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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 05/06/2020

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
5Y STND	On 21/12/2021		Interest Rate Swap	90.96000	90.96000	90.84000	90.84000			0.00	0.00	0	51.00
AL37	On 06/08/2020		Index Future	732.87800	732.87800	737.91300	737.91300			0.00	0.00	0	0.00
AL37	On 05/11/2020		Index Future	741.02700	741.02700	746.12200	746.12200			0.00	0.00	0	0.00
AL37	On 04/02/2021		Index Future	749.74600	749.74600	754.90300	754.90300			0.00	0.00	0	0.00
AL37	On 06/05/2021		Index Future	758.82600	758.82600	764.04700	764.04700			0.00	0.00	0	0.00
AL7T	On 06/08/2020		Index Future	817.76500	817.76500	830.29700	830.29700			0.00	0.00	0	0.00
AL7T	On 05/11/2020		Index Future	826.85700	826.85700	839.53400	839.53400			0.00	0.00	0	0.00
AL7T	On 04/02/2021		Index Future	836.58600	836.58600	849.41500	849.41500			0.00	0.00	0	0.00
AL7T	On 06/05/2021		Index Future	846.71800	846.71800	859.70400	859.70400			0.00	0.00	0	0.00
ALBI	On 06/08/2020		Index Future	713.99200	713.99200	725.06800	725.06800			0.00	0.00	0	212.00
ALBI	On 05/11/2020		Index Future	721.93100	721.93100	733.13500	733.13500			0.00	0.00	0	0.00
ALBI	On 04/02/2021		Index Future	730.42500	730.42500	741.76300	741.76300			0.00	0.00	0	0.00
ALBI	On 06/05/2021		Index Future	739.27100	739.27100	750.74800	750.74800			0.00	0.00	0	0.00

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E170	On 01/08/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future			11.67393		75.38142	11.40904	76.79426				0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future			11.92001		72.43633	11.64398	73.86519				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future			12.17653		73.29000	11.88850	74.73586				0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future			12.43513		70.40125	12.13464	71.86487				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			12.15810		74.73589	11.88239	76.36111				0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future			12.39846		71.30050	12.11027	72.94408				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future			12.64131		72.14153	12.34013	73.80468				0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future			12.89587		68.75795	12.58053	70.44145				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			706.02800		706.02800	716.87300	716.87300				0.00	0.00	0	1,033.00
GOVI	On 05/11/2020	GOVI			713.87800		713.87800	724.84700	724.84700				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI			722.27800		722.27800	733.37900	733.37900				0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI			731.02500		731.02500	742.26200	742.26200				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future			138.43916		138.43916	138.30340	138.30340				0.00	83,063,496.00	600	4,976.00
I2025	On 05/11/2020	Bond Future			139.99708		139.99708	139.86065	139.86065				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future			140.15509		140.15509	140.01750	140.01750				0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future			141.88626		141.88626	141.74727	141.74727				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			100.18266		100.18266	100.17108	100.17108				0.00	55,100,463.00	550	4,982.00
I2029	On 05/11/2020	Bond Future			100.17358		100.17358	100.16256	100.16256				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future			101.37673		101.37673	101.36594	101.36594				0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future			101.47785		101.47785	101.46708	101.46708				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			96.51621		96.51621	96.86993	96.86993				0.00	114,854,289.90	1,190	12,178.00
I2033	On 05/11/2020	Bond Future			96.39100		96.39100	96.74927	96.74927				0.00	0.00	0	0.00

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I2033	On 04/02/2021	Bond Future			97.54855		97.54855		97.91151	97.91151			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future			97.52476		97.52476		97.89237	97.89237			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			106.97065		106.97065		107.39844	107.39844			0.00	106,970,650.00	1,000	10,496.00
I2038	On 05/11/2020	Bond Future			108.17446		108.17446		108.60778	108.60778			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			107.76016		107.76016		108.19900	108.19900			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future			109.09159		109.09159		109.53605	109.53605			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			97.14505		97.14505		97.62980	97.62980			0.00	25,452,003.10	262	15,969.00
I2046	On 05/11/2020	Bond Future			96.45280		96.45280		96.94361	96.94361			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			97.61146		97.61146		98.10850	98.10850			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future			97.00885		97.00885		97.51222	97.51222			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			97.48820		97.48820		98.20733	98.20733			0.00	38,410,350.80	394	16,793.00
I2050	On 05/11/2020	Bond Future			98.58533		98.58533		99.31284	99.31284			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			97.85962		97.85962		98.59644	98.59644			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future			99.06864		99.06864		99.81476	99.81476			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			255.42200		255.42200		255.85300	255.85300			0.00	0.00	0	1,132.00
IGOV	On 05/11/2020	Index Future			258.32400		258.32400		258.76200	258.76200			0.00	0.00	0	47.00
IGOV	On 04/02/2021	Index Future			261.42600		261.42600		261.86900	261.86900			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future			264.65300		264.65300		265.10300	265.10300			0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future			7.59191		115.92595		7.43823	116.76209		9.01	0.00	51,818,899.65	447	79,116.00
R186	On 06/08/2020	Bond Future	7.45	Call	1,360.37000		1.36037		0.00000	0.00000	1,360.370	8.99	0.44	126,508,828.67	2,500	2,500.00
R186	On 06/08/2020	Bond Future	7.45	Put	2,132.20000		2.13220		0.00000	0.00000	2,132.200	8.99	0.56	163,515,996.34	2,500	2,500.00
R186	On 06/08/2020	Bond Future	8.00	Call	3,074.21000		3.07421		3,693.18000	3.69318	3,074.210	9.39	0.70	0.00	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	7,419.88000		7.41988		8,222.36000	8.22236	7,419.880	9.88	0.95	0.00	0	900.00
R186	On 05/11/2020	Bond Future			7.75836		117.20228		7.59597	118.04839		8.61	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.00	Call	1,065.34000		1.06534		1,326.74000	1.32674	1,065.340	8.43	0.28	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,873.82000		2.87382		3,357.52000	3.35752	2,873.820	8.80	0.54	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,350.53000		3.35053		3,873.99000	3.87399	3,350.530	8.91	0.58	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	4,482.80000		4.48280		5,081.61000	5.08161	4,482.800	9.20	0.68	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	482.26000		0.48226		385.33000	0.38533	482.260	9.34	0.13	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.92776		113.29921		7.75585	114.15569		8.06	0.00	0.00	0	0.00
R186	On 06/05/2021	Bond Future			8.10633		114.67384		7.92398	115.54096		7.98	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

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
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			307.44220		307.44220		307.41799	307.41799			0.00	46,116,330.00	150	2,549.00
R197	On 05/11/2020	Bond Future			310.90099		310.90099		310.87833	310.87833			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			306.69889		306.69889		306.67709	306.67709			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			310.48827		310.48827		310.46686	310.46686			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			214.67454		214.67454		214.64801	214.64801			0.00	85,869,816.00	400	7,794.00
R202	On 05/11/2020	Bond Future			217.08963		217.08963		217.06413	217.06413			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			215.48144		215.48144		215.45649	215.45649			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			218.14340		218.14340		218.11838	218.11838			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			5.16638		109.57480		5.13526	109.65114		2.98	0.00	85,030,044.80	776	26,872.00
R2023	On 05/11/2020	Bond Future			5.24718		106.87341		5.21211	106.95123		2.96	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.31889		108.13204		5.27891	108.21118		2.50	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			5.37778		105.53193		5.33175	105.61229		2.37	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			9.05594		93.63660		8.81086	95.12095		14.12	0.00	41,387,377.20	442	106,867.00
R2030	On 06/08/2020	Bond Future	8.36	Call	661.07000		0.66107		1,072.47000	1.07247	661.070	13.74	0.22	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	884.53000		0.88453		1,381.82000	1.38182	884.530	13.90	0.28	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	1,663.25000		1.66325		2,393.44000	2.39344	1,663.250	14.23	0.43	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	2,207.97000		2.20797		3,059.15000	3.05915	2,207.970	14.46	0.51	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Put	1,846.83000		1.84683		1,303.11000	1.30311	1,846.830	14.68	0.43	0.00	0	2,500.00
R2030	On 06/08/2020	Bond Future	9.20	Call	2,705.21000		2.70521		3,645.84000	3.64584	2,705.210	14.68	0.57	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	1,372.44000		1.37244		945.98000	0.94598	1,372.440	15.04	0.34	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	4,898.17000		4.89817		6,097.70000	6.09770	4,898.170	15.56	0.76	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.95	Put	602.73000		0.60273		390.29000	0.39029	602.730	15.56	0.18	0.00	0	5,850.00
R2030	On 06/08/2020	Bond Future	10.00	Call	5,991.66000		5.99166		7,279.48000	7.27948	5,991.660	15.56	0.83	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.21	Call	6,962.71000		6.96271		8,308.21000	8.30821	6,962.710	15.56	0.88	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	10.70	Call	9,337.82000		9.33782		10,767.92000	10.76792	9,337.820	15.56	0.95	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.87	Put	85.45000		0.08545		47.94000	0.04794	85.450	15.56	0.04	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	11.47	Put	17.47000		0.01747		8.91000	0.00891	17.470	15.56	0.01	0.00	0	650.00
R2030	On 05/11/2020	Bond Future			9.22974		94.66851		8.97442	96.16973		13.67	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	936.23000		0.93623		1,309.92000	1.30992	936.230	13.02	0.21	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,297.17000		1.29717		1,764.47000	1.76447	1,297.170	13.18	0.27	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	1,331.44000		1.33144		1,806.92000	1.80692	1,331.440	13.20	0.28	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,646.46000		1.64646		2,192.66000	2.19266	1,646.460	13.33	0.32	0.00	0	15,758.00
R2030	On 05/11/2020	Bond Future	8.73	Call	2,070.91000		2.07091		2,702.05000	2.70205	2,070.910	13.49	0.38	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	2,352.35000		2.35235		3,034.62000	3.03462	2,352.350	13.57	0.41	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	2,376.78000		2.37678		3,063.31000	3.06331	2,376.780	13.58	0.41	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,814.55000		2.81455		3,572.97000	3.57297	2,814.550	13.69	0.46	0.00	0	15,758.00

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R2030	On 05/11/2020	Bond Future	9.04	Call	2,841.84000	2.84184	3,604.46000	3.60446	2,841.840	13.70	0.47	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	3,387.19000	3.38719	4,228.03000	4.22803	3,387.190	13.85	0.52	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	2,476.63000	2.47663	1,959.92000	1.95992	2,476.630	14.31	0.38	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	2,012.10000	2.01210	1,577.38000	1.57738	2,012.100	14.65	0.33	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	1,683.57000	1.68357	1,308.38000	1.30838	1,683.570	14.85	0.28	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,212.55000	1.21255	923.44000	0.92344	1,212.550	14.85	0.22	0.00	0	15,758.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,085.33000	1.08533	821.08000	0.82108	1,085.330	14.85	0.20	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.40937	91.77868	9.14286	93.29794		12.85	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,475.72000	1.47572	1,942.38000	1.94238	1,475.720	12.26	0.27	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,492.13000	1.49213	1,962.29000	1.96229	1,492.130	12.26	0.28	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,456.10000	2.45610	3,104.36000	3.10436	2,456.100	12.60	0.39	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	3,085.11000	3.08511	3,828.63000	3.82863	3,085.110	12.77	0.45	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	2,245.78000	2.24578	1,813.04000	1.81304	2,245.780	13.85	0.31	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			9.59678	92.89288	9.31847	94.43070		12.83	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	7.97	Call	1,288.56000	1.28856	1,664.29000	1.66429	1,288.560	12.18	0.22	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.22	Put	5,717.17000	5.71717	4,922.80000	4.92280	5,717.170	12.81	0.55	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.92	Put	3,886.01000	3.88601	3,291.04000	3.29104	3,886.010	13.39	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			9.93856	91.50778	9.71970	92.89279		16.26	0.00	0.00	0	92,900.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	296.31000	0.29631	492.78000	0.49278	296.310	15.35	0.11	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	872.89000	0.87289	1,296.86000	1.29686	872.890	15.67	0.25	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	2,568.92000	2.56892	1,959.96000	1.95996	2,568.920	16.46	0.50	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			10.13103	88.37002	9.90328	89.77087		16.53	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	1,059.65000	1.05965	1,408.95000	1.40895	1,059.650	15.54	0.22	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	1,316.91000	1.31691	1,723.65000	1.72365	1,316.910	15.65	0.26	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	1,958.06000	1.95806	2,486.04000	2.48604	1,958.060	15.99	0.34	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	2,351.71000	2.35171	2,943.76000	2.94376	2,351.710	16.16	0.38	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	1,962.26000	1.96226	1,601.91000	1.60191	1,962.260	17.95	0.29	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	1,805.21000	1.80521	1,467.69000	1.46769	1,805.210	17.97	0.27	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.32699	89.41149	10.08983	90.82911		14.97	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	1,097.29000	1.09729	1,416.41000	1.41641	1,097.290	14.14	0.20	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,861.15000	1.86115	2,324.21000	2.32421	1,861.150	14.39	0.30	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	3,283.58000	3.28358	2,790.29000	2.79029	3,283.580	15.93	0.38	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			10.52792	86.34894	10.28082	87.78395		15.67	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			10.62816	91.13118	10.34772	93.01774		18.04	0.00	36,452,472.00	400	100,524.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	50.56000	0.05056	115.06000	0.11506	50.560	16.78	0.02	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	104.08000	0.10408	219.78000	0.21978	104.080	16.78	0.04	0.00	0	24,761.00	
R2035	On 06/08/2020	Bond Future	9.09	Call	132.68000	0.13268	273.00000	0.27300	132.680	16.78	0.05	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	9.67	Call	518.27000	0.51827	913.13000	0.91313	518.270	16.79	0.16	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	10.45	Put	3,347.26000	3.34726	2,426.17000	2.42617	3,347.260	17.97	0.56	0.00	0	500.00	
R2035	On 05/11/2020	Bond Future			10.82920	87.65958	10.53760	89.56742		18.47	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
R2035	On 04/02/2021	Bond Future			11.03830		88.69230		10.73458	90.62295		16.79	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	8,349.92000		8.34992	7,138.53000	7.13853	8,349.920	16.20	0.66	0.00	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	4,645.76000		4.64576	3,841.82000	3.84182	4,645.760	17.21	0.45	0.00	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.24453		85.28922	10.92850	87.24344		17.65	0.00	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	3,087.87000		3.08787	3,845.94000	3.84594	3,087.870	17.01	0.36	0.00	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.32	Put	5,600.75000		5.60075	4,774.32000	4.77432	5,600.750	17.94	0.45	0.00	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.02	Put	3,989.19000		3.98919	3,362.75000	3.36275	3,989.190	18.88	0.35	0.00	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			10.89048		82.14886	10.62547	83.90364		20.38	0.00	164,297.72	2	87,061.00	
R2037	On 05/11/2020	Bond Future			11.08577		83.05438	10.81048	84.82900		19.84	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future			11.28854		79.77766	11.00206	81.57353		18.95	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future	9.65	Call	1,251.76000		1.25176	1,668.08000	1.66808	1,251.760	17.84	0.20	0.00	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	8,577.33000		8.57733	7,446.26000	7.44626	8,577.330	18.25	0.66	0.00	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	2,759.53000		2.75953	3,474.64000	3.47464	2,759.530	18.41	0.36	0.00	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	6,483.15000		6.48315	5,543.41000	5.54341	6,483.150	18.81	0.56	0.00	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	3,542.94000		3.54294	2,954.19000	2.95419	3,542.940	20.31	0.36	0.00	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	7,444.34000		7.44434	8,670.69000	8.67069	7,444.340	20.44	0.65	0.00	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	887.67000		0.88767	692.67000	0.69267	887.670	20.50	0.12	0.00	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.49691		80.74664	11.19882	82.56444		18.94	0.00	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			11.08524		83.77795	10.80465	85.73714		20.93	0.00	20,022,930.05	239	50,962.00	
R2040	On 06/08/2020	Bond Future	9.57	Call	156.87000		0.15687	315.92000	0.31592	156.870	19.28	0.06	0.00	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	503.85000		0.50385	890.00000	0.89000	503.850	19.29	0.15	0.00	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	4,016.25000		4.01625	2,976.13000	2.97613	4,016.250	20.57	0.60	0.00	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	3,767.11000		3.76711	2,773.13000	2.77313	3,767.110	20.67	0.57	0.00	0.00	0	12,538.00
R2040	On 06/08/2020	Bond Future	11.26	Put	2,371.44000		2.37144	1,671.42000	1.67142	2,371.440	21.40	0.42	0.00	0.00	0	517.00
R2040	On 05/11/2020	Bond Future			11.28028		84.70145	10.98861	86.68280		20.42	0.00	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	621.35000		0.62135	923.78000	0.92378	621.350	18.86	0.13	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	848.94000		0.84894	1,232.85000	1.23285	848.940	18.86	0.16	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	1,190.37000		1.19037	1,683.84000	1.68384	1,190.370	18.86	0.21	0.00	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	10.23	Call	1,623.01000		1.62301	2,229.76000	2.22976	1,623.010	19.26	0.27	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	3,626.49000		3.62649	4,620.91000	4.62091	3,626.490	20.42	0.46	0.00	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	11.50	Put	3,906.81000		3.90681	3,147.69000	3.14769	3,906.810	21.19	0.42	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	3,410.27000		3.41027	2,731.48000	2.73148	3,410.270	21.60	0.38	0.00	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.48295		81.19389	11.17922	83.19887		19.61	0.00	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	889.22000		0.88922	1,237.57000	1.23757	889.220	18.38	0.15	0.00	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	971.43000		0.97143	1,344.29000	1.34429	971.430	18.38	0.16	0.00	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	1,618.27000		1.61827	2,164.39000	2.16439	1,618.270	18.38	0.24	0.00	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,894.76000		1.89476	2,506.66000	2.50666	1,894.760	18.38	0.27	0.00	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	4,993.82000		4.99382	4,160.01000	4.16001	4,993.820	19.99	0.45	0.00	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	4,523.62000		4.52362	3,752.38000	3.75238	4,523.620	20.25	0.42	0.00	0.00	0	800.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/05/2021	Bond Future			11.69086		82.18020		11.37461	84.20961		19.58	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
R2044	On 06/08/2020	Bond Future			11.13523		80.54189		10.86477	82.43926		21.97	0.00	71,118,488.87	883	78,453.00
R2044	On 06/08/2020	Bond Future	9.01	Call	25.26000		0.02526		59.39000	0.05939	25.260	20.23	0.01	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	76.31000		0.07631		161.44000	0.16144	76.310	20.23	0.03	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	174.33000		0.17433		339.20000	0.33920	174.330	20.23	0.06	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	375.84000		0.37584		673.36000	0.67336	375.840	20.23	0.12	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	3,689.67000		3.68967		2,748.76000	2.74876	3,689.670	21.84	0.56	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	3,094.78000		3.09478		2,268.26000	2.26826	3,094.780	22.14	0.50	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			11.32338		81.42984		11.04218	83.34856		21.41	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	210.91000		0.21091		333.20000	0.33320	210.910	19.75	0.05	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	424.16000		0.42416		639.41000	0.63941	424.160	19.75	0.09	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	458.15000		0.45815		686.97000	0.68697	458.150	19.75	0.10	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	791.15000		0.79115		1,140.93000	1.14093	791.150	19.75	0.15	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	1,093.21000		1.09321		1,539.03000	1.53903	1,093.210	19.75	0.20	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	1,162.49000		1.16249		1,628.94000	1.62894	1,162.490	19.75	0.21	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	1,191.06000		1.19106		1,665.90000	1.66590	1,191.060	19.75	0.21	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	5,451.59000		5.45159		4,503.05000	4.50305	5,451.590	21.17	0.54	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	5,043.70000		5.04370		4,146.52000	4.14652	5,043.700	21.31	0.51	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	4,339.08000		4.33908		3,536.27000	3.53627	4,339.080	21.58	0.46	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	4,184.76000		4.18476		3,403.61000	3.40361	4,184.760	21.65	0.45	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.51877		78.00886		11.22585	79.95053		20.55	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	1,029.25000		1.02925		1,404.17000	1.40417	1,029.250	19.26	0.17	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	10,673.87000		10.67387		9,331.14000	9.33114	10,673.870	19.32	0.72	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	7,887.54000		7.88754		6,778.24000	6.77824	7,887.540	20.08	0.61	0.00	0	405.00
R2044	On 06/05/2021	Bond Future			11.71892		78.95651		11.41383	80.92189		20.51	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			11.09296		83.87228		10.81726	85.85314		21.38	0.00	83,872.28	1	86,488.00
R2048	On 06/08/2020	Bond Future	9.00	Call	24.58000		0.02458		59.30000	0.05930	24.580	19.69	0.01	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	56.59000		0.05659		125.96000	0.12596	56.590	19.69	0.02	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	889.60000		0.88960		1,458.32000	1.45832	889.600	19.96	0.23	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	2,152.27000		2.15227		3,120.96000	3.12096	2,152.270	21.12	0.42	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	2,996.17000		2.99617		4,153.22000	4.15322	2,996.170	21.56	0.52	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	6,019.89000		6.01989		7,581.77000	7.58177	6,019.890	23.27	0.74	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	8,169.37000		8.16937		9,900.58000	9.90058	8,169.370	23.78	0.84	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	10,614.91000		10.61491		12,470.88000	12.47088	10,614.910	23.78	0.92	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			11.27938		80.38373		10.99241	82.38696		21.92	0.00	0.00	0	0.00
R2048	On 05/11/2020	Bond Future	10.00	Call	1,177.48000		1.17748		1,668.10000	1.66810	1,177.480	20.18	0.21	0.00	0	800.00
R2048	On 05/11/2020	Bond Future	11.00	Call	3,693.19000		3.69319		4,701.40000	4.70140	3,693.190	21.92	0.46	0.00	0	800.00
R2048	On 04/02/2021	Bond Future			11.47299		81.33088		11.17378	83.35800		19.90	0.00	0.00	0	0.00
R2048	On 06/05/2021	Bond Future			11.66316		77.90166		11.35153	79.95356		20.94	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

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 06/08/2020	Bond Future			3.33594		104.58973		3.33342	104.59134		0.41	0.00	0.00	0	23,391.00
R208	On 05/11/2020	Bond Future			2.59341		102.34962		2.58766	102.35187		0.23	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			10.55836		69.63523		10.29379	71.16779		21.61	0.00	208,905.69	3	63,101.00
R209	On 05/11/2020	Bond Future			10.73648		67.26161		10.46232	68.81147		21.86	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			10.91687		68.05427		10.63263	69.62262		19.70	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.10041		65.73804		10.80563	67.32550		20.63	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			187.06165		187.06165		187.29888	187.29888			0.00	95,401,441.50	510	1,929.00
R210	On 05/11/2020	Bond Future			186.45988		186.45988		186.70095	186.70095			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			188.69972		188.69972		188.94425	188.94425			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			188.28890		188.28890		188.53700	188.53700			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			166.21127		166.21127		166.20000	166.20000			0.00	166,211,270.00	1,000	6,744.00
R212	On 05/11/2020	Bond Future			168.08187		168.08187		168.07145	168.07145			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			167.77958		167.77958		167.76964	167.76964			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			169.85229		169.85229		169.84260	169.84260			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			9.53891		86.47394		9.29433	87.91322		15.80	0.00	1,383,583.04	16	17,330.00
R213	On 05/11/2020	Bond Future			9.71950		83.89644		9.46522	85.35206		15.93	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			9.90665		84.88459		9.64184	86.35769		14.36	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.09177		82.38129		9.81618	83.87241		14.95	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			10.91731		66.99970		10.64221	68.60715		23.40	0.00	66,999.70	1	21,225.00
R214	On 05/11/2020	Bond Future			11.09549		64.45990		10.81015	66.08543		23.75	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			11.27973		65.21932		10.98333	66.86425		21.37	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	On 06/05/2021	Bond Future	11.46032	62.73006		11.15275	64.39509		22.45	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,415,212,806.30</b>	<b>14,266</b>	<b>1 209 318.00</b>
<b>Grand Total:</b>											<b>1,415,212,806.30</b>	<b>14,266</b>	<b>1 209 318.00</b>