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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/05/2020

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	91.20000	91.20000		91.19000	91.19000			0.00	0.00	0	51.00
AL37	On 06/08/2020	Index Future	724.05100	724.05100		726.49800	726.49800			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	732.39600	732.39600		734.87600	734.87600			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	741.18100	741.18100		743.69300	743.69300			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	750.11800	750.11800		752.66100	752.66100			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	817.32400	817.32400		814.67400	814.67400			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	826.74300	826.74300		824.06800	824.06800			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	836.66000	836.66000		833.95600	833.95600			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	846.74800	846.74800		844.01300	844.01300			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	718.47000	718.47000		714.36300	714.36300			0.00	0.00	0	211.00
ALBI	On 05/11/2020	Index Future	726.75000	726.75000		722.60100	722.60100			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	735.46800	735.46800		731.27100	731.27100			0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	744.33600	744.33600		740.08900	740.08900			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			11.47568		76.43512	11.59229	75.81269				0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future			11.70764		73.53205	11.82876	72.90420				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future			11.95161		74.41545	12.07781	73.78082				0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future			12.20143		71.53577	12.33300	70.89381				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			11.91739		76.15137	12.09604	75.09637				0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future			12.14161		72.76221	12.32793	71.69683				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future			12.36993		73.63712	12.56442	72.55978				0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future			12.61257		70.26718	12.81612	69.17711				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			710.12100		710.12100	706.20900	706.20900				0.00	0.00	0	1,042.00
GOVI	On 05/11/2020	GOVI			718.30500		718.30500	714.35300	714.35300				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI			726.92100		726.92100	722.92400	722.92400				0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI			735.68600		735.68600	731.64200	731.64200				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future			137.95463		137.95463	137.58773	137.58773				0.00	0.00	0	4,976.00
I2025	On 05/11/2020	Bond Future			139.56307		139.56307	139.19494	139.19494				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future			139.74771		139.74771	139.37645	139.37645				0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future			141.46606		141.46606	141.09074	141.09074				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			99.84957		99.84957	99.40315	99.40315				0.00	0.00	0	4,982.00
I2029	On 05/11/2020	Bond Future			99.87704		99.87704	99.42758	99.42758				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future			101.09945		101.09945	100.64550	100.64550				0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future			101.19147		101.19147	100.73230	100.73230				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			96.46992		96.46992	96.37937	96.37937				0.00	0.00	0	12,178.00
I2033	On 05/11/2020	Bond Future			96.38301		96.38301	96.29338	96.29338				0.00	0.00	0	0.00

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I2033	On 04/02/2021	Bond Future			97.56253		97.56253		97.47279	97.47279			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future			97.53343		97.53343		97.44295	97.44295			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			106.85408		106.85408		106.75009	106.75009			0.00	0.00	0	10,496.00
I2038	On 05/11/2020	Bond Future			108.10018		108.10018		107.99745	107.99745			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			107.70947		107.70947		107.60662	107.60662			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future			109.03412		109.03412		108.93028	108.93028			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			96.62950		96.62950		96.37300	96.37300			0.00	0.00	0	15,257.00
I2046	On 05/11/2020	Bond Future			95.97040		95.97040		95.71299	95.71299			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			97.14514		97.14514		96.88554	96.88554			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future			96.53135		96.53135		96.26880	96.26880			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			97.19921		97.19921		97.46791	97.46791			0.00	0.00	0	15,749.00
I2050	On 05/11/2020	Bond Future			98.33231		98.33231		98.60641	98.60641			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			97.62605		97.62605		97.90433	97.90433			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future			98.82660		98.82660		99.10871	99.10871			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			254.52300		254.52300		254.42700	254.42700			0.00	0.00	0	1,132.00
IGOV	On 05/11/2020	Index Future			257.51900		257.51900		257.42400	257.42400			0.00	0.00	0	47.00
IGOV	On 04/02/2021	Index Future			260.67000		260.67000		260.57400	260.57400			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future			263.87400		263.87400		263.77700	263.77700			0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future			7.86400		114.46434		7.79206	114.84847		9.81	0.00	0.00	0	81,222.00
R186	On 06/08/2020	Bond Future	8.00	Call	2,420.74000		2.42074		2,657.40000	2.65740	2,420.740	10.16	0.57	0.00	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	6,199.40000		6.19940		6,544.81000	6.54481	6,199.400	10.65	0.87	0.00	0	900.00
R186	On 05/11/2020	Bond Future			8.03651		115.77140		7.96002	116.16260		9.30	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.00	Call	908.43000		0.90843		1,008.99000	1.00899	908.430	9.02	0.23	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,410.58000		2.41058		2,602.41000	2.60241	2,410.580	9.34	0.46	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	2,808.07000		2.80807		3,017.70000	3.01770	2,808.070	9.42	0.50	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	3,784.77000		3.78477		4,030.16000	4.03016	3,784.770	9.67	0.59	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	902.49000		0.90249		832.66000	0.83266	902.490	10.02	0.20	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.21682		111.87751		8.13562	112.27456		9.04	0.00	0.00	0	0.00
R186	On 06/05/2021	Bond Future			8.41439		113.22814		8.32814	113.63049		8.94	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			307.39647		307.39647		307.14785	307.14785			0.00	0.00	0	2,549.00
R197	On 05/11/2020	Bond Future			310.97906		310.97906		310.73425	310.73425			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			306.84767		306.84767		306.60294	306.60294			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			310.62123		310.62123		310.37468	310.37468			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			213.55334		213.55334		213.35089	213.35089			0.00	0.00	0	7,641.00
R202	On 05/11/2020	Bond Future			216.04216		216.04216		215.84210	215.84210			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			214.46995		214.46995		214.26971	214.26971			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			217.10723		217.10723		216.90543	216.90543			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			5.49353		108.77642		5.49246	108.77902		3.18	0.00	0.00	0	26,870.00
R2023	On 05/11/2020	Bond Future			5.59314		106.10956		5.59085	106.11459		2.95	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.69895		107.38356		5.69579	107.38976		2.47	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			5.81773		104.76800		5.81384	104.77472		2.29	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			9.12024		93.25219		9.17836	92.90650		15.91	0.00	3,916,591.98	42	107,545.00
R2030	On 06/08/2020	Bond Future	8.36	Call	871.63000		0.87163		803.69000	0.80369	871.630	15.22	0.24	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	1,089.44000		1.08944		1,007.68000	1.00768	1,089.440	15.24	0.29	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	1,865.33000		1.86533		1,741.95000	1.74195	1,865.330	15.56	0.42	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	2,383.63000		2.38363		2,236.59000	2.23659	2,383.630	15.74	0.49	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	2,840.31000		2.84031		2,674.46000	2.67446	2,840.310	15.87	0.54	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	1,823.49000		1.82349		1,976.24000	1.97624	1,823.490	16.07	0.38	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	4,876.19000		4.87619		4,646.40000	4.64640	4,876.190	16.52	0.72	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.95	Put	950.83000		0.95083		1,047.52000	1.04752	950.830	16.85	0.23	0.00	0	5,850.00
R2030	On 06/08/2020	Bond Future	10.00	Call	5,950.18000		5.95018		5,696.74000	5.69674	5,950.180	16.93	0.78	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.21	Call	6,893.92000		6.89392		6,623.51000	6.62351	6,893.920	17.27	0.83	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	10.70	Call	9,134.16000		9.13416		8,829.82000	8.82982	9,134.160	17.34	0.91	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.87	Put	227.68000		0.22768		260.27000	0.26027	227.680	17.34	0.07	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	11.47	Put	69.74000		0.06974		82.22000	0.08222	69.740	17.34	0.03	0.00	0	650.00
R2030	On 05/11/2020	Bond Future			9.29009		94.31824		9.35026	93.97072		15.28	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	1,225.92000		1.22592		1,153.60000	1.15360	1,225.920	14.60	0.24	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,578.61000		1.57861		1,489.89000	1.48989	1,578.610	14.60	0.29	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	1,610.96000		1.61096		1,520.80000	1.52080	1,610.960	14.60	0.29	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,908.76000		1.90876		1,805.80000	1.80580	1,908.760	14.62	0.33	0.00	0	15,758.00
R2030	On 05/11/2020	Bond Future	8.73	Call	2,324.68000		2.32468		2,205.54000	2.20554	2,324.680	14.72	0.38	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	2,605.11000		2.60511		2,475.93000	2.47593	2,605.110	14.81	0.41	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	2,629.27000		2.62927		2,499.23000	2.49923	2,629.270	14.81	0.41	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	3,062.19000		3.06219		2,917.72000	2.91772	3,062.190	14.94	0.46	0.00	0	15,758.00
R2030	On 05/11/2020	Bond Future	9.04	Call	3,088.64000		3.08864		2,943.32000	2.94332	3,088.640	14.95	0.46	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,617.57000		3.61757		3,456.07000	3.45607	3,617.570	15.10	0.51	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	2,968.74000		2.96874		3,123.23000	3.12323	2,968.740	15.37	0.40	0.00	0	3,000.00

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R2030	On 05/11/2020	Bond Future	9.86	Put	2,445.75000		2.44575	2,580.83000	2.58083	2,445.750	15.61	0.35	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	2,099.35000		2.09935	2,220.13000	2.22013	2,099.350	15.86	0.31	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,662.14000		1.66214	1,763.13000	1.76313	1,662.140	16.31	0.26	0.00	0	15,758.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,541.79000		1.54179	1,637.00000	1.63700	1,541.790	16.46	0.24	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.46852		91.44587	9.53115	91.09518		14.97	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,972.10000		1.97210	1,875.35000	1.87535	1,972.100	14.31	0.30	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,988.23000		1.98823	1,890.87000	1.89087	1,988.230	14.31	0.30	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,914.08000		2.91408	2,784.30000	2.78430	2,914.080	14.38	0.40	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	3,541.12000		3.54112	3,392.86000	3.39286	3,541.120	14.55	0.45	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	2,844.76000		2.84476	2,974.48000	2.97448	2,844.760	15.38	0.34	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			9.65963		92.55020	9.72498	92.19567		14.97	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	9.15	Call	3,943.65000		3.94365	3,796.15000	3.79615	3,943.650	14.40	0.44	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	10.04	Put	4,354.35000		4.35435	4,509.40000	4.50940	4,354.350	15.00	0.41	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	10.74	Put	3,072.30000		3.07230	3,191.87000	3.19187	3,072.300	15.65	0.31	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			9.86963		91.94081	9.92260	91.60779		18.26	0.00	40,913,660.45	445	96,218.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	624.99000		0.62499	581.70000	0.58170	624.990	17.31	0.17	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	1,363.43000		1.36343	1,278.86000	1.27886	1,363.430	17.32	0.31	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	2,764.95000		2.76495	2,944.85000	2.94485	2,764.950	17.90	0.47	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			10.05331		88.84464	10.10808	88.50981		18.50	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	1,638.58000		1.63858	1,559.66000	1.55966	1,638.580	17.59	0.27	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	1,927.02000		1.92702	1,837.09000	1.83709	1,927.020	17.59	0.31	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	2,583.29000		2.58329	2,470.14000	2.47014	2,583.290	17.59	0.38	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	2,991.62000		2.99162	2,865.63000	2.86563	2,991.620	17.67	0.42	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	2,159.37000		2.15937	2,268.84000	2.26884	2,159.370	19.11	0.29	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	2,026.82000		2.02682	2,131.11000	2.13111	2,026.820	19.26	0.27	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.24265		89.91203	10.29951	89.57414		17.31	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	1,805.42000		1.80542	1,727.08000	1.72708	1,805.420	16.50	0.26	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	2,657.55000		2.65755	2,551.29000	2.55129	2,657.550	16.50	0.35	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	3,585.99000		3.58599	3,722.03000	3.72203	3,585.990	17.37	0.37	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			10.44098		86.85013	10.50015	86.50859		18.18	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			10.37946		92.80122	10.47888	92.12801		20.09	0.00	0.00	0	103,302.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	246.13000		0.24613	206.95000	0.20695	246.130	18.80	0.07	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	406.41000		0.40641	345.25000	0.34525	406.410	18.80	0.11	0.00	0	24,761.00	
R2035	On 06/08/2020	Bond Future	9.09	Call	481.36000		0.48136	410.46000	0.41046	481.360	18.80	0.13	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	9.67	Call	1,254.49000		1.25449	1,095.42000	1.09542	1,254.490	18.80	0.28	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	10.45	Put	2,905.17000		2.90517	3,247.46000	3.24746	2,905.170	19.28	0.46	0.00	0	500.00	
R2035	On 05/11/2020	Bond Future			10.56512		89.38473	10.66812	88.70586		20.58	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future			10.76010		90.45826	10.86718	89.77219		19.15	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	7,890.36000		7.89036	8,310.04000	8.31004	7,890.360	18.18	0.59	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	4,456.23000		4.45623	4,748.91000	4.74891	4,456.230	18.82	0.40	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			10.95596		87.07100		11.06729	86.37706		20.21	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	4,596.03000		4.59603	4,314.92000	4.31492	4,596.030	19.30	0.43	0.00	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.32	Put	5,529.99000		5.52999	5,828.50000	5.82850	5,529.990	19.83	0.41	0.00	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.02	Put	3,952.02000		3.95202	4,185.58000	4.18558	3,952.020	20.46	0.32	0.00	0.00	0	793.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.63204		83.85945	10.74717	83.09075			22.83	0.00	19,287,673.50	230	88,816.00
R2037	On 05/11/2020	Bond Future			10.81210		84.81838	10.93131	84.04284			22.12	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			11.00076		81.58182	11.12459	80.79794			21.78	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	2,384.76000		2.38476	2,171.24000	2.17124	2,384.760	20.72	0.29	0.00	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	8,167.97000		8.16797	8,644.98000	8.64498	8,167.970	20.72	0.58	0.00	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	4,173.69000		4.17369	3,848.53000	3.84853	4,173.690	20.72	0.44	0.00	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	6,167.26000		6.16726	6,573.12000	6.57312	6,167.260	20.82	0.49	0.00	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	3,422.73000		3.42273	3,691.29000	3.69129	3,422.730	21.94	0.32	0.00	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	9,127.92000		9.12792	8,604.67000	8.60467	9,127.920	22.02	0.69	0.00	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	1,115.15000		1.11515	1,227.05000	1.22705	1,115.150	23.40	0.13	0.00	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.19835		82.56736	11.32711	81.77433			21.79	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		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	100.00000			0.00	0.00	0	0.00
R2040	On 06/08/2020	Bond Future			10.82664		85.58093	11.00386	84.33866			23.42	0.00	5,306,017.66	62	51,162.00
R2040	On 06/08/2020	Bond Future	9.57	Call	579.17000		0.57917	432.55000	0.43255	579.170	21.86	0.14	0.00	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	1,294.35000		1.29435	1,006.81000	1.00681	1,294.350	21.86	0.27	0.00	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	3,466.64000		3.46664	4,138.87000	4.13887	3,466.640	22.12	0.49	0.00	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	3,262.89000		3.26289	3,909.85000	3.90985	3,262.890	22.24	0.47	0.00	0.00	0	12,538.00
R2040	On 06/08/2020	Bond Future	11.26	Put	2,123.21000		2.12321	2,607.85000	2.60785	2,123.210	23.06	0.34	0.00	0.00	0	517.00
R2040	On 05/11/2020	Bond Future			11.00642		86.55962	11.19022	85.30515			22.80	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,386.85000		1.38685	1,149.85000	1.14985	1,386.850	21.48	0.21	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	1,751.88000		1.75188	1,465.39000	1.46539	1,751.880	21.48	0.25	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	2,259.57000		2.25957	1,909.10000	1.90910	2,259.570	21.48	0.31	0.00	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	10.23	Call	2,762.24000		2.76224	2,353.08000	2.35308	2,762.240	21.48	0.36	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	4,989.99000		4.98999	4,368.48000	4.36848	4,989.990	21.80	0.53	0.00	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	11.50	Put	3,593.66000		3.59366	4,095.15000	4.09515	3,593.660	22.51	0.37	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	3,122.10000		3.12210	3,575.69000	3.57569	3,122.100	22.74	0.33	0.00	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.19485		83.09375	11.38603	81.82511			22.39	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	1,852.10000		1.85210	1,579.43000	1.57943	1,852.100	21.25	0.23	0.00	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	1,978.97000		1.97897	1,691.38000	1.69138	1,978.970	21.25	0.25	0.00	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	2,907.21000		2.90721	2,518.26000	2.51826	2,907.210	21.25	0.33	0.00	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	3,277.14000		3.27714	2,851.08000	2.85108	3,277.140	21.25	0.36	0.00	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	4,802.37000		4.80237	5,340.90000	5.34090	4,802.370	21.92	0.40	0.00	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	4,363.01000		4.36301	4,865.81000	4.86581	4,363.010	22.12	0.37	0.00	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			11.39173		84.09763	11.59070	82.81406			22.40	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		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			10.89651		82.21266		11.06324	81.03959		24.46	0.00		0	79,450.00
R2044	On 06/08/2020	Bond Future	9.01	Call	157.76000		0.15776	114.01000	0.11401	157.760		22.85	0.05	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	336.64000		0.33664	250.38000	0.25038	336.640		22.85	0.09	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	595.78000		0.59578	453.89000	0.45389	595.780		22.85	0.15	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	1,017.99000		1.01799	794.92000	0.79492	1,017.990		22.85	0.22	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	3,200.18000		3.20018	3,805.65000	3.80565	3,200.180		22.98	0.47	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	2,694.40000		2.69440	3,237.05000	3.23705	2,694.400		23.22	0.42	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			11.07034		83.15285	11.24330	81.96829			23.78	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	600.57000		0.60057	489.97000	0.48997	600.570		22.42	0.11	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	1,012.01000		1.01201	839.44000	0.83944	1,012.010		22.42	0.16	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	1,072.24000		1.07224	891.11000	0.89111	1,072.240		22.42	0.17	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	1,618.04000		1.61804	1,363.89000	1.36389	1,618.040		22.42	0.24	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	2,067.76000		2.06776	1,758.58000	1.75858	2,067.760		22.42	0.29	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	2,166.75000		2.16675	1,845.98000	1.84598	2,166.750		22.42	0.30	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	2,207.21000		2.20721	1,881.75000	1.88175	2,207.210		22.42	0.30	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	5,081.22000		5.08122	5,677.77000	5.67777	5,081.220		22.84	0.47	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	4,723.42000		4.72342	5,291.49000	5.29149	4,723.420		23.01	0.45	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	4,101.77000		4.10177	4,617.42000	4.61742	4,101.770		23.32	0.40	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	3,965.13000		3.96513	4,468.70000	4.46870	3,965.130		23.39	0.39	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.25240		79.77115	11.43233	78.57337			23.37	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	2,016.19000		2.01619	1,739.84000	1.73984	2,016.190		22.18	0.25	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	10,225.47000		10.22547	11,021.73000	11.02173	10,225.470		22.18	0.64	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	7,515.11000		7.51511	8,191.75000	8.19175	7,515.110		22.18	0.54	0.00	0	405.00
R2044	On 06/05/2021	Bond Future			11.44229		80.73492	11.62962	79.52300			23.35	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			10.84271		85.66665	11.01929	84.39319			23.55	0.00	20,388,662.70	238	83,186.00
R2048	On 06/08/2020	Bond Future	9.00	Call	147.26000		0.14726	102.79000	0.10279	147.260		21.89	0.04	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	263.87000		0.26387	188.69000	0.18869	263.870		21.89	0.07	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	1,822.05000		1.82205	1,436.24000	1.43624	1,822.050		21.89	0.35	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	3,336.57000		3.33657	2,733.88000	2.73388	3,336.570		21.97	0.52	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	4,329.56000		4.32956	3,617.90000	3.61790	4,329.560		22.32	0.61	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	7,612.90000		7.61290	6,652.75000	6.65275	7,612.900		23.63	0.79	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	9,901.12000		9.90112	8,833.93000	8.83393	9,901.120		24.55	0.87	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	12,468.79000		12.46879	11,325.85000	11.32585	12,468.790		25.87	0.92	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			11.01419		82.23176	11.19758	80.94566			24.26	0.00	0.00	0	0.00
R2048	On 05/11/2020	Bond Future	10.00	Call	2,207.78000		2.20778	1,856.27000	1.85627	2,207.780		22.81	0.30	0.00	0	800.00
R2048	On 05/11/2020	Bond Future	11.00	Call	5,013.61000		5.01361	4,376.49000	4.37649	5,013.610		23.18	0.53	0.00	0	800.00
R2048	On 04/02/2021	Bond Future			11.19379		83.21949	11.38478	81.91882			22.46	0.00	0.00	0	0.00
R2048	On 06/05/2021	Bond Future			11.37316		79.80797	11.57198	78.49199			23.77	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			3.36639		104.57038	3.35898	104.57509			0.43	0.00	0.00	0	23,391.00
R208	On 05/11/2020	Bond Future			2.53617		102.37204	2.51804	102.37914			0.18	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			10.35470	70.81051	10.46867	70.14917			24.82	0.00	70,810.51	1	63,745.00
R209	On 05/11/2020	Bond Future			10.52051	68.47817	10.63829	67.81075			24.85	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			10.69016	69.30085	10.81209	68.62620			23.33	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			10.86606	66.99555	10.99245	66.31302			24.46	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			186.50045	186.50045	186.33041	186.33041				0.00	0.00	0	1,929.00
R210	On 05/11/2020	Bond Future			185.96746	185.96746	185.79959	185.79959				0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			188.24384	188.24384	188.07570	188.07570				0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			187.81692	187.81692	187.64744	187.64744				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			165.98747	165.98747	165.85635	165.85635				0.00	0.00	0	6,744.00
R212	On 05/11/2020	Bond Future			167.92300	167.92300	167.79403	167.79403				0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			167.65712	167.65712	167.52827	167.52827				0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			169.71878	169.71878	169.58902	169.58902				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			9.52534	86.55294	9.58822	86.18767			17.91	0.00	259,658.82	3	14,246.00
R213	On 05/11/2020	Bond Future			9.69933	84.01068	9.76435	83.64314			17.88	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			9.88214	85.01949	9.94968	84.64845			16.83	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.06722	82.51269	10.13746	82.13749			17.55	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			10.67215	68.42909	10.84799	67.39875			26.70	0.00	1,642,298.16	24	22,087.00
R214	On 05/11/2020	Bond Future			10.83657	65.93212	11.01858	64.89155			26.81	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			11.00812	66.72402	11.19699	65.67160			25.10	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			11.17923	64.24891	11.37513	63.18411			26.41	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 :											91,785,373.78	1,045	1 206 867.00
Grand Total:											91,785,373.78	1,045	1 206 867.00