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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/03/2020

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	94.26000	94.26000		94.40000	94.40000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	710.39600	710.39600		703.48800	703.48800			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	722.92500	722.92500		715.89500	715.89500			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	735.70100	735.70100		728.54700	728.54700			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	748.70100	748.70100		741.41900	741.41900			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	815.25400	815.25400		803.74100	803.74100			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	829.63200	829.63200		817.91600	817.91600			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	844.29500	844.29500		832.37000	832.37000			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	859.21400	859.21400		847.07700	847.07700			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	724.16800	724.16800		714.97000	714.97000			0.00	0.00	0	222.00
ALBI	On 06/08/2020	Index Future	736.94000	736.94000		727.58000	727.58000			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	749.96400	749.96400		740.43700	740.43700			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	763.21600	763.21600		753.52000	753.52000			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	10.94983	77.25208		11.13361	76.21298				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.07562	78.62938		11.26636	77.57169				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.20689	76.21274		11.40486	75.13631				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	11.34938	77.55842		11.55519	76.46258				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	11.29067	77.88557		11.46430	76.76535				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.41309	79.27408		11.59316	78.13383				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.53956	76.39634		11.72643	75.23595				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	11.67203	77.74455		11.86605	76.56324				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	716.04300	716.04300		706.88100	706.88100				0.00	0.00	0	1,176.00
GOVI	On 06/08/2020	GOVI	728.67100	728.67100		719.34800	719.34800				0.00	0.00	0	0.00
GOVI	On 05/11/2020	GOVI	741.54900	741.54900		732.06000	732.06000				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	754.65300	754.65300		744.99500	744.99500				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	138.38559	138.38559		137.56571	137.56571				0.00	0.00	0	2,065.00
I2025	On 06/08/2020	Bond Future	139.38007	139.38007		138.54524	138.54524				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	141.84874	141.84874		140.99862	140.99862				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	142.85791	142.85791		141.99190	141.99190				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	100.90653	100.90653		100.82504	100.82504				0.00	0.00	0	3,814.00
I2029	On 06/08/2020	Bond Future	102.73032	102.73032		102.64727	102.64727				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	103.40662	103.40662		103.32170	103.32170				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	105.25685	105.25685		105.16994	105.16994				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	100.72058	100.72058		100.27331	100.27331				0.00	0.00	0	6,960.00
I2033	On 06/08/2020	Bond Future	102.54105	102.54105		102.08556	102.08556				0.00	0.00	0	0.00

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I2033	On 05/11/2020	Bond Future			103.13566		103.13566		102.67175	102.67175			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			104.98104		104.98104		104.50838	104.50838			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			117.68954		117.68954		116.53877	116.53877			0.00	0.00	0	10,897.00
I2038	On 06/08/2020	Bond Future			118.12170		118.12170		116.95001	116.95001			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			120.21370		120.21370		119.02092	119.02092			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			120.64442		120.64442		119.42982	119.42982			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			106.45359		106.45359		106.35840	106.35840			0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future			108.37767		108.37767		108.28059	108.28059			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			108.50065		108.50065		108.40140	108.40140			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			110.44193		110.44193		110.34035	110.34035			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			110.42226		110.42226		109.35482	109.35482			0.00	0.00	0	12,808.00
I2050	On 06/08/2020	Bond Future			110.53699		110.53699		109.45011	109.45011			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			112.49488		112.49488		111.38821	111.38821			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			112.58629		112.58629		111.45946	111.45946			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			262.65100		262.65100		261.40100	261.40100			0.00	0.00	0	1,007.00
IGOV	On 06/08/2020	Index Future			267.34800		267.34800		266.07500	266.07500			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future			272.13500		272.13500		270.83900	270.83900			0.00	0.00	0	0.00
IGOV	On 04/02/2021	Index Future			277.00600		277.00600		275.68600	275.68600			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			7.84716		117.56505		8.06133	116.39304		6.50	0.00	18,575,277.90	158	85,287.00
R186	On 07/05/2020	Bond Future	7.90	Put	1,125.54000		1.12554	1,617.64000	1.61764	1,125.540	1,125.540	6.45	0.46	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	251.43000		0.25143	384.99000	0.38499	251.430	251.430	6.90	0.14	0.00	0	23,172.00
R186	On 06/08/2020	Bond Future			7.88396		114.35805		8.10964	113.16510		6.50	0.00	0.00	0	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	1,140.14000		1.14014	1,349.82000	1.34982	1,140.140	1,140.140	6.63	0.34	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future			7.92221		116.35661		8.16022	115.14237		5.79	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,942.68000		1.94268	1,278.37000	1.27837	1,942.680	1,942.680	5.63	0.48	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	3,423.03000		3.42303	2,543.75000	2.54375	3,423.030	3,423.030	5.83	0.66	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	418.51000		0.41851	481.81000	0.48181	418.510	418.510	6.51	0.13	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.96599		113.10986		8.21761	111.87365		5.93	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			310.32521		310.32521		308.42523	308.42523			0.00	0.00	0	2,507.00

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R197	On 06/08/2020	Bond Future			308.13789		308.13789		306.20317	306.20317			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			313.59529		313.59529		311.62512	311.62512			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			311.20771		311.20771		309.20087	309.20087			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			226.57630		226.57630		226.57607	226.57607			0.00	0.00	0	8,502.00
R202	On 06/08/2020	Bond Future			226.53051		226.53051		226.53004	226.53004			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			230.54276		230.54276		230.54135	230.54135			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			230.41961		230.41961		230.41705	230.41705			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			6.01847		105.93751		6.18124	105.51327		2.30	0.00	289,739,089.85	2,735	67,917.00
R2023	On 06/08/2020	Bond Future			5.88697		107.82622		6.06730	107.39431		2.18	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			5.74239		105.78220		5.94384	105.34240		1.96	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.56304		107.65043		5.79148	107.20238		1.78	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			8.90331		96.42541		9.12682	95.05914		9.82	0.00	12,728,154.12	132	76,481.00
R2030	On 07/05/2020	Bond Future	8.45	Call	475.33000		0.47533		170.67000	0.17067	475.330	9.09	0.23	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Call	1,362.62000		1.36262		704.13000	0.70413	1,362.620	9.43	0.47	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Put	1,692.38000		1.69238		2,400.16000	2.40016	1,692.380	9.43	0.53	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.90	Put	1,538.65000		1.53865		2,198.36000	2.19836	1,538.650	9.49	0.49	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			8.97305		94.13522		9.20569	92.74453		9.91	0.00	0.00	0	200.00
R2030	On 06/08/2020	Bond Future	8.36	Call	886.91000		0.88691		442.98000	0.44298	886.910	9.24	0.27	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.86	Call	2,034.95000		2.03495		1,266.37000	1.26637	2,034.950	9.62	0.47	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.42	Put	1,327.54000		1.32754		1,689.67000	1.68967	1,327.540	10.05	0.32	0.00	0	800.00
R2030	On 05/11/2020	Bond Future			9.04016		95.78018		9.28204	94.36486		9.08	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	750.99000		0.75099		365.23000	0.36523	750.990	8.41	0.21	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,098.93000		1.09893		610.45000	0.61045	1,098.930	8.46	0.28	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	1,134.31000		1.13431		635.34000	0.63534	1,134.310	8.48	0.28	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,466.46000		1.46646		875.31000	0.87531	1,466.460	8.58	0.34	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,933.58000		1.93358		1,227.51000	1.22751	1,933.580	8.73	0.41	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	2,249.07000		2.24907		1,475.29000	1.47529	2,249.070	8.81	0.45	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	2,276.63000		2.27663		1,497.11000	1.49711	2,276.630	8.82	0.45	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,771.62000		2.77162		1,900.60000	1.90060	2,771.620	8.93	0.51	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,802.41000		2.80241		1,926.27000	1.92627	2,802.410	8.94	0.51	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,418.14000		3.41814		2,449.30000	2.44930	3,418.140	9.07	0.58	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	1,534.37000		1.53437		1,853.39000	1.85339	1,534.370	9.36	0.31	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	1,180.71000		1.18071		1,426.02000	1.42602	1,180.710	9.65	0.25	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	961.29000		0.96129		1,136.82000	1.13682	961.290	9.90	0.21	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	671.96000		0.67196		737.17000	0.73717	671.960	10.14	0.16	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	583.82000		0.58382		635.71000	0.63571	583.820	10.14	0.14	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.11395		93.46470		9.36596	92.02394		9.41	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	1,476.57000		1.47657		890.07000	0.89007	1,476.570	8.83	0.30	0.00	0	800.00

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R2030	On 04/02/2021	Bond Future	8.86	Call	2,616.84000		2.61684	1,783.83000	1.78383	2,616.840		9.16	0.45	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	10.20	Put	1,344.34000		1.34434	1,458.85000	1.45885	1,344.340		10.31	0.24	0.00	0	800.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.35294		93.11675	9.56597	91.70399			11.35	0.00	146,379,531.00	1,572	80,416.00
R2032	On 07/05/2020	Bond Future	8.82	Call	421.26000		0.42126	145.38000	0.14538	421.260		10.37	0.19	0.00	0	3,000.00
R2032	On 07/05/2020	Bond Future	9.00	Call	740.36000		0.74036	315.18000	0.31518	740.360		10.64	0.29	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.17	Call	1,161.55000		1.16155	564.58000	0.56458	1,161.550		10.92	0.40	0.00	0	3,000.00
R2032	On 07/05/2020	Bond Future	9.20	Call	1,248.22000		1.24822	619.77000	0.61977	1,248.220		10.97	0.41	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.30	Call	1,559.28000		1.55928	830.50000	0.83050	1,559.280		11.11	0.48	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	2,288.51000		2.28851	1,378.38000	1.37838	2,288.510		11.35	0.60	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.54	Put	1,209.63000		1.20963	1,682.01000	1.68201	1,209.630		11.40	0.38	0.00	0	3,000.00
R2032	On 06/08/2020	Bond Future			9.42928		94.77687	9.65020	93.33882			10.96	0.00	0.00	0	300.00
R2032	On 06/08/2020	Bond Future	8.79	Call	910.89000		0.91089	512.78000	0.51278	910.890		9.95	0.26	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.29	Call	2,169.26000		2.16926	1,434.09000	1.43409	2,169.260		10.52	0.46	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.91	Put	1,425.28000		1.42528	1,827.87000	1.82787	1,425.280		11.11	0.31	0.00	0	800.00
R2032	On 05/11/2020	Bond Future			9.50807		92.27541	9.73718	90.81194			10.63	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,536.64000		1.53664	983.49000	0.98349	1,536.640		9.93	0.33	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,953.74000		1.95374	1,301.98000	1.30198	1,953.740		10.08	0.38	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,927.03000		2.92703	2,087.27000	2.08727	2,927.030		10.38	0.49	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,504.74000		3.50474	2,588.87000	2.58887	3,504.740		10.52	0.55	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	647.51000		0.64751	682.42000	0.68242	647.510		11.83	0.14	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	571.32000		0.57132	597.36000	0.59736	571.320		11.83	0.12	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			9.59279		93.90461	9.83066	92.41480			10.58	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	1,615.87000		1.61587	995.62000	0.99562	1,615.870		9.92	0.30	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	2,840.82000		2.84082	1,965.98000	1.96598	2,840.820		10.27	0.44	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	1,362.29000		1.36229	1,420.40000	1.42040	1,362.290		11.60	0.22	0.00	0	800.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.78536		94.70877	9.96732	93.38772			12.44	0.00	6,913,740.21	73	118,037.00
R2035	On 07/05/2020	Bond Future	9.11	Call	277.59000		0.27759	90.82000	0.09082	277.590		11.00	0.13	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	353.28000		0.35328	130.93000	0.13093	353.280		11.02	0.16	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.55	Call	1,116.46000		1.11646	597.64000	0.59764	1,116.460		11.66	0.36	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	9.75	Call	1,786.47000		1.78647	1,066.21000	1.06621	1,786.470		12.08	0.49	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	1,898.62000		1.89862	1,152.00000	1.15200	1,898.620		12.12	0.51	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	2,174.39000		2.17439	1,368.02000	1.36802	2,174.390		12.22	0.55	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	384.88000		0.38488	518.47000	0.51847	384.880		13.49	0.14	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	262.14000		0.26214	348.72000	0.34872	262.140		13.89	0.10	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.86650		96.39727	10.05484	95.05263			11.99	0.00	0.00	0	410.00
R2035	On 06/08/2020	Bond Future	8.75	Call	367.73000		0.36773	153.41000	0.15341	367.730		10.65	0.12	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	632.40000		0.63240	346.63000	0.34663	632.400		10.65	0.18	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	782.52000		0.78252	446.98000	0.44698	782.520		10.79	0.21	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	2,273.60000		2.27360	1,567.47000	1.56747	2,273.600		11.63	0.44	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	1,460.95000		1.46095	1,749.46000	1.74946	1,460.950		12.56	0.28	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			9.95306		93.58311		10.14801	92.21464		11.77	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			10.04737		95.23560		10.24949	93.84259		11.75	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	3,930.75000		3.93075	4,288.26000	4.28826	3,930.750		11.67	0.45	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	1,752.21000		1.75221	1,840.36000	1.84036	1,752.210		12.68	0.24	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			9.98020		90.43563		10.15725	89.15299		13.25	0.00	182,770,408.23	2,021	72,735.00
R2037	On 07/05/2020	Bond Future	9.70	Call	1,002.88000		1.00288	582.31000	0.58231	1,002.880		12.20	0.34	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	2,015.84000		2.01584	1,319.20000	1.31920	2,015.840		12.87	0.52	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			10.06776		87.78812	10.25098	86.48245			13.41	0.00	0.00	0	300.00
R2037	On 05/11/2020	Bond Future			10.15191		89.32204	10.34123	87.99336			12.56	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			10.24270		86.64195	10.43867	85.28936			13.17	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			10.08485		93.28302	10.25672	91.94612			13.71	0.00	5,503,698.18	59	47,757.00
R2040	On 07/05/2020	Bond Future	9.50	Call	418.11000		0.41811	178.61000	0.17861	418.110		12.16	0.17	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	1,236.76000		1.23676	694.56000	0.69456	1,236.760		12.96	0.37	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,762.68000		1.76268	1,067.43000	1.06743	1,762.680		13.31	0.46	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	2,370.54000		2.37054	1,545.81000	1.54581	2,370.540		13.55	0.55	0.00	0	7,500.00
R2040	On 06/08/2020	Bond Future			10.17189		90.43560	10.34965	89.07486			13.90	0.00	0.00	0	600.00
R2040	On 06/08/2020	Bond Future	9.57	Call	1,268.45000		1.26845	811.86000	0.81186	1,268.450		12.90	0.28	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	2,848.37000		2.84837	2,063.47000	2.06347	2,848.370		13.68	0.48	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	1,562.09000		1.56209	1,847.73000	1.84773	1,562.090		14.73	0.28	0.00	0	800.00
R2040	On 05/11/2020	Bond Future			10.25537		92.01581	10.43898	90.63095			13.02	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,418.35000		1.41835	983.49000	0.98349	1,418.350		11.85	0.27	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,025.83000		2.02583	1,463.29000	1.46329	2,025.830		12.15	0.35	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	2,892.90000		2.89290	2,172.39000	2.17239	2,892.900		12.49	0.44	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3,750.58000		3.75058	2,908.53000	2.90853	3,750.580		12.76	0.51	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,160.91000		1.16091	1,202.05000	1.20205	1,160.910		14.48	0.18	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	906.87000		0.90687	926.50000	0.92650	906.870		14.48	0.15	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			10.34526		89.13281	10.53522	87.72307			13.70	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.57	Call	2,116.94000		2.11694	1,454.12000	1.45412	2,116.940		12.86	0.32	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	3,625.89000		3.62589	2,723.71000	2.72371	3,625.890		13.32	0.45	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	11.74	Put	1,477.11000		1.47711	1,484.60000	1.48460	1,477.110		14.96	0.19	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			10.16856		89.80165	10.34030	88.45237			14.46	0.00	84,233,947.70	938	78,346.00
R2044	On 07/05/2020	Bond Future	9.26	Call	128.95000		0.12895	32.20000	0.03220	128.950		12.73	0.06	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	171.58000		0.17158	50.37000	0.05037	171.580		12.76	0.08	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	270.73000		0.27073	100.30000	0.10030	270.730		12.81	0.12	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,213.49000		1.21349	676.70000	0.67670	1,213.490		13.83	0.36	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,408.83000		1.40883	810.78000	0.81078	1,408.830		13.98	0.39	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,443.03000		1.44303	834.60000	0.83460	1,443.030		14.00	0.40	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	629.91000	0.62991		828.03000	0.82803	629.910	15.66	0.19	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	417.33000	0.41733		539.22000	0.53922	417.330	16.21	0.13	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	362.88000	0.36288		452.73000	0.45273	362.880	16.38	0.12	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.25365	87.01746		10.43118	85.64409		14.68	0.00	0.00	0	500.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	305.04000	0.30504		127.63000	0.12763	305.040	13.02	0.09	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	671.56000	0.67156		408.14000	0.40814	671.560	13.02	0.18	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,252.41000	1.25241		866.85000	0.86685	1,252.410	13.33	0.28	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,211.86000	2.21186		1,610.28000	1.61028	2,211.860	13.92	0.41	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	1,430.00000	1.43000		1,800.67000	1.80067	1,430.000	15.34	0.26	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,181.65000	1.18165		1,467.30000	1.46730	1,181.650	15.66	0.22	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.33512	88.53798		10.51839	87.14025		13.75	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	438.22000	0.43822		202.05000	0.20205	438.220	12.51	0.11	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	925.03000	0.92503		511.90000	0.51190	925.030	12.51	0.19	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	1,002.64000	1.00264		575.84000	0.57584	1,002.640	12.51	0.21	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	1,833.22000	1.83322		1,240.96000	1.24096	1,833.220	12.82	0.32	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,594.23000	2.59423		1,856.78000	1.85678	2,594.230	13.15	0.40	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	2,762.93000	2.76293		1,996.65000	1.99665	2,762.930	13.21	0.42	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	2,831.50000	2.83150		2,053.59000	2.05359	2,831.500	13.24	0.43	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	1,955.86000	1.95586		2,201.77000	2.20177	1,955.860	14.49	0.28	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	1,765.99000	1.76599		1,987.58000	1.98758	1,765.990	14.68	0.26	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	1,459.71000	1.45971		1,583.20000	1.58320	1,459.710	15.07	0.22	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,396.21000	1.39621		1,490.71000	1.49071	1,396.210	15.16	0.21	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			10.42266	85.71874		10.61215	84.29596		14.48	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	2,208.13000	2.20813		1,532.33000	1.53233	2,208.130	13.68	0.32	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	5,246.36000	5.24636		5,695.27000	5.69527	5,246.360	14.29	0.51	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	3,394.65000	3.39465		3,683.74000	3.68374	3,394.650	14.82	0.37	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			10.14799	88.82703		10.32442	87.40280		14.91	0.00	273,409,598.34	3,078	91,605.00	
R2048	On 07/05/2020	Bond Future	9.69	Call	683.82000	0.68382		330.86000	0.33086	683.820	13.69	0.24	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.20	Put	1,988.55000	1.98855		2,559.34000	2.55934	1,988.550	14.82	0.46	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.70	Put	752.05000	0.75205		1,007.45000	1.00745	752.050	15.85	0.22	0.00	0	300.00	
R2048	On 06/08/2020	Bond Future			10.22549	90.41069		10.40767	88.96106		14.39	0.00	0.00	0	400.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	306.36000	0.30636		127.59000	0.12759	306.360	12.76	0.09	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	554.01000	0.55401		308.75000	0.30875	554.010	12.76	0.15	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.30699	87.55527		10.49512	86.07995		14.18	0.00	0.00	0	0.00	
R2048	On 04/02/2021	Bond Future			10.39492	89.10130		10.58949	87.59956		14.19	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			5.78398	101.58821		5.82256	101.55512		0.49	0.00	0.00	0	17,475.00	
R208	On 06/08/2020	Bond Future			5.22858	103.39936		5.28284	103.36559		0.39	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			3.99286	101.80472		4.08252	101.77000		0.22	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			9.83840		72.16298		10.02003	71.03979		14.54	0.00	0.00	0	69,389.00
R209	On 06/08/2020	Bond Future			9.91529		73.44950		10.10271	72.30627		14.14	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future			9.99379		71.58333		10.18719	70.41983		13.64	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			10.07714		72.84717		10.27687	71.66274		13.64	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			187.29931		187.29931		186.63178	186.63178			0.00	0.00	0	1,935.00
R210	On 06/08/2020	Bond Future			190.68466		190.68466		190.00486	190.00486			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			191.33859		191.33859		190.64598	190.64598			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			194.76199		194.76199		194.05608	194.05608			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			165.66717		165.66717		165.10882	165.10882			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future			166.36571		166.36571		165.79708	165.79708			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			169.31225		169.31225		168.73295	168.73295			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			170.01197		170.01197		169.42153	169.42153			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			9.14110		86.87911		9.34849	85.62423		11.08	0.00	0.00	0	15,444.00
R213	On 06/08/2020	Bond Future			9.20817		88.42803		9.42322	87.15069		10.75	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future			9.28144		86.42512		9.50447	85.12518		10.27	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			9.36217		87.95140		9.59390	86.62808		10.22	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			10.03597		70.64397		10.20701	69.54218		15.60	0.00	5,086,365.84	72	17,287.00
R214	On 07/05/2020	Bond Future	9.31	Call	270.42000		0.27042		87.62000	0.08762	270.420	14.22	0.13	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,398.85000		1.39885		832.66000	0.83266	1,398.850	15.02	0.44	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	544.70000		0.54470		699.82000	0.69982	544.700	16.43	0.20	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.11033		71.90347		10.28668	70.78199		15.13	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future			10.18873		69.86517		10.37055	68.72384		14.71	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			10.27327		71.09891		10.46100	69.93707		14.71	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 :											1,025,339,811.37	10,838	1 324 201.00
Grand Total:											1,025,339,811.37	10,838	1 324 201.00