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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/03/2020

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded
<u>Derivatives</u>												
5Y STND	On 21/12/2021	Interest Rate Swap	93.67000	93.67000		94.14000	94.14000			0.00	0.00	0
AL37	On 07/05/2020	Index Future	633.04000	633.04000		641.41600	641.41600			0.00	0.00	0
AL37	On 06/08/2020	Index Future	644.17500	644.17500		652.69800	652.69800			0.00	0.00	0
AL37	On 05/11/2020	Index Future	655.51400	655.51400		664.18500	664.18500			0.00	0.00	0
AL37	On 04/02/2021	Index Future	667.04700	667.04700		675.87000	675.87000			0.00	0.00	0
AL7T	On 07/05/2020	Index Future	683.65000	683.65000		695.59300	695.59300			0.00	0.00	0
AL7T	On 06/08/2020	Index Future	695.67500	695.67500		707.82800	707.82800			0.00	0.00	0
AL7T	On 05/11/2020	Index Future	707.92000	707.92000		720.28600	720.28600			0.00	0.00	0
AL7T	On 04/02/2021	Index Future	720.37600	720.37600		732.95800	732.95800			0.00	0.00	0

**Open
Interest**

51.00

0.00

0.00

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded
ALBI	On 07/05/2020	Index Future	613.43500	613.43500	625.16700	625.16700					0.00	104,283,950.00	17
ALBI	On 06/08/2020	Index Future	624.22600	624.22600	636.16300	636.16300					0.00	0.00	0
ALBI	On 05/11/2020	Index Future	635.21400	635.21400	647.36000	647.36000					0.00	0.00	0
ALBI	On 04/02/2021	Index Future	646.39000	646.39000	658.74900	658.74900					0.00	0.00	0
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0
ES33	On 07/05/2020	Bond Future	13.54686	64.28431	13.21175	65.76680					0.00	0.00	0
ES33	On 06/08/2020	Bond Future	13.77975	65.42746	13.42988	66.93618					0.00	0.00	0
ES33	On 05/11/2020	Bond Future	14.02256	62.77537	13.65731	64.31027					0.00	0.00	0
ES33	On 04/02/2021	Bond Future	14.28638	63.87877	13.90432	65.44054					0.00	0.00	0
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0
ES42	On 07/05/2020	Bond Future	13.88648	63.62903	13.55572	65.18208					0.00	0.00	0
ES42	On 06/08/2020	Bond Future	14.11884	64.76031	13.77253	66.34084					0.00	0.00	0
ES42	On 05/11/2020	Bond Future	14.36277	61.62422	13.99971	63.23215					0.00	0.00	0
ES42	On 04/02/2021	Bond Future	14.61892	62.70664	14.23813	64.34275					0.00	0.00	0
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0
GOVI	On 07/05/2020	GOVI	606.19900	606.19900	617.71000	617.71000					0.00	6,061,990.00	1
GOVI	On 06/08/2020	GOVI	616.86200	616.86200	628.57500	628.57500					0.00	0.00	0
GOVI	On 05/11/2020	GOVI	627.72000	627.72000	639.63800	639.63800					0.00	0.00	0
GOVI	On 04/02/2021	GOVI	638.76400	638.76400	650.89100	650.89100					0.00	0.00	0
I2025	On 07/05/2020	Bond Future	131.17158	131.17158	129.99032	129.99032					0.00	918,201.06	7
I2025	On 06/08/2020	Bond Future	132.02982	132.02982	130.82707	130.82707					0.00	0.00	0
I2025	On 05/11/2020	Bond Future	134.35893	134.35893	133.13473	133.13473					0.00	0.00	0
I2025	On 04/02/2021	Bond Future	135.22399	135.22399	133.97773	133.97773					0.00	0.00	0
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded
I2029			On 07/05/2020	Bond Future	90.35584	90.35584	92.40578	92.40578			0.00	0.00	0
I2029			On 06/08/2020	Bond Future	91.98489	91.98489	94.07167	94.07167			0.00	0.00	0
I2029			On 05/11/2020	Bond Future	92.46435	92.46435	94.58779	94.58779			0.00	0.00	0
I2029			On 04/02/2021	Bond Future	94.11187	94.11187	96.27295	96.27295			0.00	0.00	0
I2033			On 14/08/2015	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0
I2033			On 07/05/2020	Bond Future	89.04562	89.04562	87.59961	87.59961			0.00	0.00	0
I2033			On 06/08/2020	Bond Future	90.65112	90.65112	89.17885	89.17885			0.00	0.00	0
I2033			On 05/11/2020	Bond Future	91.02873	91.02873	89.53040	89.53040			0.00	0.00	0
I2033			On 04/02/2021	Bond Future	92.65072	92.65072	91.12546	91.12546			0.00	0.00	0
I2033			On 28/02/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0
I2038			On 07/05/2020	Bond Future	96.45528	96.45528	101.05538	101.05538			0.00	13,986,015.60	145
I2038			On 06/08/2020	Bond Future	96.49936	96.49936	101.18217	101.18217			0.00	0.00	0
I2038			On 05/11/2020	Bond Future	98.20154	98.20154	102.96684	102.96684			0.00	0.00	0
I2038			On 04/02/2021	Bond Future	98.23098	98.23098	103.08104	103.08104			0.00	0.00	0
I2038			On 31/01/2038	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0
I2046			On 07/05/2020	Bond Future	83.73324	83.73324	87.57788	87.57788			0.00	57,859,668.84	691
I2046			On 06/08/2020	Bond Future	85.24297	85.24297	89.15660	89.15660			0.00	0.00	0
I2046			On 05/11/2020	Bond Future	84.95012	84.95012	88.93280	88.93280			0.00	0.00	0
I2046			On 04/02/2021	Bond Future	86.46352	86.46352	90.51692	90.51692			0.00	0.00	0
I2046			On 31/03/2046	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0
I2050			On 07/05/2020	Bond Future	85.40124	85.40124	88.47767	88.47767			0.00	28,011,606.72	328
I2050			On 06/08/2020	Bond Future	85.05997	85.05997	88.19162	88.19162			0.00	0.00	0
I2050			On 05/11/2020	Bond Future	86.56040	86.56040	89.74705	89.74705			0.00	0.00	0
I2050			On 04/02/2021	Bond Future	86.18141	86.18141	89.42481	89.42481			0.00	0.00	0
I2050			On 31/12/2050	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0
IGOV			On 07/05/2020	Index Future	235.45800	235.45800	237.42800	237.42800			0.00	0.00	0
IGOV			On 06/08/2020	Index Future	239.65800	239.65800	241.66200	241.66200			0.00	0.00	0
IGOV			On 05/11/2020	Index Future	243.93300	243.93300	245.97200	245.97200			0.00	0.00	0
IGOV			On 04/02/2021	Index Future	248.28000	248.28000	250.35500	250.35500			0.00	0.00	0
R186			On 07/05/2020	Bond Future	10.42088	104.45086	10.12401	105.86057		6.65	0.00	20,890,172.00	200
R186	7.90	Put	On 07/05/2020	Bond Future	12,823.59000	12.82359	11,413.88000	11.41388	12,823.590	6.40	1.00	0.00	0
R186	8.50	Put	On 07/05/2020	Bond Future	9,589.47000	9.58947	8,180.31000	8.18031	9,589.470	6.40	1.00	0.00	0
R186			On 06/08/2020	Bond Future	10.60108	101.00526	10.28735	102.43985		6.68	0.00	353,518,410.00	3,500
R186	8.25	Put	On 06/08/2020	Bond Future	11,430.31000	11.43031	10,005.10000	10.00510	11,430.310	6.39	1.00	351,469,622.85	3,500

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded
R186	On 05/11/2020	Bond Future			10.79297		102.76297		10.46121	104.22237		5.82	0.00	0.00	0
R186	On 05/11/2020	Bond Future	7.84	Call	2.21000		0.00221		6.73000	0.00673	2.210	5.46	0.00	0.00	0
R186	On 05/11/2020	Bond Future	8.34	Call	11.45000		0.01145		30.08000	0.03008	11.450	5.46	0.01	0.00	0
R186	On 05/11/2020	Bond Future	9.26	Put	7,128.51000		7.12851	5,816.14000	5.81614	7,128.510		5.61	0.93	0.00	0
R186	On 04/02/2021	Bond Future			11.00643		99.26833		10.65473	100.75324		6.07	0.00	0.00	0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R197	On 07/05/2020	Bond Future			301.58517		301.58517		300.09692	300.09692			0.00	0.00	0
R197	On 06/08/2020	Bond Future			299.22631		299.22631		297.71072	297.71072			0.00	0.00	0
R197	On 05/11/2020	Bond Future			304.50466		304.50466		302.96177	302.96177			0.00	0.00	0
R197	On 04/02/2021	Bond Future			301.93201		301.93201		300.36109	300.36109			0.00	0.00	0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R202	On 07/05/2020	Bond Future			203.57006		203.57006		203.14271	203.14271			0.00	135,577,659.96	666
R202	On 06/08/2020	Bond Future			203.09941		203.09941		202.66391	202.66391			0.00	0.00	0
R202	On 05/11/2020	Bond Future			206.68205		206.68205		206.23871	206.23871			0.00	0.00	0
R202	On 04/02/2021	Bond Future			206.11658		206.11658		205.66488	205.66488			0.00	0.00	0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R2023	On 07/05/2020	Bond Future			7.33599		102.56426		7.08336	103.20044		2.38	0.00	0.00	0
R2023	On 06/08/2020	Bond Future			7.34904		104.38813		7.06903	105.03544		2.23	0.00	0.00	0
R2023	On 05/11/2020	Bond Future			7.37889		102.27657		7.06606	102.93500		1.92	0.00	0.00	0
R2023	On 04/02/2021	Bond Future			7.42228		104.07501		7.06753	104.74485		1.80	0.00	0.00	0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R2030	On 07/05/2020	Bond Future			11.64507		81.33023		11.37063	82.68914		10.11	0.00	132,405,614.44	1,628
R2030	On 07/05/2020	Bond Future	8.45	Call	0.00000		0.00000		0.00000	0.00000	0.000	9.56	0.00	0.00	0
R2030	On 07/05/2020	Bond Future	8.85	Put	15,424.94000		15.42494	14,066.03000	14.06603	15,424.940		9.56	1.00	0.00	0
R2030	On 07/05/2020	Bond Future	8.85	Call	0.00000		0.00000		0.00000	0.00000	0.000	9.56	0.00	0.00	0
R2030	On 07/05/2020	Bond Future	8.90	Put	15,115.61000		15.11561	13,756.70000	13.75670	15,115.610		9.56	1.00	0.00	0
R2030	On 06/08/2020	Bond Future			11.83358		78.76714		11.54672	80.15009		10.30	0.00	0.00	0
R2030	On 06/08/2020	Bond Future	8.36	Call	0.20000		0.00020		0.66000	0.00066	0.200	9.74	0.00	0.00	0
R2030	On 06/08/2020	Bond Future	8.50	Call	0.36000		0.00036		1.14000	0.00114	0.360	9.74	0.00	0.00	0
R2030	On 06/08/2020	Bond Future	8.86	Call	1.52000		0.00152		4.34000	0.00434	1.520	9.74	0.00	0.00	0
R2030	On 06/08/2020	Bond Future	9.05	Call	3.08000		0.00308		8.30000	0.00830	3.080	9.74	0.00	0.00	0
R2030	On 06/08/2020	Bond Future	9.20	Call	5.22000		0.00522		13.49000	0.01349	5.220	9.74	0.00	0.00	0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded
R2030	On 06/08/2020	Bond Future	9.42	Put	12,730.87000		12.73087	11,363.47000	11.36347		12,730.870	9.74	0.99	0.00	0
R2030	On 06/08/2020	Bond Future	9.75	Call	29.72000		0.02972	66.14000	0.06614		29.720	9.74	0.02	0.00	0
R2030	On 06/08/2020	Bond Future	10.00	Call	59.40000		0.05940	123.95000	0.12395		59.400	9.74	0.03	0.00	0
R2030	On 06/08/2020	Bond Future	10.70	Call	342.22000		0.34222	588.67000	0.58867		342.220	10.09	0.14	0.00	0
R2030	On 05/11/2020	Bond Future			12.02074		80.13763	11.72138	81.54452			8.99	0.00	0.00	0
R2030	On 05/11/2020	Bond Future	8.10	Call	0.28000		0.00028	0.80000	0.00080		0.280	8.37	0.00	0.00	0
R2030	On 05/11/2020	Bond Future	8.34	Call	0.67000		0.00067	1.84000	0.00184		0.670	8.37	0.00	0.00	0
R2030	On 05/11/2020	Bond Future	8.36	Call	0.72000		0.00072	1.96000	0.00196		0.720	8.37	0.00	0.00	0
R2030	On 05/11/2020	Bond Future	8.53	Call	1.30000		0.00130	3.41000	0.00341		1.300	8.37	0.00	0.00	0
R2030	On 05/11/2020	Bond Future	8.73	Call	2.53000		0.00253	6.33000	0.00633		2.530	8.37	0.00	0.00	0
R2030	On 05/11/2020	Bond Future	8.85	Call	3.71000		0.00371	9.03000	0.00903		3.710	8.37	0.00	0.00	0
R2030	On 05/11/2020	Bond Future	8.86	Call	3.83000		0.00383	9.30000	0.00930		3.830	8.37	0.00	0.00	0
R2030	On 05/11/2020	Bond Future	9.03	Call	6.44000		0.00644	15.07000	0.01507		6.440	8.37	0.00	0.00	0
R2030	On 05/11/2020	Bond Future	9.04	Call	6.64000		0.00664	15.49000	0.01549		6.640	8.37	0.00	0.00	0
R2030	On 05/11/2020	Bond Future	9.23	Call	11.53000		0.01153	25.83000	0.02583		11.530	8.37	0.01	0.00	0
R2030	On 05/11/2020	Bond Future	9.61	Put	12,384.42000		12.38442	11,011.69000	11.01169		12,384.420	8.37	0.98	0.00	0
R2030	On 05/11/2020	Bond Future	9.86	Put	11,015.59000		11.01559	9,665.68000	9.66568		11,015.590	8.37	0.97	0.00	0
R2030	On 05/11/2020	Bond Future	10.06	Put	9,955.08000		9.95508	8,632.03000	8.63203		9,955.080	8.40	0.96	0.00	0
R2030	On 05/11/2020	Bond Future	10.37	Put	8,392.46000		8.39246	7,133.16000	7.13316		8,392.460	8.56	0.92	0.00	0
R2030	On 05/11/2020	Bond Future	10.47	Put	7,912.05000		7.91205	6,678.90000	6.67890		7,912.050	8.62	0.90	0.00	0
R2030	On 04/02/2021	Bond Future			12.22666		77.53961	11.91348	78.97108			9.44	0.00	0.00	0
R2030	On 04/02/2021	Bond Future	8.36	Call	4.53000		0.00453	9.71000	0.00971		4.530	8.72	0.00	0.00	0
R2030	On 04/02/2021	Bond Future	8.37	Call	4.65000		0.00465	9.95000	0.00995		4.650	8.72	0.00	0.00	0
R2030	On 04/02/2021	Bond Future	8.86	Call	15.31000		0.01531	30.42000	0.03042		15.310	8.72	0.01	0.00	0
R2030	On 04/02/2021	Bond Future	9.12	Call	27.35000		0.02735	52.29000	0.05229		27.350	8.72	0.01	0.00	0
R2030	On 04/02/2021	Bond Future	10.20	Put	10,129.41000		10.12941	8,835.07000	8.83507		10,129.410	8.72	0.92	0.00	0
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0
R2032	On 07/05/2020	Bond Future			12.17496		76.59991	11.90606	77.98581			11.72	0.00	16,851,980.20	220
R2032	On 07/05/2020	Bond Future	8.82	Call	0.00000		0.00000	0.00000	0.00000		0.000	10.89	0.00	0.00	0
R2032	On 07/05/2020	Bond Future	9.00	Call	0.00000		0.00000	0.00000	0.00000		0.000	10.89	0.00	0.00	0
R2032	On 07/05/2020	Bond Future	9.17	Call	0.00000		0.00000	0.00000	0.00000		0.000	10.89	0.00	0.00	0
R2032	On 07/05/2020	Bond Future	9.20	Call	0.00000		0.00000	0.00000	0.00000		0.000	10.89	0.00	0.00	0
R2032	On 07/05/2020	Bond Future	9.30	Call	0.00000		0.00000	0.00000	0.00000		0.000	10.89	0.00	0.00	0
R2032	On 07/05/2020	Bond Future	9.50	Call	0.00000		0.00000	0.01000	0.00001		0.000	10.89	0.00	0.00	0
R2032	On 07/05/2020	Bond Future	9.54	Put	15,274.71000		15.27471	13,888.83000	13.88883		15,274.710	10.89	1.00	0.00	0
R2032	On 06/08/2020	Bond Future			12.36413		77.96207	12.08379	79.37249			11.43	0.00	0.00	0
R2032	On 06/08/2020	Bond Future	8.79	Call	0.20000		0.00020	0.63000	0.00063		0.200	10.68	0.00	0.00	0
R2032	On 06/08/2020	Bond Future	9.29	Call	1.53000		0.00153	4.14000	0.00414		1.530	10.68	0.00	0.00	0
R2032	On 06/08/2020	Bond Future	9.91	Put	13,737.78000		13.73778	12,344.24000	12.34424		13,737.780	10.68	0.99	0.00	0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded
R2032	On 05/11/2020	Bond Future		12.56052	75.16123		12.26825	76.59607		10.50	0.00	0.00	0
R2032	On 05/11/2020	Bond Future	8.94	Call	1.35000	0.00135	3.36000	0.00336	1.350	9.72	0.00	0.00	0
R2032	On 05/11/2020	Bond Future	9.11	Call	2.36000	0.00236	5.65000	0.00565	2.360	9.72	0.00	0.00	0
R2032	On 05/11/2020	Bond Future	9.44	Call	6.52000	0.00652	14.58000	0.01458	6.520	9.72	0.00	0.00	0
R2032	On 05/11/2020	Bond Future	9.61	Call	10.63000	0.01063	22.98000	0.02298	10.630	9.72	0.01	0.00	0
R2032	On 05/11/2020	Bond Future	10.99	Put	8,464.21000	8.46421	7,211.03000	7.21103	8,464.210	9.88	0.90	0.00	0
R2032	On 05/11/2020	Bond Future	11.08	Put	8,016.84000	8.01684	6,790.09000	6.79009	8,016.840	9.95	0.88	0.00	0
R2032	On 04/02/2021	Bond Future		12.77105	76.48228		12.46598	77.94222		10.52	0.00	0.00	0
R2032	On 04/02/2021	Bond Future	8.79	Call	5.26000	0.00526	10.68000	0.01068	5.260	9.74	0.00	0.00	0
R2032	On 04/02/2021	Bond Future	9.29	Call	17.34000	0.01734	32.81000	0.03281	17.340	9.74	0.01	0.00	0
R2032	On 04/02/2021	Bond Future	10.82	Put	10,388.98000	10.38898	9,100.81000	9.10081	10,388.980	9.79	0.90	0.00	0
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
R2035	On 07/05/2020	Bond Future		12.40171	78.09755		12.06646	79.96496		12.56	0.00	13,354,681.05	171
R2035	On 07/05/2020	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.26	0.00	0.00	0
R2035	On 07/05/2020	Bond Future	9.18	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.26	0.00	0.00	0
R2035	On 07/05/2020	Bond Future	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.26	0.00	0.00	0
R2035	On 07/05/2020	Bond Future	9.75	Call	0.00000	0.00000	0.01000	0.00001	0.000	11.26	0.00	0.00	0
R2035	On 07/05/2020	Bond Future	9.78	Call	0.00000	0.00000	0.02000	0.00002	0.000	11.26	0.00	0.00	0
R2035	On 07/05/2020	Bond Future	9.85	Call	0.00000	0.00000	0.03000	0.00003	0.000	11.26	0.00	0.00	0
R2035	On 07/05/2020	Bond Future	10.57	Put	11,106.51000	11.10651	9,243.39000	9.24339	11,106.510	11.29	1.00	0.00	0
R2035	On 07/05/2020	Bond Future	10.75	Put	9,912.91000	9.91291	8,057.21000	8.05721	9,912.910	11.37	1.00	0.00	0
R2035	On 06/08/2020	Bond Future		12.58401	79.48633		12.23478	81.38679		12.19	0.00	0.00	0
R2035	On 06/08/2020	Bond Future	8.75	Call	0.04000	0.00004	0.18000	0.00018	0.040	11.12	0.00	0.00	0
R2035	On 06/08/2020	Bond Future	9.00	Call	0.13000	0.00013	0.54000	0.00054	0.130	11.12	0.00	0.00	0
R2035	On 06/08/2020	Bond Future	9.09	Call	0.19000	0.00019	0.79000	0.00079	0.190	11.12	0.00	0.00	0
R2035	On 06/08/2020	Bond Future	9.67	Call	2.20000	0.00220	7.38000	0.00738	2.200	11.12	0.00	0.00	0
R2035	On 06/08/2020	Bond Future	10.45	Put	12,867.50000	12.86750	11,016.42000	11.01642	12,867.500	11.12	0.98	0.00	0
R2035	On 05/11/2020	Bond Future		12.77534	76.37093		12.41164	78.30436		11.38	0.00	0.00	0
R2035	On 04/02/2021	Bond Future		12.98416	77.71338		12.60453	79.68072		11.39	0.00	0.00	0
R2035	On 04/02/2021	Bond Future	10.14	Put	16,957.06000	16.95706	15,062.32000	15.06232	16,957.060	10.59	0.97	0.00	0
R2035	On 04/02/2021	Bond Future	11.14	Put	10,771.06000	10.77106	9,088.29000	9.08829	10,771.060	10.69	0.88	0.00	0
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
R2037	On 07/05/2020	Bond Future		12.55017	74.29478		12.22505	76.07055		13.23	0.00	24,368,687.84	328
R2037	On 07/05/2020	Bond Future	9.70	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.94	0.00	0.00	0
R2037	On 07/05/2020	Bond Future	10.00	Call	0.00000	0.00000	0.04000	0.00004	0.000	11.94	0.00	0.00	0
R2037	On 06/08/2020	Bond Future		12.73741	71.35603		12.39855	73.16320		13.56	0.00	0.00	0
R2037	On 05/11/2020	Bond Future		12.92066	72.59743		12.56814	74.43599		11.97	0.00	0.00	0
R2037	On 04/02/2021	Bond Future		13.11997	69.61625		12.75238	71.48698		12.68	0.00	0.00	0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded
R2037	On 04/02/2021	Bond Future	9.65	Call	22.90000	0.02290		47.30000	0.04730	22.900	11.78	0.01	0.00	0	
R2037	On 04/02/2021	Bond Future	10.35	Put	16,375.77000	16.37577		14,586.38000	14.58638	16,375.770	11.78	0.97	0.00	0	
R2037	On 04/02/2021	Bond Future	10.48	Call	119.75000	0.11975		218.59000	0.21859	119.750	11.78	0.04	0.00	0	
R2037	On 04/02/2021	Bond Future	10.85	Put	13,159.48000	13.15948		11,453.19000	11.45319	13,159.480	11.78	0.93	0.00	0	
R2037	On 04/02/2021	Bond Future	11.90	Put	7,589.55000	7.58955		6,237.42000	6.23742	7,589.550	12.35	0.76	0.00	0	
R2037	On 04/02/2021	Bond Future	11.97	Call	1,161.19000	1.16119		1,710.76000	1.71076	1,161.190	12.41	0.25	1,816,408.19	100	
R2037	On 04/02/2021	Bond Future	13.73	Put	2,334.73000	2.33473		1,755.70000	1.75570	2,334.730	14.17	0.35	2,499,176.64	100	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	
R2040	On 07/05/2020	Bond Future			12.69092	75.97424		12.36056	77.85490		13.62	0.00	0.00	0	
R2040	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.03	0.00	0.00	0	
R2040	On 07/05/2020	Bond Future	9.85	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.03	0.00	0.00	0	
R2040	On 07/05/2020	Bond Future	10.00	Call	0.00000	0.00000		0.01000	0.00001	0.000	12.03	0.00	0.00	0	
R2040	On 07/05/2020	Bond Future	10.15	Call	0.00000	0.00000		0.04000	0.00004	0.000	12.03	0.00	0.00	0	
R2040	On 07/05/2020	Bond Future	11.10	Call	3.22000	0.00322		19.17000	0.01917	3.220	12.10	0.00	0.00	0	
R2040	On 07/05/2020	Bond Future	11.80	Call	149.66000	0.14966		422.08000	0.42208	149.660	13.32	0.09	0.00	0	
R2040	On 06/08/2020	Bond Future			12.87966	72.81474		12.53502	74.72872		13.94	0.00	0.00	0	
R2040	On 06/08/2020	Bond Future	9.57	Call	0.47000	0.00047		1.75000	0.00175	0.470	12.61	0.00	0.00	0	
R2040	On 06/08/2020	Bond Future	10.07	Call	3.60000	0.00360		11.24000	0.01124	3.600	12.61	0.00	0.00	0	
R2040	On 06/08/2020	Bond Future	10.79	Put	13,065.82000	13.06582		11,209.56000	11.20956	13,065.820	12.61	0.98	0.00	0	
R2040	On 06/08/2020	Bond Future	10.85	Put	12,647.21000	12.64721		10,799.72000	10.79972	12,647.210	12.61	0.98	0.00	0	
R2040	On 06/08/2020	Bond Future	11.26	Put	9,935.25000	9.93525		8,191.72000	8.19172	9,935.250	12.97	0.94	0.00	0	
R2040	On 05/11/2020	Bond Future			13.06417	74.08148		12.70534	76.02866		12.39	0.00	0.00	0	
R2040	On 05/11/2020	Bond Future	9.50	Call	1.90000	0.00190		5.43000	0.00543	1.900	11.31	0.00	0.00	0	
R2040	On 05/11/2020	Bond Future	9.73	Call	4.10000	0.00410		11.04000	0.01104	4.100	11.31	0.00	0.00	0	
R2040	On 05/11/2020	Bond Future	10.00	Call	9.46000	0.00946		23.84000	0.02384	9.460	11.31	0.00	0.00	0	
R2040	On 05/11/2020	Bond Future	10.23	Call	18.29000	0.01829		43.67000	0.04367	18.290	11.31	0.01	0.00	0	
R2040	On 05/11/2020	Bond Future	11.50	Put	9,529.07000	9.52907		7,859.99000	7.85999	9,529.070	11.58	0.89	0.00	0	
R2040	On 05/11/2020	Bond Future	11.70	Put	8,421.42000	8.42142		6,842.32000	6.84232	8,421.420	11.80	0.85	0.00	0	
R2040	On 04/02/2021	Bond Future			13.26488	70.87591		12.89033	72.85720		13.13	0.00	0.00	0	
R2040	On 04/02/2021	Bond Future	9.49	Call	12.23000	0.01223		26.54000	0.02654	12.230	12.22	0.00	0.00	0	
R2040	On 04/02/2021	Bond Future	9.57	Call	14.81000	0.01481		31.73000	0.03173	14.810	12.22	0.01	0.00	0	
R2040	On 04/02/2021	Bond Future	10.07	Call	44.98000	0.04498		89.06000	0.08906	44.980	12.22	0.02	0.00	0	
R2040	On 04/02/2021	Bond Future	10.24	Call	63.51000	0.06351		122.55000	0.12255	63.510	12.22	0.02	0.00	0	
R2040	On 04/02/2021	Bond Future	11.57	Put	10,366.83000	10.36683		8,743.41000	8.74341	10,366.830	12.49	0.85	0.00	0	
R2040	On 04/02/2021	Bond Future	11.74	Put	9,464.01000	9.46401		7,909.77000	7.90977	9,464.010	12.65	0.82	0.00	0	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	
R2044	On 07/05/2020	Bond Future			12.73927	72.77700		12.40367	74.65934		14.15	0.00	174,300,915.00	2,395	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded
R2044	On 07/05/2020	Bond Future	9.26	Call	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	12.54	0.00	0.00	0
R2044	On 07/05/2020	Bond Future	9.33	Call	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	12.54	0.00	0.00	0
R2044	On 07/05/2020	Bond Future	9.45	Call	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	12.54	0.00	0.00	0
R2044	On 07/05/2020	Bond Future	9.91	Call	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	12.54	0.00	0.00	0
R2044	On 07/05/2020	Bond Future	9.97	Call	0.00000	0.00000		0.01000	0.00001	0.000	0.000	12.54	0.00	0.00	0
R2044	On 07/05/2020	Bond Future	9.98	Call	0.00000	0.00000		0.01000	0.00001	0.000	0.000	12.54	0.00	0.00	0
R2044	On 07/05/2020	Bond Future	10.81	Put	12,159.08000	12.15908		10,279.40000	10.27940	12,159.080	12.54	1.00	1.00	0.00	0
R2044	On 07/05/2020	Bond Future	11.02	Put	10,665.94000	10.66594		8,792.27000	8.79227	10,665.940	12.55	1.00	1.00	0.00	0
R2044	On 07/05/2020	Bond Future	11.09	Put	10,179.00000	10.17900		8,309.38000	8.30938	10,179.000	12.60	1.00	1.00	0.00	0
R2044	On 06/08/2020	Bond Future			12.92470	69.68597		12.57441	71.60163		14.50	0.00	0.00	0.00	0
R2044	On 06/08/2020	Bond Future	9.01	Call	0.02000	0.00002		0.11000	0.00011	0.020	13.14	0.00	0.00	0.00	0
R2044	On 06/08/2020	Bond Future	9.36	Call	0.14000	0.00014		0.58000	0.00058	0.140	13.14	0.00	0.00	0.00	0
R2044	On 06/08/2020	Bond Future	9.66	Call	0.57000	0.00057		2.08000	0.00208	0.570	13.14	0.00	0.00	0.00	0
R2044	On 06/08/2020	Bond Future	9.98	Call	2.16000	0.00216		7.10000	0.00710	2.160	13.14	0.00	0.00	0.00	0
R2044	On 06/08/2020	Bond Future	10.93	Put	12,341.54000	12.34154		10,500.11000	10.50011	12,341.540	13.14	0.97	0.97	0.00	0
R2044	On 06/08/2020	Bond Future	11.09	Put	11,253.96000	11.25396		9,447.30000	9.44730	11,253.960	13.27	0.96	0.96	0.00	0
R2044	On 05/11/2020	Bond Future			13.10581	70.89830		12.74091	72.84718		12.86	0.00	0.00	0.00	0
R2044	On 05/11/2020	Bond Future	8.87	Call	0.13000	0.00013		0.45000	0.00045	0.130	11.75	0.00	0.00	0.00	0
R2044	On 05/11/2020	Bond Future	9.29	Call	0.71000	0.00071		2.19000	0.00219	0.710	11.75	0.00	0.00	0.00	0
R2044	On 05/11/2020	Bond Future	9.34	Call	0.86000	0.00086		2.61000	0.00261	0.860	11.75	0.00	0.00	0.00	0
R2044	On 05/11/2020	Bond Future	9.72	Call	3.31000	0.00331		9.12000	0.00912	3.310	11.75	0.00	0.00	0.00	0
R2044	On 05/11/2020	Bond Future	9.97	Call	7.42000	0.00742		19.17000	0.01917	7.420	11.75	0.00	0.00	0.00	0
R2044	On 05/11/2020	Bond Future	10.02	Call	8.65000	0.00865		22.08000	0.02208	8.650	11.75	0.00	0.00	0.00	0
R2044	On 05/11/2020	Bond Future	10.04	Call	9.19000	0.00919		23.35000	0.02335	9.190	11.75	0.00	0.00	0.00	0
R2044	On 05/11/2020	Bond Future	11.06	Put	12,452.85000	12.45285		10,632.19000	10.63219	12,452.850	11.75	0.95	0.95	0.00	0
R2044	On 05/11/2020	Bond Future	11.17	Put	11,727.83000	11.72783		9,933.29000	9.93329	11,727.830	11.75	0.94	0.94	0.00	0
R2044	On 05/11/2020	Bond Future	11.38	Put	10,409.10000	10.40910		8,680.65000	8.68065	10,409.100	11.90	0.91	0.91	0.00	0
R2044	On 05/11/2020	Bond Future	11.43	Put	10,108.77000	10.10877		8,399.14000	8.39914	10,108.770	11.95	0.91	0.91	0.00	0
R2044	On 04/02/2021	Bond Future			13.30279	67.76189		12.92166	69.74495		13.63	0.00	0.00	0.00	0
R2044	On 04/02/2021	Bond Future	9.66	Call	15.91000	0.01591		34.11000	0.03411	15.910	12.69	0.01	0.01	0.00	0
R2044	On 04/02/2021	Bond Future	10.29	Put	19,040.85000	19.04085		17,117.70000	17.11770	19,040.850	12.69	0.98	0.98	0.00	0
R2044	On 04/02/2021	Bond Future	10.84	Put	15,052.38000	15.05238		13,208.98000	13.20898	15,052.380	12.69	0.95	0.95	0.00	0
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0.00	0.00	0
R2048	On 07/05/2020	Bond Future			12.71346	71.55557		12.38301	73.41942		14.48	0.00	0.00	11,019,557.78	154
R2048	On 07/05/2020	Bond Future	9.69	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.77	0.00	0.00	0.00	0
R2048	On 07/05/2020	Bond Future	10.20	Put	16,847.33000	16.84733		14,983.52000	14.98352	16,847.330	12.77	1.00	1.00	0.00	0
R2048	On 07/05/2020	Bond Future	10.70	Put	12,948.00000	12.94800		11,085.53000	11.08553	12,948.000	12.77	1.00	1.00	0.00	0
R2048	On 06/08/2020	Bond Future			12.88911	72.82802		12.54435	74.72484		14.00	0.00	0.00	0.00	0
R2048	On 06/08/2020	Bond Future	9.00	Call	0.02000	0.00002		0.08000	0.00008	0.020	12.65	0.00	0.00	0.00	0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded
R2048	On 06/08/2020	Bond Future	9.25	Call	0.07000	0.00007			0.29000	0.00029	0.070	12.65	0.00	0.00	0
R2048	On 06/08/2020	Bond Future	10.35	Call	8.70000	0.00870			24.73000	0.02473	8.700	12.65	0.00	0.00	0
R2048	On 06/08/2020	Bond Future	10.85	Call	44.09000	0.04409			106.77000	0.10677	44.090	12.65	0.02	0.00	0
R2048	On 06/08/2020	Bond Future	11.10	Call	94.00000	0.09400			208.51000	0.20851	94.000	12.79	0.04	0.00	0
R2048	On 06/08/2020	Bond Future	11.80	Call	560.71000	0.56071			980.00000	0.98000	560.710	13.76	0.17	0.00	0
R2048	On 05/11/2020	Bond Future			13.07239	69.66004			12.71274	71.58980		13.16	0.00	0.00	0
R2048	On 04/02/2021	Bond Future			13.27195	70.88451			12.89580	72.84807		13.15	0.00	0.00	0
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0
R208	On 07/05/2020	Bond Future			5.07623	102.19834			5.61978	101.72925		0.57	0.00	0.00	0
R208	On 06/08/2020	Bond Future			4.24370	104.01569			5.00596	103.53808		0.40	0.00	0.00	0
R208	On 05/11/2020	Bond Future			2.40236	102.42447			3.64818	101.93839		0.21	0.00	0.00	0
R208	On 31/03/2021	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0
R209	On 07/05/2020	Bond Future			12.44544	58.23326			12.11062	59.78346		14.32	0.00	2,504,030.18	43
R209	On 06/08/2020	Bond Future			12.61446	59.26878			12.26681	60.84644		13.93	0.00	0.00	0
R209	On 05/11/2020	Bond Future			12.78827	57.15052			12.42732	58.75556		12.90	0.00	0.00	0
R209	On 04/02/2021	Bond Future			12.97274	58.15506			12.59763	59.78822		12.98	0.00	0.00	0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000			6.25000	6.25000			0.00	0.00	0
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0
R210	On 07/05/2020	Bond Future			172.40277	172.40277			173.37343	173.37343			0.00	0.00	0
R210	On 06/08/2020	Bond Future			175.51116	175.51116			176.49896	176.49896			0.00	0.00	0
R210	On 05/11/2020	Bond Future			175.88396	175.88396			176.88904	176.88904			0.00	0.00	0
R210	On 04/02/2021	Bond Future			179.01764	179.01764			180.04034	180.04034			0.00	0.00	0
R210	On 31/03/2028	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0
R212	On 07/05/2020	Bond Future			164.98652	164.98652			163.81444	163.81444			0.00	0.00	0
R212	On 06/08/2020	Bond Future			165.66542	165.66542			164.47189	164.47189			0.00	0.00	0
R212	On 05/11/2020	Bond Future			168.58776	168.58776			167.37292	167.37292			0.00	0.00	0
R212	On 04/02/2021	Bond Future			169.26193	169.26193			168.02513	168.02513			0.00	0.00	0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R213	On 07/05/2020	Bond Future	11.90853		71.97491		11.62431	73.33613		11.34	0.00	0.00	0
R213	On 06/08/2020	Bond Future	12.08477		73.25479		11.78875	74.64011		11.02	0.00	0.00	0
R213	On 05/11/2020	Bond Future	12.27176		70.98144		11.96349	72.39076		10.13	0.00	0.00	0
R213	On 04/02/2021	Bond Future	12.47681		72.22938		12.15508	73.66338		10.16	0.00	0.00	0
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R214	On 07/05/2020	Bond Future	12.62928		56.54366		12.29932	58.06328		15.06	0.00	0.00	0
R214	On 07/05/2020	Bond Future	9.31	Call	0.00000	0.00000	0.00000	0.00000	0.000	14.43	0.00	0.00	0
R214	On 07/05/2020	Bond Future	9.91	Call	0.00000	0.00000	0.04000	0.00004	0.000	14.43	0.00	0.00	0
R214	On 07/05/2020	Bond Future	10.66	Put	10,212.04000	10.21204	8,696.35000	8.69635	10,212.040	14.43	1.00	0.00	0
R214	On 06/08/2020	Bond Future	12.79608		57.54912		12.45298	59.09571		14.64	0.00	0.00	0
R214	On 05/11/2020	Bond Future	12.96987		55.25583		12.61321	56.82925		13.60	0.00	0.00	0
R214	On 04/02/2021	Bond Future	13.15834		56.22712		12.78677	57.82811		13.66	0.00	0.00	0
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
Total for Derivatives :												1,451,698,348.35	14,194
Grand Total:												1,451,698,348.35	14,194