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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/03/2020

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	94.58000	94.58000		94.59000	94.59000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	699.94700	699.94700		700.79900	700.79900			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	712.42000	712.42000		713.28900	713.28900			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	725.18500	725.18500		726.06800	726.06800			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	738.39300	738.39300		739.29200	739.29200			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	799.19500	799.19500		804.08700	804.08700			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	813.43600	813.43600		818.41800	818.41800			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	828.01100	828.01100		833.08000	833.08000			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	843.09300	843.09300		848.25300	848.25300			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	712.35200	712.35200		715.62000	715.62000			0.00	0.00	0	206.00
ALBI	On 06/08/2020	Index Future	725.04700	725.04700		728.37400	728.37400			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	738.03800	738.03800		741.42300	741.42300			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	751.48000	751.48000		754.92700	754.92700			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 07/05/2020	Bond Future	11.16044	76.06298		11.08048	76.51128				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.29162	77.43320		11.20862	77.88963				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.42762	75.01396		11.34150	75.47842				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	11.57089	76.37993		11.48141	76.85278				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 07/05/2020	Bond Future	11.49631	76.56181		11.41550	77.07743				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.62403	77.94121		11.54021	78.46615				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.75536	75.05897		11.66839	75.59315				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	11.88901	76.42551		11.79875	76.96945				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 07/05/2020	GOVI	704.21200	704.21200		707.48900	707.48900				0.00	7,042,120.00	1	1,176.00
GOVI	On 06/08/2020	GOVI	716.76100	716.76100		720.09900	720.09900				0.00	0.00	0	0.00
GOVI	On 05/11/2020	GOVI	729.60400	729.60400		732.99900	732.99900				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	742.89300	742.89300		746.34900	746.34900				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	137.50642	137.50642		137.69712	137.69712				0.00	0.00	0	2,047.00
I2025	On 06/08/2020	Bond Future	138.51720	138.51720		138.71152	138.71152				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	141.00408	141.00408		141.20175	141.20175				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	142.08159	142.08159		142.28284	142.28284				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 07/05/2020	Bond Future	101.15756	101.15756		101.48924	101.48924				0.00	809,260.48	8	3,814.00
I2029	On 06/08/2020	Bond Future	103.00467	103.00467		103.34250	103.34250				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	103.71562	103.71562		104.05947	104.05947				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	105.62794	105.62794		105.97805	105.97805				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 07/05/2020	Bond Future	100.83601	100.83601		101.06148	101.06148				0.00	0.00	0	6,960.00
I2033	On 06/08/2020	Bond Future	102.67719	102.67719		102.90680	102.90680				0.00	0.00	0	0.00

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I2033	On 05/11/2020	Bond Future			103.30432		103.30432		103.53802	103.53802			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			105.20904		105.20904		105.44697	105.44697			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 07/05/2020	Bond Future			116.78673		116.78673		116.86865	116.86865			0.00	0.00	0	10,887.00
I2038	On 06/08/2020	Bond Future			117.23182		117.23182		117.31533	117.31533			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			119.33641		119.33641		119.42136	119.42136			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			119.82407		119.82407		119.91056	119.91056			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 07/05/2020	Bond Future			105.98203		105.98203		107.12287	107.12287			0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future			107.91736		107.91736		109.07902	109.07902			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			108.06596		108.06596		109.24859	109.24859			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			110.05841		110.05841		111.26268	111.26268			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 07/05/2020	Bond Future			109.56919		109.56919		109.99519	109.99519			0.00	7,888,981.68	72	12,808.00
I2050	On 06/08/2020	Bond Future			109.69709		109.69709		110.13086	110.13086			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			111.66634		111.66634		112.10810	112.10810			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			111.81235		111.81235		112.26195	112.26195			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 07/05/2020	Index Future			261.70300		261.70300		262.44200	262.44200			0.00	10,468,120.00	4	1,007.00
IGOV	On 06/08/2020	Index Future			266.43000		266.43000		267.18300	267.18300			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future			271.26600		271.26600		272.03300	272.03300			0.00	0.00	0	0.00
IGOV	On 04/02/2021	Index Future			276.26800		276.26800		277.04800	277.04800			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			8.17051		115.80151		8.13995	115.96668		5.61	0.00	88,240,750.62	762	85,137.00
R186	On 07/05/2020	Bond Future	7.90	Put	2,014.18000		2.01418		1,924.03000	1.92403	2,014.180	5.71	0.69	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	538.26000		0.53826		516.44000	0.51644	538.260	6.27	0.28	0.00	0	23,172.00
R186	On 06/08/2020	Bond Future			8.22062		112.58432		8.18840	112.75254		5.62	0.00	0.00	0	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	1,617.09000		1.61709		1,554.05000	1.55405	1,617.090	5.75	0.48	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future			8.27172		114.57926		8.23775	114.75044		5.29	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,080.31000		1.08031		1,150.22000	1.15022	1,080.310	5.23	0.34	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,234.21000		2.23421		2,339.35000	2.33935	2,234.210	5.47	0.54	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	581.07000		0.58107		559.08000	0.55908	581.070	5.98	0.18	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.32257		111.36310		8.28669	111.53729		5.40	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
R197	On 07/05/2020	Bond Future			308.59606		308.59606		309.54329	309.54329			0.00	0.00	0	2,507.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 06/08/2020	Bond Future			306.46881		306.46881		307.43340	307.43340			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			311.97072		311.97072		312.95251	312.95251			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			309.75811		309.75811		310.75779	310.75779			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 07/05/2020	Bond Future			227.42962		227.42962		227.42986	227.42986			0.00	0.00	0	8,502.00
R202	On 06/08/2020	Bond Future			227.45945		227.45945		227.45969	227.45969			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			231.54309		231.54309		231.54332	231.54332			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			231.58194		231.58194		231.58194	231.58194			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			6.34560		105.08705		6.48972	104.71511		2.12	0.00	0.00	0	67,917.00
R2023	On 06/08/2020	Bond Future			6.24111		106.98013		6.40074	106.60156		2.00	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.12604		104.94665		6.30430	104.56131		1.75	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.96803		106.85782		6.17002	106.46541		1.60	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 07/05/2020	Bond Future			9.21484		94.52822		9.12305	95.08197		8.51	0.00	45,468,073.82	481	76,261.00
R2030	On 07/05/2020	Bond Future	8.45	Call	124.17000		0.12417		192.44000	0.19244	124.170	8.23	0.08	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Call	557.26000		0.55726		749.16000	0.74916	557.260	8.61	0.27	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Put	2,784.21000		2.78421		2,422.36000	2.42236	2,784.210	8.61	0.73	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.90	Put	2,565.93000		2.56593		2,222.95000	2.22295	2,565.930	8.67	0.70	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			9.29433		92.22174		9.19878	92.78545		8.69	0.00	0.00	0	200.00
R2030	On 06/08/2020	Bond Future	8.36	Call	365.58000		0.36558		466.37000	0.46637	365.580	8.40	0.14	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.86	Call	1,093.51000		1.09351		1,306.66000	1.30666	1,093.510	8.78	0.32	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.42	Put	1,915.45000		1.91545		1,701.43000	1.70143	1,915.450	9.42	0.44	0.00	0	800.00
R2030	On 05/11/2020	Bond Future			9.37022		93.85582		9.27089	94.42949		8.22	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	307.15000		0.30715		383.66000	0.38366	307.150	7.62	0.11	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	522.79000		0.52279		636.15000	0.63615	522.790	7.78	0.17	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	544.89000		0.54489		661.69000	0.66169	544.890	7.80	0.17	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	759.56000		0.75956		907.22000	0.90722	759.560	7.91	0.22	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,078.73000		1.07873		1,266.00000	1.26600	1,078.730	8.05	0.29	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,305.51000		1.30551		1,517.59000	1.51759	1,305.510	8.12	0.33	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,325.55000		1.32555		1,539.72000	1.53972	1,325.550	8.13	0.33	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	1,698.27000		1.69827		1,948.30000	1.94830	1,698.270	8.24	0.39	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,722.11000		1.72211		1,974.25000	1.97425	1,722.110	8.25	0.40	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,210.35000		2.21035		2,502.37000	2.50237	2,210.350	8.38	0.46	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	2,057.72000		2.05772		1,849.96000	1.84996	2,057.720	8.77	0.41	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	1,592.92000		1.59292		1,426.23000	1.42623	1,592.920	9.07	0.33	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,276.94000		1.27694		1,138.96000	1.13896	1,276.940	9.24	0.28	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	838.87000		0.83887		740.69000	0.74069	838.870	9.24	0.20	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	726.57000		0.72657		639.44000	0.63944	726.570	9.24	0.18	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.44860		91.55777		9.34514	92.14187		8.51	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	793.43000		0.79343		929.55000	0.92955	793.430	8.11	0.20	0.00	0	800.00

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R2030	On 04/02/2021	Bond Future	8.86	Call	1,623.14000		1.62314	1,843.90000	1.84390	1,623.140	8.43	0.34	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	1,594.23000		1.59423	1,443.28000	1.44328	1,594.230	9.42	0.29	0.00	0	800.00	
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00	
R2032	On 07/05/2020	Bond Future			9.62823		91.29671	9.53160	91.92990		9.93	0.00	0.00	0	84,004.00	
R2032	On 07/05/2020	Bond Future	8.82	Call	116.63000		0.11663	186.14000	0.18614	116.630	9.33	0.07	0.00	0	3,000.00	
R2032	On 07/05/2020	Bond Future	9.00	Call	260.44000		0.26044	383.62000	0.38362	260.440	9.64	0.14	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.17	Call	477.02000		0.47702	662.49000	0.66249	477.020	9.84	0.22	0.00	0	3,000.00	
R2032	On 07/05/2020	Bond Future	9.20	Call	525.59000		0.52559	723.10000	0.72310	525.590	9.87	0.24	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.30	Call	712.79000		0.71279	951.95000	0.95195	712.790	9.99	0.30	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.50	Call	1,209.10000		1.20910	1,534.07000	1.53407	1,209.100	10.25	0.43	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.54	Put	1,909.38000		1.90938	1,618.12000	1.61812	1,909.380	10.32	0.55	0.00	0	3,000.00	
R2032	On 06/08/2020	Bond Future			9.71210		92.94142	9.61187	93.58611		9.84	0.00	0.00	0	300.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	452.34000		0.45234	576.13000	0.57613	452.340	9.39	0.16	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	1,302.33000		1.30233	1,554.65000	1.55465	1,302.330	9.88	0.34	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	1,993.76000		1.99376	1,765.74000	1.76574	1,993.760	10.65	0.41	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			9.79780		90.43007	9.69387	91.08612		9.62	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	897.16000		0.89716	1,070.92000	1.07092	897.160	9.38	0.23	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	1,195.61000		1.19561	1,406.63000	1.40663	1,195.610	9.51	0.28	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	1,938.82000		1.93882	2,225.89000	2.22589	1,938.820	9.77	0.39	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	2,418.04000		2.41804	2,744.57000	2.74457	2,418.040	9.94	0.45	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	748.18000		0.74818	655.89000	0.65589	748.180	10.77	0.17	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	656.69000		0.65669	574.01000	0.57401	656.690	10.77	0.15	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			9.88539		92.07672	9.77753	92.74467		9.58	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	925.86000		0.92586	1,085.85000	1.08585	925.860	9.11	0.21	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,851.07000		1.85107	2,106.34000	2.10634	1,851.070	9.45	0.35	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	1,509.03000		1.50903	1,358.91000	1.35891	1,509.030	10.54	0.26	0.00	0	800.00	
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00	
R2035	On 07/05/2020	Bond Future			9.99361		93.19912	9.91765	93.74559		11.00	0.00	838,792.08	9	118,236.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	83.92000		0.08392	128.62000	0.12862	83.920	9.86	0.05	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	121.37000		0.12137	180.19000	0.18019	121.370	9.99	0.07	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.55	Call	562.72000		0.56272	732.76000	0.73276	562.720	10.72	0.23	0.00	0	7,500.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	1,010.74000		1.01074	1,254.31000	1.25431	1,010.740	11.00	0.35	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	1,093.14000		1.09314	1,347.94000	1.34794	1,093.140	11.04	0.37	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.85	Call	1,301.06000		1.30106	1,581.83000	1.58183	1,301.060	11.14	0.42	0.00	0	7,500.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	565.14000		0.56514	493.42000	0.49342	565.140	12.57	0.20	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	383.25000		0.38325	335.19000	0.33519	383.250	12.94	0.14	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			10.07959		94.87806	10.00095	95.43445		10.96	0.00	0.00	0	410.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	145.30000		0.14530	188.44000	0.18844	145.300	9.63	0.06	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	330.46000		0.33046	410.62000	0.41062	330.460	10.01	0.11	0.00	0	24,761.00	
R2035	On 06/08/2020	Bond Future	9.09	Call	427.03000		0.42703	523.59000	0.52359	427.030	10.14	0.14	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	9.67	Call	1,514.16000		1.51416	1,740.23000	1.74023	1,514.160	10.88	0.35	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	10.45	Put	1,818.31000		1.81831	1,657.24000	1.65724	1,818.310	11.93	0.35	0.00	0	500.00	

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 05/11/2020	Bond Future			10.17035		92.05972		10.08898	92.62586		10.71	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			10.26513		93.73608		10.18080	94.31252		10.69	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	4,348.54000		4.34854	4,076.21000	4.07621	4,348.540		10.79	0.51	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	1,874.27000		1.87427	1,738.00000	1.73800	1,874.270		11.75	0.27	0.00	0	650.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			10.18875		88.92774		10.11287	89.47184		11.74	0.00	2,578,904.46	29	70,377.00
R2037	On 07/05/2020	Bond Future	9.70	Call	541.49000		0.54149	703.38000	0.70338	541.490		11.67	0.22	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	1,241.95000		1.24195	1,509.72000	1.50972	1,241.950		12.13	0.39	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			10.28123		86.26971	10.20269	86.82372			12.26	0.00	0.00	0	300.00
R2037	On 05/11/2020	Bond Future			10.36940		87.79827	10.28826	88.36203			11.45	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			10.46068		85.13943	10.37673	85.71342			12.00	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 07/05/2020	Bond Future			10.28309		91.74377	10.20209	92.36765			12.18	0.00	10,183,558.47	111	47,815.00
R2040	On 07/05/2020	Bond Future	9.50	Call	166.23000		0.16623	245.08000	0.24508	166.230		11.22	0.08	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	655.32000		0.65532	856.85000	0.85685	655.320		11.95	0.24	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,012.01000		1.01201	1,275.37000	1.27537	1,012.010		12.18	0.33	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	1,472.38000		1.47238	1,798.10000	1.79810	1,472.380		12.42	0.43	0.00	0	7,500.00
R2040	On 06/08/2020	Bond Future			10.37467		88.88596	10.29088	89.52111			12.76	0.00	0.00	0	600.00
R2040	On 06/08/2020	Bond Future	9.57	Call	779.34000		0.77934	937.19000	0.93719	779.340		12.19	0.20	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	1,997.25000		1.99725	2,286.56000	2.28656	1,997.250		12.85	0.39	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	1,919.85000		1.91985	1,743.04000	1.74304	1,919.850		14.07	0.34	0.00	0	800.00
R2040	On 05/11/2020	Bond Future			10.46185		90.46083	10.37532	91.10724			11.92	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	952.67000		0.95267	1,109.76000	1.10976	952.670		11.40	0.21	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	1,421.42000		1.42142	1,627.66000	1.62766	1,421.420		11.66	0.28	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	2,116.25000		2.11625	2,382.75000	2.38275	2,116.250		11.92	0.37	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	2,839.64000		2.83964	3,157.58000	3.15758	2,839.640		12.15	0.44	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,242.93000		1.24293	1,130.08000	1.13008	1,242.930		13.35	0.21	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	960.27000		0.96027	869.31000	0.86931	960.270		13.35	0.17	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			10.55203		87.60003	10.46256	88.25809			12.54	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.57	Call	1,427.80000		1.42780	1,614.68000	1.61468	1,427.800		11.95	0.25	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	2,681.49000		2.68149	2,963.72000	2.96372	2,681.490		12.39	0.39	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	11.74	Put	1,515.75000		1.51575	1,394.48000	1.39448	1,515.750		13.78	0.21	0.00	0	800.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future			10.36153		88.28800	10.28054	88.91789			12.87	0.00	80,077,216.00	907	78,533.00
R2044	On 07/05/2020	Bond Future	9.26	Call	30.43000		0.03043	51.90000	0.05190	30.430		11.29	0.02	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	47.67000		0.04767	78.18000	0.07818	47.670		11.45	0.03	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	95.14000		0.09514	146.90000	0.14690	95.140		11.73	0.05	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	648.28000		0.64828	847.59000	0.84759	648.280		12.72	0.24	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	777.66000		0.77766	1,001.27000	1.00127	777.660		12.82	0.27	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	800.66000		0.80066	1,028.36000	1.02836	800.660		12.84	0.28	0.00	0	100.00

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 07/05/2020	Bond Future	10.81	Put	882.84000	0.88284		769.31000	0.76931	882.840	14.69	0.26	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	579.59000	0.57959		504.85000	0.50485	579.590	15.15	0.18	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	488.40000	0.48840		424.61000	0.42461	488.400	15.15	0.16	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.45098	85.49318		10.36724	86.13451		13.49	0.00	0.00	0	500.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	122.64000	0.12264		162.58000	0.16258	122.640	11.86	0.05	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	394.48000	0.39448		491.41000	0.49141	394.480	12.52	0.12	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	841.34000	0.84134		1,006.97000	1.00697	841.340	13.03	0.21	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	1,568.62000	1.56862		1,817.91000	1.81791	1,568.620	13.46	0.33	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	1,857.90000	1.85790		1,690.15000	1.69015	1,857.900	15.19	0.32	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,517.04000	1.51704		1,376.14000	1.37614	1,517.040	15.34	0.27	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.53599	87.00802		10.44958	87.66056		12.60	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	196.18000	0.19618		243.89000	0.24389	196.180	11.36	0.06	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	498.37000	0.49837		598.24000	0.59824	498.370	11.42	0.13	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	560.93000	0.56093		669.84000	0.66984	560.930	11.49	0.14	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	1,213.37000	1.21337		1,400.79000	1.40079	1,213.370	12.01	0.25	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	1,819.24000	1.81924		2,063.70000	2.06370	1,819.240	12.31	0.33	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	1,957.01000	1.95701		2,213.03000	2.21303	1,957.010	12.37	0.35	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	2,013.12000	2.01312		2,273.73000	2.27373	2,013.120	12.39	0.35	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	2,251.84000	2.25184		2,067.18000	2.06718	2,251.840	13.77	0.33	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,034.00000	2.03400		1,865.67000	1.86567	2,034.000	13.97	0.30	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	1,622.76000	1.62276		1,483.54000	1.48354	1,622.760	14.12	0.25	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,528.65000	1.52865		1,396.02000	1.39602	1,528.650	14.12	0.24	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			10.62384	84.20948		10.53453	84.87394		13.27	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	1,514.83000	1.51483		1,708.96000	1.70896	1,514.830	12.73	0.26	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	5,750.38000	5.75038		5,401.29000	5.40129	5,750.380	13.31	0.57	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	3,726.26000	3.72626		3,475.59000	3.47559	3,726.260	13.94	0.42	0.00	0	405.00	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 07/05/2020	Bond Future			10.35578	87.15391		10.27478	87.79938		13.30	0.00	72,773,514.85	835	91,425.00	
R2048	On 07/05/2020	Bond Future	9.69	Call	304.74000	0.30474		426.25000	0.42625	304.740	12.72	0.13	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.20	Put	2,717.86000	2.71786		2,401.57000	2.40157	2,717.860	13.65	0.59	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.70	Put	1,094.90000	1.09490		953.88000	0.95388	1,094.900	14.89	0.30	0.00	0	300.00	
R2048	On 06/08/2020	Bond Future			10.43799	88.72393		10.35433	89.38107		13.28	0.00	0.00	0	400.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	118.90000	0.11890		158.12000	0.15812	118.900	11.66	0.04	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	290.29000	0.29029		368.13000	0.36813	290.290	12.13	0.09	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.52368	85.85985		10.43731	86.52855		13.04	0.00	0.00	0	0.00	
R2048	On 04/02/2021	Bond Future			10.61272	87.42336		10.52343	88.10420		13.08	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 07/05/2020	Bond Future			5.84107	101.53925		5.87449	101.51060		0.44	0.00	9,341,611.00	92	17,234.00	
R208	On 06/08/2020	Bond Future			5.27819	103.36849		5.32497	103.33939		0.35	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.01014	101.79802		4.08678	101.76835		0.19	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	

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/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 07/05/2020	Bond Future			10.04629		70.87951		9.96533	71.37535		12.70	0.00	22,327,045.65	315	69,380.00
R209	On 06/08/2020	Bond Future			10.12760		72.15643		10.04405	72.66122		12.57	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future			10.20993		70.28483		10.12374	70.79851		12.43	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			10.29363		71.56465		10.20466	72.08765		12.43	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 07/05/2020	Bond Future			186.63670		186.63670		187.30820	187.30820			0.00	0.00	0	1,935.00
R210	On 06/08/2020	Bond Future			190.04467		190.04467		190.72855	190.72855			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			190.74498		190.74498		191.44108	191.44108			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			194.26187		194.26187		194.97058	194.97058			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 07/05/2020	Bond Future			165.11824		165.11824		165.18506	165.18506			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future			165.84771		165.84771		165.91582	165.91582			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.82518		168.82518		168.89440	168.89440			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			169.61840		169.61840		169.68881	169.68881			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 07/05/2020	Bond Future			9.43111		85.13108		9.32927	85.73950		9.60	0.00	0.00	0	18,251.00
R213	On 06/08/2020	Bond Future			9.50618		86.66467		9.40056	87.28410		9.43	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future			9.58689		84.65139		9.47737	85.28174		9.32	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			9.67115		86.19294		9.55740	86.83472		9.27	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 07/05/2020	Bond Future			10.23830		69.34362		10.15736	69.85914		13.78	0.00	5,686,176.84	82	17,353.00
R214	On 07/05/2020	Bond Future	9.31	Call	79.81000		0.07981		122.53000	0.12253	79.810	12.43	0.05	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	780.22000		0.78022		986.52000	0.98652	780.220	13.64	0.31	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	762.64000		0.76264		665.12000	0.66512	762.640	15.28	0.27	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.31689		70.59277		10.23342	71.11764		13.70	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future			10.39896		68.54822		10.31292	69.08234		13.51	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			10.48407		69.79645		10.39527	70.34029		13.51	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							0.00	0.00	0	0.00
Total for Derivatives :											363,724,125.95	3,708	1 327 904.00
Grand Total:											363,724,125.95	3,708	1 327 904.00