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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/05/2020

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	91.11000	91.11000		91.01000	91.01000			0.00	0.00	0	51.00
AL37	On 06/08/2020	Index Future	722.88200	722.88200		722.97300	722.97300			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	731.92100	731.92100		732.01600	732.01600			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	741.06700	741.06700		741.16400	741.16400			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	750.58500	750.58500		750.68400	750.68400			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	799.38500	799.38500		799.48500	799.48500			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	809.38000	809.38000		809.48500	809.48500			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	819.49400	819.49400		819.60100	819.60100			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	830.01900	830.01900		830.12800	830.12800			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	705.25300	705.25300		705.34200	705.34200			0.00	0.00	0	208.00
ALBI	On 05/11/2020	Index Future	714.07100	714.07100		714.16400	714.16400			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	722.99400	722.99400		723.08900	723.08900			0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	732.28000	732.28000		732.37700	732.37700			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			12.28750		72.25497	12.03541	73.51540				0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future			12.53987		69.37128	12.27696	70.64763				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future			12.81331		70.23856	12.53863	71.53093				0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future			13.08931		67.36148	12.80241	68.67050				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			12.63743		72.05188	12.37948	73.47457				0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future			12.88154		68.68458	12.61164	70.12523				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future			13.13733		69.54342	12.85485	71.00213				0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future			13.40597		66.17781	13.10972	67.65535				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			697.29700		697.29700	697.38500	697.38500				0.00	13,945,940.00	2	1,043.00
GOVI	On 05/11/2020	GOVI			706.01600		706.01600	706.10800	706.10800				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI			714.83800		714.83800	714.93200	714.93200				0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI			724.01900		724.01900	724.11500	724.11500				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future			136.80012		136.80012	136.69980	136.69980				0.00	288,374,652.96	2,108	5,204.00
I2025	On 05/11/2020	Bond Future			138.52675		138.52675	138.42576	138.42576				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future			138.76754		138.76754	138.66540	138.66540				0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future			140.58228		140.58228	140.47897	140.47897				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			98.59318		98.59318	99.78394	99.78394				0.00	0.00	0	4,982.00
I2029	On 05/11/2020	Bond Future			98.70036		98.70036	99.90662	99.90662				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future			99.95731		99.95731	101.17900	101.17900				0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future			100.11318		100.11318	101.35089	101.35089				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			95.47029		95.47029	96.53536	96.53536				0.00	28,641,087.00	300	11,410.00
I2033	On 05/11/2020	Bond Future			95.46252		95.46252	96.54148	96.54148				0.00	0.00	0	0.00

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I2033	On 04/02/2021	Bond Future			96.67816		96.67816		97.77103	97.77103			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future			96.71303		96.71303		97.82020	97.82020			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			106.53928		106.53928		107.91277	107.91277			0.00	0.00	0	11,161.00
I2038	On 05/11/2020	Bond Future			107.88412		107.88412		109.27542	109.27542			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			107.54437		107.54437		108.95344	108.95344			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future			108.95101		108.95101		110.37851	110.37851			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			95.85870		95.85870		97.14505	97.14505			0.00	0.00	0	15,257.00
I2046	On 05/11/2020	Bond Future			95.28194		95.28194		96.58505	96.58505			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			96.49538		96.49538		97.81508	97.81508			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future			95.94835		95.94835		97.28547	97.28547			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			97.27332		97.27332		98.34501	98.34501			0.00	0.00	0	15,749.00
I2050	On 05/11/2020	Bond Future			98.50107		98.50107		99.58675	99.58675			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			97.84503		97.84503		98.94464	98.94464			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future			99.12485		99.12485		100.23900	100.23900			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			253.43500		253.43500		254.74300	254.74300			0.00	0.00	0	587.00
IGOV	On 05/11/2020	Index Future			256.66600		256.66600		257.99200	257.99200			0.00	0.00	0	47.00
IGOV	On 04/02/2021	Index Future			259.93400		259.93400		261.27700	261.27700			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future			263.33300		263.33300		264.69400	264.69400			0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future			8.03267		113.57016		7.97149	113.89345		10.08	0.00	17,035.524.00	150	81,854.00
R186	On 06/08/2020	Bond Future	8.00	Call	2,107.22000		2.10722		2,284.75000	2.28475	2,107.220	10.08	0.50	0.00	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	5,601.23000		5.60123		5,874.44000	5.87444	5,601.230	10.96	0.81	0.00	0	900.00
R186	On 05/11/2020	Bond Future			8.19298		114.97655		8.12826	115.30445		9.54	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.00	Call	863.18000		0.86318		941.53000	0.94153	863.180	9.23	0.21	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,215.91000		2.21591		2,364.60000	2.36460	2,215.910	9.48	0.42	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	2,576.81000		2.57681		2,739.74000	2.73974	2,576.810	9.54	0.46	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	3,463.47000		3.46347		3,655.77000	3.65577	3,463.470	9.73	0.55	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	1,237.74000		1.23774		1,166.47000	1.16647	1,237.740	10.30	0.25	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.37114		111.12785		8.30262	111.45991		9.16	0.00	0.00	0	0.00
R186	On 06/05/2021	Bond Future			8.55930		112.55634		8.48659	112.89277		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			306.97409		306.97409		306.89373	306.89373			0.00	0.00	0	2,549.00
R197	On 05/11/2020	Bond Future			310.84810		310.84810		310.76809	310.76809			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			306.86543		306.86543		306.78462	306.78462			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			310.87911		310.87911		310.79757	310.79757			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			213.59970		213.59970		213.75955	213.75955			0.00	0.00	0	7,718.00
R202	On 05/11/2020	Bond Future			216.29515		216.29515		216.45793	216.45793			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			214.83168		214.83168		214.99674	214.99674			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			217.64126		217.64126		217.80855	217.80855			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			5.18665		109.52511		5.29182	109.26778		3.16	0.00	0.00	0	27,356.00
R2023	On 05/11/2020	Bond Future			5.20411		106.96900		5.32138	106.70899		2.97	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.23103		108.30606		5.36398	108.04288		2.59	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			5.23364		105.78384		5.38612	105.51738		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			9.82438		89.17502		9.58193	90.55192		15.88	0.00	83,913,693.82	941	120,404.00
R2030	On 06/08/2020	Bond Future	8.36	Call	319.52000		0.31952		503.25000	0.50325	319.520	15.19	0.11	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	411.52000		0.41152		634.56000	0.63456	411.520	15.19	0.13	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	761.76000		0.76176		1,111.11000	1.11111	761.760	15.31	0.21	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	1,032.39000		1.03239		1,461.66000	1.46166	1,032.390	15.48	0.27	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	1,289.99000		1.28999		1,786.14000	1.78614	1,289.990	15.63	0.31	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	4,043.68000		4.04368		3,263.43000	3.26343	4,043.680	15.82	0.62	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	2,553.97000		2.55397		3,301.10000	3.30110	2,553.970	16.13	0.49	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	10.00	Call	3,317.25000		3.31725		4,171.15000	4.17115	3,317.250	16.50	0.57	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.21	Call	4,034.43000		4.03443		4,969.23000	4.96923	4,034.430	16.85	0.63	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	10.40	Put	1,569.43000		1.56943		1,192.83000	1.19283	1,569.430	17.17	0.32	0.00	0	5,000.00
R2030	On 06/08/2020	Bond Future	10.70	Call	5,854.75000		5.85475		6,948.27000	6.94827	5,854.750	17.34	0.76	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.87	Put	887.06000		0.88706		650.45000	0.65045	887.060	17.34	0.20	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	11.47	Put	374.21000		0.37421		260.47000	0.26047	374.210	17.34	0.10	0.00	0	650.00
R2030	On 05/11/2020	Bond Future			10.00821		90.28009		9.75547	91.67441		15.20	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	575.56000		0.57556		789.68000	0.78968	575.560	14.54	0.13	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	767.31000		0.76731		1,034.44000	1.03444	767.310	14.54	0.17	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	785.29000		0.78529		1,057.17000	1.05717	785.290	14.54	0.17	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	951.57000		0.95157		1,265.70000	1.26570	951.570	14.54	0.20	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,179.92000		1.17992		1,547.99000	1.54799	1,179.920	14.54	0.23	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,344.78000		1.34478		1,748.32000	1.74832	1,344.780	14.59	0.26	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,359.40000		1.35940		1,765.97000	1.76597	1,359.400	14.59	0.26	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	1,625.35000		1.62535		2,084.68000	2.08468	1,625.350	14.68	0.30	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,642.60000		1.64260		2,105.15000	2.10515	1,642.600	14.69	0.30	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	1,989.00000		1.98900		2,513.21000	2.51321	1,989.000	14.83	0.34	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	5,017.69000		5.01769		4,272.93000	4.27293	5,017.690	15.11	0.57	0.00	0	3,000.00

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R2030	On 05/11/2020	Bond Future	9.86	Put	4,250.11000		4.25011	3,586.56000	3.58656	4,250.110	15.29	0.51	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	3,713.69000		3.71369	3,112.93000	3.11293	3,713.690	15.48	0.47	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	3,018.35000		3.01835	2,508.35000	2.50835	3,018.350	15.88	0.40	0.00	0	15,947.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	2,823.37000		2.82337	2,340.53000	2.34053	2,823.370	16.02	0.38	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			10.21016		87.40359	9.94612	88.81543		14.62	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	996.77000		0.99677	1,290.25000	1.29025	996.770	13.96	0.19	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,006.31000		1.00631	1,301.92000	1.30192	1,006.310	13.96	0.19	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,579.95000		1.57995	1,991.35000	1.99135	1,579.950	14.03	0.26	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	1,998.47000		1.99847	2,480.55000	2.48055	1,998.470	14.19	0.31	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	4,498.04000		4.49804	3,868.98000	3.86898	4,498.040	15.03	0.48	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			10.42140		88.52737	10.14540	89.95747		14.60	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	9.15	Call	2,374.49000		2.37449	2,868.65000	2.86865	2,374.490	14.03	0.32	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	10.04	Put	6,214.94000		6.21494	5,492.72000	5.49272	6,214.940	14.63	0.53	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	10.74	Put	4,521.89000		4.52189	3,955.37000	3.95537	4,521.890	15.30	0.42	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			10.55908		87.73711	10.29648	89.30525		17.76	0.00	51,764,894.90	590	99,302.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	210.14000		0.21014	352.88000	0.35288	210.140	16.74	0.07	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	524.65000		0.52465	813.84000	0.81384	524.650	16.76	0.15	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	5,364.06000		5.36406	4,365.29000	4.36529	5,364.060	17.38	0.69	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			10.75651		84.67548	10.48311	86.26341		17.87	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	762.74000		0.76274	1,048.38000	1.04838	762.740	16.94	0.15	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	923.56000		0.92356	1,253.86000	1.25386	923.560	16.94	0.18	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	1,336.67000		1.33667	1,767.66000	1.76766	1,336.670	17.10	0.24	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	1,609.10000		1.60910	2,097.93000	2.09793	1,609.100	17.27	0.27	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	3,750.98000		3.75098	3,130.16000	3.13016	3,750.980	18.89	0.43	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	3,551.31000		3.55131	2,957.69000	2.95769	3,551.310	19.05	0.41	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.96787		85.73406	10.68295	87.34188		16.44	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	855.80000		0.85580	1,134.65000	1.13465	855.800	15.63	0.15	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,362.38000		1.36238	1,759.19000	1.75919	1,362.380	15.63	0.22	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	5,334.09000		5.33409	4,583.86000	4.58386	5,334.090	16.74	0.50	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			11.18500		82.68731	10.88788	84.31584		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			11.17357		87.62735	10.91106	89.28719		19.28	0.00	55,380,485.20	632	105,236.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	51.08000		0.05108	96.19000	0.09619	51.080	17.83	0.02	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	93.01000		0.09301	167.30000	0.16730	93.010	17.83	0.03	0.00	0	24,761.00	
R2035	On 06/08/2020	Bond Future	9.09	Call	114.07000		0.11407	201.92000	0.20192	114.070	17.83	0.04	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	9.67	Call	369.80000		0.36980	594.09000	0.59409	369.800	17.83	0.11	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	10.45	Put	6,119.67000		6.11967	5,033.60000	5.03360	6,119.670	18.86	0.70	0.00	0	500.00	
R2035	On 05/11/2020	Bond Future			11.37777		84.23238	11.10461	85.91316		19.55	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future			11.59995		85.28535	11.31513	86.98721		17.94	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	11,115.24000		11.11524	9,903.20000	9.90320	11,115.240	16.96	0.74	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	6,764.65000		6.76465	5,876.91000	5.87691	6,764.650	17.84	0.55	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			11.81934		81.89945		11.52265	83.62320		18.90	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	2,451.45000		2.45145	2,998.08000	2.99808	2,451.450		18.03	0.29	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.32	Put	7,803.13000		7.80313	6,923.83000	6.92383	7,803.130		18.96	0.54	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.02	Put	5,795.32000		5.79532	5,093.97000	5.09397	5,795.320		19.81	0.43	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			11.41248		78.85322		11.16548	80.38674		21.76	0.00	0.00	0	87,863.00
R2037	On 05/11/2020	Bond Future			11.61033		79.83058		11.35356	81.38343		20.95	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			11.82510		76.57326		11.55759	78.14558		20.26	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	1,032.24000		1.03224	1,326.26000	1.32626	1,032.240		19.18	0.17	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	11,212.18000		11.21218	10,102.23000	10.10223	11,212.180		19.18	0.73	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	2,089.09000		2.08909	2,586.41000	2.58641	2,089.090		19.18	0.29	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	8,810.86000		8.81086	7,845.59000	7.84559	8,810.860		19.57	0.64	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	5,178.06000		5.17806	4,513.01000	4.51301	5,178.060		20.76	0.45	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	5,830.12000		5.83012	6,755.55000	6.75555	5,830.120		20.86	0.56	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	1,767.00000		1.76700	1,480.21000	1.48021	1,767.000		21.84	0.20	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			12.04615		77.55802		11.76745	79.15064		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			11.55614		80.64926		11.28817	82.40582		21.99	0.00	17,016,993.86	211	52,317.00
R2040	On 06/08/2020	Bond Future	9.57	Call	141.79000		0.14179	250.44000	0.25044	141.790		20.06	0.05	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	390.90000		0.39090	633.61000	0.63361	390.900		20.06	0.11	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	6,574.61000		6.57461	5,404.79000	5.40479	6,574.610		21.10	0.71	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	6,278.34000		6.27834	5,142.39000	5.14239	6,278.340		21.24	0.70	0.00	0	12,538.00
R2040	On 06/08/2020	Bond Future	11.26	Put	4,495.45000		4.49545	3,588.48000	3.58848	4,495.450		22.01	0.57	0.00	0	517.00
R2040	On 05/11/2020	Bond Future			11.75261		81.64892		11.47386	83.42765		21.24	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	506.99000		0.50699	720.67000	0.72067	506.990		19.73	0.10	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	680.28000		0.68028	949.64000	0.94964	680.280		19.73	0.13	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	938.08000		0.93808	1,283.11000	1.28311	938.080		19.73	0.17	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	10.23	Call	1,209.93000		1.20993	1,627.68000	1.62768	1,209.930		19.73	0.21	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	2,779.56000		2.77956	3,500.68000	3.50068	2,779.560		20.94	0.37	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	11.50	Put	5,752.48000		5.75248	4,888.85000	4.88885	5,752.480		21.56	0.52	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	5,116.60000		5.11660	4,326.60000	4.32660	5,116.600		21.92	0.48	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.96581		78.16402		11.67519	79.96503		20.53	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	731.90000		0.73190	986.03000	0.98603	731.900		19.32	0.12	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	796.43000		0.79643	1,068.07000	1.06807	796.430		19.32	0.13	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	1,301.60000		1.30160	1,698.43000	1.69843	1,301.600		19.32	0.20	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,517.15000		1.51715	1,962.27000	1.96227	1,517.150		19.32	0.22	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	6,886.20000		6.88620	5,979.09000	5.97909	6,886.200		20.61	0.54	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	6,300.66000		6.30066	5,449.19000	5.44919	6,300.660		20.79	0.50	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.18488		79.16928		11.88188	80.99355		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			11.58445		77.55142		11.31631	79.31293		22.91	0.00	103,531,145.70	1,335	83,276.00
R2044	On 06/08/2020	Bond Future	9.01	Call	30.48000		0.03048		60.79000	0.06079	30.480	20.85	0.01	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	76.90000		0.07690		142.96000	0.14296	76.900	20.85	0.03	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	155.81000		0.15581		273.68000	0.27368	155.810	20.85	0.05	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	304.81000		0.30481		505.90000	0.50590	304.810	20.85	0.09	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	6,063.17000		6.06317		4,955.13000	4.95513	6,063.170	22.32	0.68	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	5,331.02000		5.33102		4,313.39000	4.31339	5,331.020	22.64	0.63	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			11.77404		78.51266		11.49503	80.29643		22.13	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	185.75000		0.18575		280.36000	0.28036	185.750	20.52	0.04	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	355.51000		0.35551		516.94000	0.51694	355.510	20.52	0.08	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	382.11000		0.38211		553.25000	0.55325	382.110	20.52	0.08	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	639.43000		0.63943		897.30000	0.89730	639.430	20.52	0.12	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	870.17000		0.87017		1,197.55000	1.19755	870.170	20.52	0.16	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	922.92000		0.92292		1,265.34000	1.26534	922.920	20.52	0.17	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	944.67000		0.94467		1,293.22000	1.29322	944.670	20.52	0.17	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	7,596.66000		7.59666		6,553.30000	6.55330	7,596.660	21.89	0.62	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	7,120.97000		7.12097		6,121.28000	6.12128	7,120.970	22.03	0.60	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	6,284.15000		6.28415		5,366.62000	5.36662	6,284.150	22.30	0.55	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	6,098.04000		6.09804		5,199.71000	5.19971	6,098.040	22.37	0.54	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.97960		75.11371		11.68860	76.91983		21.37	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	841.87000		0.84187		1,127.14000	1.12714	841.870	20.10	0.14	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	13,176.28000		13.17628		11,825.15000	11.82515	13,176.280	20.10	0.77	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	10,073.63000		10.07363		8,907.81000	8.90781	10,073.630	20.57	0.68	0.00	0	405.00
R2044	On 06/05/2021	Bond Future			12.19054		76.07978		11.88704	77.90916		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			11.54971		80.77277		11.28670	82.53068		22.25	0.00	484,636.62	6	82,288.00
R2048	On 06/08/2020	Bond Future	9.00	Call	28.06000		0.02806		55.94000	0.05594	28.060	20.20	0.01	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	56.69000		0.05669		107.26000	0.10726	56.690	20.20	0.02	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	636.04000		0.63604		982.70000	0.98270	636.040	20.33	0.16	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	1,526.45000		1.52645		2,146.16000	2.14616	1,526.450	21.46	0.30	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	2,149.36000		2.14936		2,912.43000	2.91243	2,149.360	22.00	0.38	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	4,441.20000		4.44120		5,568.16000	5.56816	4,441.200	23.40	0.59	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	6,271.51000		6.27151		7,576.35000	7.57635	6,271.510	24.59	0.70	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	8,301.48000		8.30148		9,767.62000	9.76762	8,301.480	24.59	0.80	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			11.73878		77.35609		11.46478	79.13614		22.59	0.00	0.00	0	0.00
R2048	On 05/11/2020	Bond Future	10.00	Call	908.50000		0.90850		1,245.61000	1.24561	908.500	20.88	0.16	0.00	0	800.00
R2048	On 05/11/2020	Bond Future	11.00	Call	2,811.44000		2.81144		3,537.25000	3.53725	2,811.440	22.26	0.37	0.00	0	800.00
R2048	On 04/02/2021	Bond Future			11.94376		78.32312		11.65764	80.12550		20.62	0.00	0.00	0	0.00
R2048	On 06/05/2021	Bond Future			12.14534		74.91091		11.84689	76.73653		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			3.33374		104.59113		3.38465	104.55878		0.46	0.00	732,137.91	7	28,945.00
R208	On 05/11/2020	Bond Future			2.22971		102.49219		2.31197	102.45991		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			11.15582		66.35238		10.90432	67.70507		23.53	0.00	0.00	0	63,963.00
R209	On 05/11/2020	Bond Future			11.33894		64.03151		11.07809	65.40126		23.56	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			11.53302		64.83201		11.26226	66.21893		21.73	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.73086		62.52234		11.44969	63.92715		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			184.45269		184.45269		186.07199	186.07199			0.00	0.00	0	1,929.00
R210	On 05/11/2020	Bond Future			184.07222		184.07222		185.71274	185.71274			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			186.41646		186.41646		188.07808	188.07808			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			186.11191		186.11191		187.79532	187.79532			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			165.62921		165.62921		165.58781	165.58781			0.00	5,134,505.51	31	6,744.00
R212	On 05/11/2020	Bond Future			167.71984		167.71984		167.67865	167.67865			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			167.53471		167.53471		167.49314	167.49314			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			169.72585		169.72585		169.68387	169.68387			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			10.24859		82.47623		9.99644	83.86693		17.65	0.00	0.00	0	14,265.00
R213	On 05/11/2020	Bond Future			10.43707		79.96390		10.17475	81.37222		17.62	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			10.64320		80.96345		10.36980	82.38940		16.24	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.84764		78.46876		10.56285	79.91312		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			11.38124		64.42877		11.12422	65.83198		24.94	0.00	0.00	0	22,111.00
R214	On 05/11/2020	Bond Future			11.56099		61.94543		11.29419	63.36632		25.06	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			11.75513		62.71981		11.47765	64.15851		23.07	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			11.94560		60.24325		11.65730	61.70052		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 :											665,955,697.48	6,313	1 234 179.00
Grand Total:											665,955,697.48	6,313	1 234 179.00