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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/05/2020

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	91.13000	91.13000	91.11000	91.11000			0.00	0.00	0	51.00
AL37	On 06/08/2020		Index Future	721.73600	721.73600	722.88200	722.88200			0.00	0.00	0	0.00
AL37	On 05/11/2020		Index Future	730.75700	730.75700	731.92100	731.92100			0.00	0.00	0	0.00
AL37	On 04/02/2021		Index Future	739.88800	739.88800	741.06700	741.06700			0.00	0.00	0	0.00
AL37	On 06/05/2021		Index Future	749.39000	749.39000	750.58500	750.58500			0.00	0.00	0	0.00
AL7T	On 06/08/2020		Index Future	783.98000	783.98000	799.38500	799.38500			0.00	0.00	0	0.00
AL7T	On 05/11/2020		Index Future	793.78000	793.78000	809.38000	809.38000			0.00	0.00	0	0.00
AL7T	On 04/02/2021		Index Future	803.69800	803.69800	819.49400	819.49400			0.00	0.00	0	0.00
AL7T	On 06/05/2021		Index Future	814.02000	814.02000	830.01900	830.01900			0.00	0.00	0	0.00
ALBI	On 06/08/2020		Index Future	689.27300	689.27300	705.25300	705.25300			0.00	48,249,110.00	7	208.00
ALBI	On 05/11/2020		Index Future	697.88900	697.88900	714.07100	714.07100			0.00	0.00	0	0.00
ALBI	On 04/02/2021		Index Future	706.60900	706.60900	722.99400	722.99400			0.00	0.00	0	0.00
ALBI	On 06/05/2021		Index Future	715.68400	715.68400	732.28000	732.28000			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			12.36788		71.85995	12.28750	72.25497				0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future			12.62378		68.97107	12.53987	69.37128				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future			12.90103		69.83326	12.81331	70.23856				0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future			13.18099		66.95090	13.08931	67.36148				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			12.77024		71.33844	12.63743	72.05188				0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future			13.02066		67.96194	12.88154	68.68458				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future			13.28306		68.81175	13.13733	69.54342				0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future			13.55896		65.43666	13.40597	66.17781				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			681.75800		681.75800	697.29700	697.29700				0.00	0.00	0	1,043.00
GOVI	On 05/11/2020	GOVI			690.28000		690.28000	706.01600	706.01600				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI			698.90500		698.90500	714.83800	714.83800				0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI			707.88000		707.88000	724.01900	724.01900				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future			136.77918		136.77918	136.80012	136.80012				0.00	0.00	0	5,204.00
I2025	On 05/11/2020	Bond Future			138.50486		138.50486	138.52675	138.52675				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future			138.74529		138.74529	138.76754	138.76754				0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future			140.55967		140.55967	140.58228	140.58228				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			98.62244		98.62244	98.59318	98.59318				0.00	0.00	0	4,982.00
I2029	On 05/11/2020	Bond Future			98.72963		98.72963	98.70036	98.70036				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future			99.98685		99.98685	99.95731	99.95731				0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future			100.14301		100.14301	100.11318	100.11318				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			95.49903		95.49903	95.47029	95.47029				0.00	0.00	0	11,410.00
I2033	On 05/11/2020	Bond Future			95.49123		95.49123	95.46252	95.46252				0.00	0.00	0	0.00

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I2033	On 04/02/2021	Bond Future			96.70723		96.70723		96.67816	96.67816			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future			96.74234		96.74234		96.71303	96.71303			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			106.42558		106.42558		106.53928	106.53928			0.00	0.00	0	11,161.00
I2038	On 05/11/2020	Bond Future			107.76850		107.76850		107.88412	107.88412			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			107.42710		107.42710		107.54437	107.54437			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future			108.83220		108.83220		108.95101	108.95101			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			95.40067		95.40067		95.85870	95.85870			0.00	0.00	0	15,257.00
I2046	On 05/11/2020	Bond Future			94.81765		94.81765		95.28194	95.28194			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			96.02521		96.02521		96.49538	96.49538			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future			95.47184		95.47184		95.94835	95.94835			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			96.57793		96.57793		97.27332	97.27332			0.00	0.00	0	15,749.00
I2050	On 05/11/2020	Bond Future			97.79645		97.79645		98.50107	98.50107			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			97.13141		97.13141		97.84503	97.84503			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future			98.40183		98.40183		99.12485	99.12485			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			253.02900		253.02900		253.43500	253.43500			0.00	1,313,220,510.00	519	1,106.00
IGOV	On 05/11/2020	Index Future			256.25300		256.25300		256.66600	256.66600			0.00	0.00	0	47.00
IGOV	On 04/02/2021	Index Future			259.51600		259.51600		259.93400	259.93400			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future			262.90900		262.90900		263.33300	263.33300			0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future			7.93620		114.08047		8.03267	113.57016		10.08	0.00	63,656,902.26	558	81,468.00
R186	On 06/08/2020	Bond Future	8.00	Call	2,357.25000		2.35725		2,107.22000	2.10722	2,357.250	10.08	0.53	0.00	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	6,011.01000		6.01101		5,601.23000	5.60123	6,011.010	10.96	0.83	0.00	0	900.00
R186	On 05/11/2020	Bond Future			8.09121		115.49271		8.19298	114.97655		9.54	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.00	Call	972.05000		0.97205		863.18000	0.86318	972.050	9.23	0.23	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,430.54000		2.43054		2,215.91000	2.21591	2,430.540	9.48	0.45	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	2,813.50000		2.81350		2,576.81000	2.57681	2,813.500	9.54	0.49	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	3,746.22000		3.74622		3,463.47000	3.46347	3,746.220	9.73	0.58	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	1,108.99000		1.10899		1,237.74000	1.23774	1,108.990	10.30	0.23	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.26345		111.65031		8.37114	111.12785		9.16	0.00	0.00	0	0.00
R186	On 06/05/2021	Bond Future			8.44509		113.08538		8.55930	112.55634		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			307.05456		307.05456		306.97409	306.97409			0.00	0.00	0	2,549.00
R197	On 05/11/2020	Bond Future			310.92813		310.92813		310.84810	310.84810			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			306.94627		306.94627		306.86543	306.86543			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			310.96076		310.96076		310.87911	310.87911			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			212.87860		212.87860		213.59970	213.59970			0.00	0.00	0	7,718.00
R202	On 05/11/2020	Bond Future			215.56405		215.56405		216.29515	216.29515			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			214.09081		214.09081		214.83168	214.83168			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			216.89069		216.89069		217.64126	217.64126			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			4.97730		110.03969		5.18665	109.52511		3.16	0.00	0.00	0	27,356.00
R2023	On 05/11/2020	Bond Future			4.97047		107.48946		5.20411	106.96900		2.97	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			4.96616		108.83293		5.23103	108.30606		2.59	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.92985		106.31738		5.23364	105.78384		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			9.75976		89.53929		9.82438	89.17502		15.88	0.00	966,308,017.68	10,792	109,612.00
R2030	On 06/08/2020	Bond Future	8.36	Call	352.38000		0.35238		319.52000	0.31952	352.380	15.19	0.11	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	452.47000		0.45247		411.52000	0.41152	452.470	15.19	0.14	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	830.15000		0.83015		761.76000	0.76176	830.150	15.31	0.23	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	1,119.11000		1.11911		1,032.39000	1.03239	1,119.110	15.48	0.28	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	1,392.58000		1.39258		1,289.99000	1.28999	1,392.580	15.63	0.33	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	3,806.73000		3.80673		4,043.68000	4.04368	3,806.730	15.82	0.60	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	2,720.26000		2.72026		2,553.97000	2.55397	2,720.260	16.13	0.51	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	10.00	Call	3,512.53000		3.51253		3,317.25000	3.31725	3,512.530	16.50	0.59	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.21	Call	4,252.50000		4.25250		4,034.43000	4.03443	4,252.500	16.85	0.65	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	10.40	Put	1,442.27000		1.44227		1,569.43000	1.56943	1,442.270	17.17	0.30	0.00	0	5,000.00
R2030	On 06/08/2020	Bond Future	10.70	Call	6,120.18000		6.12018		5,854.75000	5.85475	6,120.180	17.34	0.77	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.87	Put	802.99000		0.80299		887.06000	0.88706	802.990	17.34	0.19	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	11.47	Put	331.07000		0.33107		374.21000	0.37421	331.070	17.34	0.09	0.00	0	650.00
R2030	On 05/11/2020	Bond Future			9.94094		90.64841		10.00821	90.28009		15.20	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	619.84000		0.61984		575.56000	0.57556	619.840	14.54	0.14	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	823.65000		0.82365		767.31000	0.76731	823.650	14.54	0.18	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	842.73000		0.84273		785.29000	0.78529	842.730	14.54	0.18	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,018.84000		1.01884		951.57000	0.95157	1,018.840	14.54	0.21	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,259.97000		1.25997		1,179.92000	1.17992	1,259.970	14.54	0.25	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,433.34000		1.43334		1,344.78000	1.34478	1,433.340	14.59	0.27	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,448.70000		1.44870		1,359.40000	1.35940	1,448.700	14.59	0.27	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	1,727.50000		1.72750		1,625.35000	1.62535	1,727.500	14.68	0.31	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,745.54000		1.74554		1,642.60000	1.64260	1,745.540	14.69	0.31	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,107.22000		2.10722		1,989.00000	1.98900	2,107.220	14.83	0.35	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	4,799.48000		4.79948		5,017.69000	5.01769	4,799.480	15.11	0.56	0.00	0	3,000.00

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R2030	On 05/11/2020	Bond Future	9.86	Put	4,053.16000		4.05316	4,250.11000		4.25011	4,053.160	15.29	0.50	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	3,533.45000		3.53345	3,713.69000		3.71369	3,533.450	15.48	0.45	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	2,862.74000		2.86274	3,018.35000		3.01835	2,862.740	15.88	0.39	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	10.47	Put	2,675.24000		2.67524	2,823.37000		2.82337	2,675.240	16.02	0.37	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			10.13989		87.77644	10.21016		87.40359		14.62	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	1,062.12000		1.06212	996.77000		0.99677	1,062.120	13.96	0.19	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	1,072.16000		1.07216	1,006.31000		1.00631	1,072.160	13.96	0.20	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,673.92000		1.67392	1,579.95000		1.57995	1,673.920	14.03	0.28	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	2,109.99000		2.10999	1,998.47000		1.99847	2,109.990	14.19	0.32	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	10.20	Put	4,314.48000		4.31448	4,498.04000		4.49804	4,314.480	15.03	0.46	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			10.34795		88.90497	10.42140		88.52737		14.60	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	9.15	Call	2,491.10000		2.49110	2,374.49000		2.37449	2,491.100	14.03	0.33	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	10.04	Put	6,009.00000		6.00900	6,214.94000		6.21494	6,009.000	14.63	0.52	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	10.74	Put	4,357.35000		4.35735	4,521.89000		4.52189	4,357.350	15.30	0.41	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			10.56721		87.68919	10.55908		87.73711		17.76	0.00	0.00	0	99,302.00
R2032	On 06/08/2020	Bond Future	8.79	Call	201.30000		0.20130	210.14000		0.21014	201.300	16.74	0.07	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.29	Call	507.88000		0.50788	524.65000		0.52465	507.880	16.76	0.15	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.91	Put	5,381.62000		5.38162	5,364.06000		5.36406	5,381.620	17.38	0.69	0.00	0	800.00
R2032	On 05/11/2020	Bond Future			10.76505		84.62653	10.75651		84.67548		17.87	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	748.47000		0.74847	762.74000		0.76274	748.470	16.94	0.15	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	907.32000		0.90732	923.56000		0.92356	907.320	16.94	0.18	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	1,316.09000		1.31609	1,336.67000		1.33667	1,316.090	17.10	0.24	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	1,586.10000		1.58610	1,609.10000		1.60910	1,586.100	17.27	0.27	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	3,759.46000		3.75946	3,750.98000		3.75098	3,759.460	18.89	0.43	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	3,558.94000		3.55894	3,551.31000		3.55131	3,558.940	19.05	0.41	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.97679		85.68441	10.96787		85.73406		16.44	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	843.21000		0.84321	855.80000		0.85580	843.210	15.63	0.15	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	1,345.09000		1.34509	1,362.38000		1.36238	1,345.090	15.63	0.22	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	5,349.68000		5.34968	5,334.09000		5.33409	5,349.680	16.74	0.50	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			11.19432		82.63694	11.18500		82.68731		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			11.25432		87.12642	11.17357		87.62735		19.28	0.00	718,531,585.74	8,247	97,016.00
R2035	On 06/08/2020	Bond Future	8.75	Call	40.44000		0.04044	51.08000		0.05108	40.440	17.83	0.02	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	75.01000		0.07501	93.01000		0.09301	75.010	17.83	0.03	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	92.59000		0.09259	114.07000		0.11407	92.590	17.83	0.03	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	311.96000		0.31196	369.80000		0.36980	311.960	17.83	0.09	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	6,461.30000		6.46130	6,119.67000		6.11967	6,461.300	18.86	0.73	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			11.46187		83.72494	11.37777		84.23238		19.55	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			11.68770		84.77145	11.59995		85.28535		17.94	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	11,491.64000		11.49164	11,115.24000		11.11524	11,491.640	16.96	0.75	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	7,043.47000		7.04347	6,764.65000		6.76465	7,043.470	17.84	0.57	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			11.91081		81.37885		11.81934	81.89945		18.90	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	2,295.68000		2.29568		2,451.45000	2.45145	2,295.680	18.03	0.28	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.32	Put	8,077.94000		8.07794		7,803.13000	7.80313	8,077.940	18.96	0.55	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.02	Put	6,015.15000		6.01515		5,795.32000	5.79532	6,015.150	19.81	0.45	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			11.50878		78.26757		11.41248	78.85322		21.76	0.00	7,826,757.00	100	87,963.00
R2037	On 05/11/2020	Bond Future			11.71053		79.23733		11.61033	79.83058		20.95	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			11.92957		75.97248		11.82510	76.57326		20.26	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	930.17000		0.93017		1,032.24000	1.03224	930.170	19.18	0.15	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	11,649.39000		11.64939		11,212.18000	11.21218	11,649.390	19.18	0.75	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	1,912.59000		1.91259		2,089.09000	2.08909	1,912.590	19.18	0.27	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	9,193.68000		9.19368		8,810.86000	8.81086	9,193.680	19.57	0.66	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	5,444.86000		5.44486		5,178.06000	5.17806	5,444.860	20.76	0.47	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	5,488.98000		5.48898		5,830.12000	5.83012	5,488.980	20.86	0.54	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	1,884.07000		1.88407		1,767.00000	1.76700	1,884.070	21.84	0.21	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			12.15506		76.94944		12.04615	77.55802		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			11.68893		79.80142		11.55614	80.64926		21.99	0.00	117,308,087.40	1,470	52,317.00
R2040	On 06/08/2020	Bond Future	9.57	Call	103.47000		0.10347		141.79000	0.14179	103.470	20.06	0.04	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	299.55000		0.29955		390.90000	0.39090	299.550	20.06	0.09	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	7,179.51000		7.17951		6,574.61000	6.57461	7,179.510	21.10	0.75	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	6,867.39000		6.86739		6,278.34000	6.27834	6,867.390	21.24	0.73	0.00	0	12,538.00
R2040	On 06/08/2020	Bond Future	11.26	Put	4,974.79000		4.97479		4,495.45000	4.49545	4,974.790	22.01	0.61	0.00	0	517.00
R2040	On 05/11/2020	Bond Future			11.89086		80.79025		11.75261	81.64892		21.24	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	420.71000		0.42071		506.99000	0.50699	420.710	19.73	0.09	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	570.05000		0.57005		680.28000	0.68028	570.050	19.73	0.11	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	794.77000		0.79477		938.08000	0.93808	794.770	19.73	0.15	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	10.23	Call	1,034.30000		1.03430		1,209.93000	1.20993	1,034.300	19.73	0.18	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	2,461.88000		2.46188		2,779.56000	2.77956	2,461.880	20.94	0.34	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	11.50	Put	6,199.43000		6.19943		5,752.48000	5.75248	6,199.430	21.56	0.55	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	5,526.96000		5.52696		5,116.60000	5.11660	5,526.960	21.92	0.51	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			12.11008		77.29452		11.96581	78.16402		20.53	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	626.32000		0.62632		731.90000	0.73190	626.320	19.32	0.11	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	683.18000		0.68318		796.43000	0.79643	683.180	19.32	0.12	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	1,132.78000		1.13278		1,301.60000	1.30160	1,132.780	19.32	0.18	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,326.54000		1.32654		1,517.15000	1.51715	1,326.540	19.32	0.20	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	7,352.60000		7.35260		6,886.20000	6.88620	7,352.600	20.61	0.56	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	6,739.80000		6.73980		6,300.66000	6.30066	6,739.800	20.79	0.53	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.33542		78.28853		12.18488	79.16928		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			11.72258		76.67022		11.58445	77.55142		22.91	0.00	298,937,187.78	3,899	79,377.00
R2044	On 06/08/2020	Bond Future	9.01	Call	20.47000		0.02047	30.48000	0.03048		20.470	20.85	0.01	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	53.87000		0.05387	76.90000	0.07690		53.870	20.85	0.02	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	112.86000		0.11286	155.81000	0.15581	112.860		20.85	0.04	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	228.26000		0.22826	304.81000	0.30481	228.260		20.85	0.07	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	6,661.34000		6.66134	6,063.17000	6.06317	6,661.340		22.32	0.72	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	5,884.68000		5.88468	5,331.02000	5.33102	5,884.680		22.64	0.67	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			11.91790		77.62027	11.77404	78.51266			22.13	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	148.06000		0.14806	185.75000	0.18575	148.060		20.52	0.04	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	289.37000		0.28937	355.51000	0.35551	289.370		20.52	0.06	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	311.77000		0.31177	382.11000	0.38211	311.770		20.52	0.07	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	530.92000		0.53092	639.43000	0.63943	530.920		20.52	0.11	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	730.38000		0.73038	870.17000	0.87017	730.380		20.52	0.14	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	776.30000		0.77630	922.92000	0.92292	776.300		20.52	0.15	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	795.26000		0.79526	944.67000	0.94467	795.260		20.52	0.15	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	8,151.28000		8.15128	7,596.66000	7.59666	8,151.280		21.89	0.65	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	7,653.83000		7.65383	7,120.97000	7.12097	7,653.830		22.03	0.63	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	6,775.74000		6.77574	6,284.15000	6.28415	6,775.740		22.30	0.58	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	6,579.91000		6.57991	6,098.04000	6.09804	6,579.910		22.37	0.57	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			12.12980		74.21003	11.97960	75.11371			21.37	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	718.82000		0.71882	841.87000	0.84187	718.820		20.10	0.12	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	13,878.52000		13.87852	13,176.28000	13.17628	13,878.520		20.10	0.80	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	10,686.79000		10.68679	10,073.63000	10.07363	10,686.790		20.57	0.70	0.00	0	405.00
R2044	On 06/05/2021	Bond Future			12.34734		75.16445	12.19054	76.07978			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			11.68274		79.91033	11.54971	80.77277			22.25	0.00	6,392,826.40	80	82,328.00
R2048	On 06/08/2020	Bond Future	9.00	Call	18.99000		0.01899	28.06000	0.02806	18.990		20.20	0.01	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	39.56000		0.03956	56.69000	0.05669	39.560		20.20	0.02	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	498.94000		0.49894	636.04000	0.63604	498.940		20.33	0.13	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	1,263.76000		1.26376	1,526.45000	1.52645	1,263.760		21.46	0.27	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	1,817.33000		1.81733	2,149.36000	2.14936	1,817.330		22.00	0.34	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	3,924.70000		3.92470	4,441.20000	4.44120	3,924.700		23.40	0.56	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	5,660.02000		5.66002	6,271.51000	6.27151	5,660.020		24.59	0.67	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	7,604.02000		7.60402	8,301.48000	8.30148	7,604.020		24.59	0.78	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			11.87753		76.48258	11.73878	77.35609			22.59	0.00	0.00	0	0.00
R2048	On 05/11/2020	Bond Future	10.00	Call	766.58000		0.76658	908.50000	0.90850	766.580		20.88	0.14	0.00	0	800.00
R2048	On 05/11/2020	Bond Future	11.00	Call	2,486.42000		2.48642	2,811.44000	2.81144	2,486.420		22.26	0.34	0.00	0	800.00
R2048	On 04/02/2021	Bond Future			12.08879		77.43866	11.94376	78.32312			20.62	0.00	0.00	0	0.00
R2048	On 06/05/2021	Bond Future			12.29678		74.01500	12.14534	74.91091			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			3.13259		104.71912	3.33374	104.59113			0.46	0.00	895,767,352.48	8,554	23,391.00
R208	On 05/11/2020	Bond Future			1.90127		102.62129	2.22971	102.49219			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			11.23651	65.92710	11.15582	66.35238			23.53	0.00	28,414,580.10	431	64,045.00
R209	On 05/11/2020	Bond Future			11.42271	63.60066	11.33894	64.03151			23.56	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			11.62002	64.39573	11.53302	64.83201			21.73	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.82126	62.08039	11.73086	62.52234			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			184.50697	184.50697	184.45269	184.45269				0.00	0.00	0	1,929.00
R210	On 05/11/2020	Bond Future			184.12636	184.12636	184.07222	184.07222				0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			186.47110	186.47110	186.41646	186.41646				0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			186.16714	186.16714	186.11191	186.11191				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			165.67060	165.67060	165.62921	165.62921				0.00	0.00	0	6,744.00
R212	On 05/11/2020	Bond Future			167.76099	167.76099	167.71984	167.71984				0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			167.57625	167.57625	167.53471	167.53471				0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			169.76779	169.76779	169.72585	169.72585				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			10.19462	82.77120	10.24859	82.47623			17.65	0.00	0.00	0	14,265.00
R213	On 05/11/2020	Bond Future			10.38100	80.26215	10.43707	79.96390			17.62	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			10.58476	81.26539	10.64320	80.96345			16.24	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.78678	78.77446	10.84764	78.46876			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			11.51390	63.72433	11.38124	64.42877			24.94	0.00	0.00	0	22,111.00
R214	On 05/11/2020	Bond Future			11.69882	61.23199	11.56099	61.94543			25.06	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			11.89860	61.99740	11.75513	62.71981			23.07	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			12.09478	59.51152	11.94560	60.24325			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 :											4,464,612,916.84	34,657	1 206 069.00
Grand Total:											4,464,612,916.84	34,657	1 206 069.00