0.70	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	10.40	Put	1,192.83000	1.19283		832.96000	0.83296	1,192.830	17.17	0.25	0.00	0	5,000.00
R2030	On 06/08/2020	Bond Future	10.70	Call	6,948.27000	6.94827		7,261.50000	7.26150	6,948.270	17.34	0.81	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.87	Put	650.45000	0.65045		462.97000	0.46297	650.450	17.34	0.16	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	11.47	Put	260.47000	0.26047		176.16000	0.17616	260.470	17.34	0.07	0.00	0	650.00
R2030	On 05/11/2020	Bond Future			9.75547	91.67441		9.65318	92.24694		15.20	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	789.68000	0.78968		733.29000	0.73329	789.680	14.54	0.17	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,034.44000	1.03444		979.39000	0.97939	1,034.440	14.54	0.21	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	1,057.17000	1.05717		1,002.42000	1.00242	1,057.170	14.54	0.21	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,265.70000	1.26570		1,214.88000	1.21488	1,265.700	14.54	0.24	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,547.99000	1.54799		1,505.16000	1.50516	1,547.990	14.54	0.28	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,748.32000	1.74832		1,701.42000	1.70142	1,748.320	14.59	0.31	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,765.97000	1.76597		1,718.55000	1.71855	1,765.970	14.59	0.31	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,084.68000	2.08468		2,028.21000	2.02821	2,084.680	14.68	0.35	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,105.15000	2.10515		2,047.53000	2.04753	2,105.150	14.69	0.35	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,513.21000	2.51321		2,438.22000	2.43822	2,513.210	14.83	0.40	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	4,272.93000	4.27293		3,645.08000	3.64508	4,272.930	15.11	0.51	0.00	0	3,000.00

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R2030	On 05/11/2020	Bond Future	9.86	Put	3,586.56000		3.58656	2,991.75000	2.99175	3,586.560	15.29	0.46	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	3,112.93000		3.11293	2,541.04000	2.54104	3,112.930	15.48	0.41	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	2,508.35000		2.50835	1,956.23000	1.95623	2,508.350	15.88	0.35	0.00	0	15,947.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	2,340.53000		2.34053	1,796.04000	1.79604	2,340.530	16.02	0.33	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.94612		88.81543	9.83926	89.39530		14.62	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,290.25000		1.29025	1,254.92000	1.25492	1,290.250	13.96	0.22	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,301.92000		1.30192	1,266.85000	1.26685	1,301.920	13.96	0.23	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,991.35000		1.99135	1,959.32000	1.95932	1,991.350	14.03	0.31	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,480.55000		2.48055	2,417.97000	2.41797	2,480.550	14.19	0.36	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	3,868.98000		3.86898	3,282.09000	3.28209	3,868.980	15.03	0.43	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			10.14540		89.95747	10.03369	90.54506		14.60	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	9.15	Call	2,868.65000		2.86865	2,808.82000	2.80882	2,868.650	14.03	0.36	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	10.04	Put	5,492.72000		5.49272	4,836.21000	4.83621	5,492.720	14.63	0.49	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	10.74	Put	3,955.37000		3.95537	3,327.63000	3.32763	3,955.370	15.30	0.38	0.00	0	700.00	
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 06/08/2020	Bond Future			10.29648		89.30525	10.18852	89.96157		17.76	0.00	3,840,125.75	43	98,712.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	352.88000		0.35288	329.84000	0.32984	352.880	16.74	0.11	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	813.84000		0.81384	804.48000	0.80448	813.840	16.76	0.21	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	4,365.29000		4.36529	3,721.84000	3.72184	4,365.290	17.38	0.61	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			10.48311		86.26341	10.37057	86.92912		17.87	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	1,048.38000		1.04838	966.70000	0.96670	1,048.380	16.94	0.20	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	1,253.86000		1.25386	1,173.68000	1.17368	1,253.860	16.94	0.23	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	1,767.66000		1.76766	1,665.86000	1.66586	1,767.660	17.10	0.29	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	2,097.93000		2.09793	1,969.38000	1.96938	2,097.930	17.27	0.33	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	3,130.16000		3.13016	2,422.54000	2.42254	3,130.160	18.89	0.37	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	2,957.69000		2.95769	2,263.56000	2.26356	2,957.690	19.05	0.36	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.68295		87.34188	10.56567	88.01619		16.44	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	1,134.65000		1.13465	1,060.72000	1.06072	1,134.650	15.63	0.19	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,759.19000		1.75919	1,694.36000	1.69436	1,759.190	15.63	0.26	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	4,583.86000		4.58386	3,862.32000	3.86232	4,583.860	16.74	0.45	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			10.88788		84.31584	10.76559	84.99905		17.24	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future			10.91106		89.28719	10.77732	90.15166		19.28	0.00	77,858,429.68	872	104,678.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	96.19000		0.09619	88.63000	0.08863	96.190	17.83	0.03	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	167.30000		0.16730	160.17000	0.16017	167.300	17.83	0.05	0.00	0	24,761.00	
R2035	On 06/08/2020	Bond Future	9.09	Call	201.92000		0.20192	195.72000	0.19572	201.920	17.83	0.06	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	9.67	Call	594.09000		0.59409	612.86000	0.61286	594.090	17.83	0.15	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	10.45	Put	5,033.60000		5.03360	4,171.57000	4.17157	5,033.600	18.86	0.63	0.00	0	500.00	
R2035	On 05/11/2020	Bond Future			11.10461		85.91316	10.96534	86.78968		19.55	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future			11.31513		86.98721	11.16998	87.87485		17.94	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	9,903.20000		9.90320	9,038.94000	9.03894	9,903.200	16.96	0.69	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	5,876.91000		5.87691	5,002.76000	5.00276	5,876.910	17.84	0.50	0.00	0	650.00	

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 06/05/2021	Bond Future			11.52265		83.62320		11.37150	84.52250		18.90	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	2,998.08000		2.99808		2,993.10000	2.99310	2,998.080	18.03	0.33	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.32	Put	6,923.83000		6.92383		6,006.77000	6.00677	6,923.830	18.96	0.49	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.02	Put	5,093.97000		5.09397		4,224.01000	4.22401	5,093.970	19.81	0.39	0.00	0	793.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			11.16548		80.38674		11.03708	81.20218		21.76	0.00	1,688,121.54	21	87,863.00
R2037	On 05/11/2020	Bond Future			11.35356		81.38343		11.21999	82.21018		20.95	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			11.55759		78.14558		11.41850	78.98284		20.26	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	1,326.26000		1.32626		1,268.69000	1.26869	1,326.260	19.18	0.20	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	10,102.23000		10.10223		9,243.10000	9.24310	10,102.230	19.18	0.69	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	2,586.41000		2.58641		2,575.79000	2.57579	2,586.410	19.18	0.33	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	7,845.59000		7.84559		6,964.63000	6.96463	7,845.590	19.57	0.60	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	4,513.01000		4.51301		3,777.37000	3.77737	4,513.010	20.76	0.41	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	6,755.55000		6.75555		6,862.45000	6.86245	6,755.550	20.86	0.60	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	1,480.21000		1.48021		1,149.67000	1.14967	1,480.210	21.84	0.17	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.76745		79.15064		11.62261	79.99885		20.26	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 06/08/2020	Bond Future			11.28817		82.40582		11.17001	83.20029		21.99	0.00	824,058.20	10	52,528.00
R2040	On 06/08/2020	Bond Future	9.57	Call	250.44000		0.25044		237.50000	0.23750	250.440	20.06	0.07	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	633.61000		0.63361		636.74000	0.63674	633.610	20.06	0.16	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	5,404.79000		5.40479		4,614.09000	4.61409	5,404.790	21.10	0.64	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	5,142.39000		5.14239		4,363.45000	4.36345	5,142.390	21.24	0.62	0.00	0	12,538.00
R2040	On 06/08/2020	Bond Future	11.26	Put	3,588.48000		3.58848		2,927.30000	2.92730	3,588.480	22.01	0.49	0.00	0	517.00
R2040	On 05/11/2020	Bond Future			11.47386		83.42765		11.35088	84.23315		21.24	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	720.67000		0.72067		653.13000	0.65313	720.670	19.73	0.13	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	949.64000		0.94964		880.52000	0.88052	949.640	19.73	0.17	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	1,283.11000		1.28311		1,217.97000	1.21797	1,283.110	19.73	0.21	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	10.23	Call	1,627.68000		1.62768		1,572.09000	1.57209	1,627.680	19.73	0.25	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	3,500.68000		3.50068		3,335.09000	3.33509	3,500.680	20.94	0.43	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	11.50	Put	4,888.85000		4.88885		4,027.70000	4.02770	4,888.850	21.56	0.46	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	4,326.60000		4.32660		3,479.74000	3.47974	4,326.600	21.92	0.42	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.67519		79.96503		11.54704	80.78081		20.53	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	986.03000		0.98603		931.24000	0.93124	986.030	19.32	0.15	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	1,068.07000		1.06807		1,013.85000	1.01385	1,068.070	19.32	0.16	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	1,698.43000		1.69843		1,657.57000	1.65757	1,698.430	19.32	0.24	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,962.27000		1.96227		1,930.38000	1.93038	1,962.270	19.32	0.27	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	5,979.09000		5.97909		5,124.21000	5.12421	5,979.090	20.61	0.48	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	5,449.19000		5.44919		4,625.51000	4.62551	5,449.190	20.79	0.45	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			11.88188		80.99355		11.74835	81.82002		20.52	0.00	0.00	0	0.00
R2040	On 31/01/2040	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
R2044	On 06/08/2020	Bond Future			11.31631		79.31293		11.18747	80.18401		22.91	0.00	274,422,737.80	3,460	83,794.00
R2044	On 06/08/2020	Bond Future	9.01	Call	60.79000		0.06079		56.65000	0.05665	60.790	20.85	0.02	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	142.96000		0.14296		140.10000	0.14010	142.960	20.85	0.05	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	273.68000		0.27368		277.49000	0.27749	273.680	20.85	0.08	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	505.90000		0.50590		527.52000	0.52752	505.900	20.85	0.13	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	4,955.13000		4.95513		4,082.72000	4.08272	4,955.130	22.32	0.60	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	4,313.39000		4.31339		3,477.00000	3.47700	4,313.390	22.64	0.55	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			11.49503		80.29643		11.36094	81.17942		22.13	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	280.36000		0.28036		244.72000	0.24472	280.360	20.52	0.06	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	516.94000		0.51694		473.86000	0.47386	516.940	20.52	0.10	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	553.25000		0.55325		509.77000	0.50977	553.250	20.52	0.11	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	897.30000		0.89730		856.28000	0.85628	897.300	20.52	0.16	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	1,197.55000		1.19755		1,165.04000	1.16504	1,197.550	20.52	0.20	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	1,265.34000		1.26534		1,235.34000	1.23534	1,265.340	20.52	0.21	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	1,293.22000		1.29322		1,264.29000	1.26429	1,293.220	20.52	0.21	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	6,553.30000		6.55330		5,565.29000	5.56529	6,553.300	21.89	0.56	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	6,121.28000		6.12128		5,160.15000	5.16015	6,121.280	22.03	0.54	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	5,366.62000		5.36662		4,454.54000	4.45454	5,366.620	22.30	0.49	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	5,199.71000		5.19971		4,299.03000	4.29903	5,199.710	22.37	0.48	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.68860		76.91983		11.54885	77.81404		21.37	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	1,127.14000		1.12714		1,104.99000	1.10499	1,127.140	20.10	0.17	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	11,825.15000		11.82515		10,946.05000	10.94605	11,825.150	20.10	0.73	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,907.81000		8.90781		7,971.70000	7.97170	8,907.810	20.57	0.63	0.00	0	405.00
R2044	On 06/05/2021	Bond Future			11.88704		77.90916		11.74138	78.81515		21.35	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			11.28670		82.53068		11.16271	83.38459		22.25	0.00	8,830,782.76	107	82,288.00
R2048	On 06/08/2020	Bond Future	9.00	Call	55.94000		0.05594		48.45000	0.04845	55.940	20.20	0.02	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	107.26000		0.10726		97.62000	0.09762	107.260	20.20	0.03	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	982.70000		0.98270		1,007.33000	1.00733	982.700	20.33	0.22	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	2,146.16000		2.14616		2,109.29000	2.10929	2,146.160	21.46	0.38	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	2,912.43000		2.91243		2,919.58000	2.91958	2,912.430	22.00	0.46	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	5,568.16000		5.56816		5,797.45000	5.79745	5,568.160	23.40	0.66	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	7,576.35000		7.57635		7,919.58000	7.91958	7,576.350	24.59	0.76	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	9,767.62000		9.76762		10,377.71000	10.37771	9,767.620	24.59	0.85	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			11.46478		79.13614		11.33558	80.00177		22.59	0.00	0.00	0	0.00
R2048	On 05/11/2020	Bond Future	10.00	Call	1,245.61000		1.24561		1,214.40000	1.21440	1,245.610	20.88	0.21	0.00	0	800.00
R2048	On 05/11/2020	Bond Future	11.00	Call	3,537.25000		3.53725		3,409.34000	3.40934	3,537.250	22.26	0.43	0.00	0	800.00
R2048	On 04/02/2021	Bond Future			11.65764		80.12550		11.52284	81.00211		20.62	0.00	0.00	0	0.00
R2048	On 06/05/2021	Bond Future			11.84689		76.73653		11.70639	77.62460		21.76	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 06/08/2020	Bond Future			3.38465		104.55878		3.37262	104.56643		0.46	0.00	0.00	0	28,952.00
R208	On 05/11/2020	Bond Future			2.31197		102.45991		2.28859	102.46909		0.21	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 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 06/08/2020	Bond Future			10.90432	67.70507	10.78080	68.38482			23.53	0.00	14,556,590.05	215	63,963.00
R209	On 05/11/2020	Bond Future			11.07809	65.40126	10.94990	66.09036			23.56	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			11.26226	66.21893	11.12925	66.91678			21.73	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.44969	63.92715	11.31161	64.63417			22.77	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 06/08/2020	Bond Future			186.07199	186.07199	186.55818	186.55818				0.00	0.00	0	1,929.00
R210	On 05/11/2020	Bond Future			185.71274	185.71274	186.20769	186.20769				0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			188.07808	188.07808	188.57956	188.57956				0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			187.79532	187.79532	188.30396	188.30396				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 06/08/2020	Bond Future			165.58781	165.58781	165.65768	165.65768				0.00	0.00	0	6,744.00
R212	On 05/11/2020	Bond Future			167.67865	167.67865	167.75166	167.75166				0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			167.49314	167.49314	167.56747	167.56747				0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			169.68387	169.68387	169.75961	169.75961				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 06/08/2020	Bond Future			9.99644	83.86693	9.90378	84.38610			17.65	0.00	1,761,205.53	21	14,265.00
R213	On 05/11/2020	Bond Future			10.17475	81.37222	10.07820	81.89896			17.62	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			10.36980	82.38940	10.26916	82.92298			16.24	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.56285	79.91312	10.45801	80.45379			16.95	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 06/08/2020	Bond Future			11.12422	65.83198	10.99522	66.55593			24.94	0.00	3,291,599.00	50	22,111.00
R214	On 05/11/2020	Bond Future			11.29419	63.36632	11.16024	64.10015			25.06	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			11.47765	64.15851	11.33843	64.90162			23.07	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			11.65730	61.70052	11.51273	62.45338			24.24	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											650,092,260.93	7,241	1 230 716.00
Grand Total:											650,092,260.93	7,241	1 230 716.00