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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/05/2020

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
5Y STND	On 21/12/2021		Interest Rate Swap	91.22000	91.22000	91.24000	91.24000			0.00	0.00	0	51.00
AL37	On 06/08/2020		Index Future	727.59700	727.59700	725.18800	725.18800			0.00	0.00	0	0.00
AL37	On 05/11/2020		Index Future	735.64500	735.64500	733.22300	733.22300			0.00	0.00	0	0.00
AL37	On 04/02/2021		Index Future	744.11500	744.11500	741.67200	741.67200			0.00	0.00	0	0.00
AL37	On 06/05/2021		Index Future	753.33700	753.33700	750.87100	750.87100			0.00	0.00	0	0.00
AL7T	On 06/08/2020		Index Future	812.91000	812.91000	807.31000	807.31000			0.00	0.00	0	0.00
AL7T	On 05/11/2020		Index Future	821.90100	821.90100	816.25500	816.25500			0.00	0.00	0	0.00
AL7T	On 04/02/2021		Index Future	831.36500	831.36500	825.66100	825.66100			0.00	0.00	0	0.00
AL7T	On 06/05/2021		Index Future	841.66800	841.66800	835.90200	835.90200			0.00	0.00	0	0.00
ALBI	On 06/08/2020		Index Future	712.28000	712.28000	706.49700	706.49700			0.00	0.00	0	211.00
ALBI	On 05/11/2020		Index Future	720.15800	720.15800	714.32500	714.32500			0.00	0.00	0	0.00
ALBI	On 04/02/2021		Index Future	728.45000	728.45000	722.55600	722.55600			0.00	0.00	0	0.00
ALBI	On 06/05/2021		Index Future	737.47700	737.47700	731.51800	731.51800			0.00	0.00	0	0.00

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E170	On 01/08/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future			11.66593		75.42352	11.80340	74.70498				0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future			11.91223		72.47605	12.05541	71.75012				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future			12.17203		73.31227	12.32146	72.57823				0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future			12.42583		70.44590	12.58170	69.70302				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future			12.16938		74.67069	12.32784	73.76540				0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future			12.41081		71.23149	12.57648	70.31676				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future			12.65748		72.05412	12.83076	71.12906				0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future			12.90862		68.69134	13.09013	67.75508				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI			704.25600		704.25600	698.63100	698.63100				0.00	7,042,560.00	1	1,042.00
GOVI	On 05/11/2020	GOVI			712.04500		712.04500	706.37100	706.37100				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI			720.24400		720.24400	714.51100	714.51100				0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI			729.16900		729.16900	723.37300	723.37300				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future			137.51099		137.51099	137.46909	137.46909				0.00	0.00	0	4,976.00
I2025	On 05/11/2020	Bond Future			139.05265		139.05265	139.01115	139.01115				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future			139.16505		139.16505	139.12353	139.12353				0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future			140.92485		140.92485	140.88324	140.88324				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future			99.70154		99.70154	99.35550	99.35550				0.00	0.00	0	4,982.00
I2029	On 05/11/2020	Bond Future			99.68289		99.68289	99.33356	99.33356				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future			100.85550		100.85550	100.50235	100.50235				0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future			100.97949		100.97949	100.62221	100.62221				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future			96.01223		96.01223	95.98179	95.98179				0.00	0.00	0	12,178.00
I2033	On 05/11/2020	Bond Future			95.87733		95.87733	95.84708	95.84708				0.00	0.00	0	0.00

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I2033	On 04/02/2021	Bond Future			97.00516		97.00516		96.97480	96.97480			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future			97.00284		97.00284		96.97246	96.97246			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			106.98223		106.98223		105.77627	105.77627			0.00	0.00	0	10,496.00
I2038	On 05/11/2020	Bond Future			108.18178		108.18178		106.96308	106.96308			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			107.74093		107.74093		106.50814	106.50814			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future			109.10388		109.10388		107.85596	107.85596			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			96.64584		96.64584		95.39161	95.39161			0.00	0.00	0	15,257.00
I2046	On 05/11/2020	Bond Future			95.94402		95.94402		94.67608	94.67608			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			97.07291		97.07291		95.79047	95.79047			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future			96.49198		96.49198		95.19366	95.19366			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			96.86616		96.86616		96.29354	96.29354			0.00	0.00	0	15,749.00
I2050	On 05/11/2020	Bond Future			97.95207		97.95207		97.37360	97.37360			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			97.19506		97.19506		96.61011	96.61011			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future			98.42466		98.42466		97.83261	97.83261			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 06/08/2020	Index Future			254.23800		254.23800		253.35300	253.35300			0.00	0.00	0	1,132.00
IGOV	On 05/11/2020	Index Future			257.11300		257.11300		256.22200	256.22200			0.00	0.00	0	47.00
IGOV	On 04/02/2021	Index Future			260.13400		260.13400		259.23600	259.23600			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future			263.41900		263.41900		262.51200	262.51200			0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future			7.75787		115.03162		7.82804	114.65614		9.81	0.00	0.00	0	81,167.00
R186	On 06/08/2020	Bond Future	8.00	Call	2,781.19000		2.78119		2,600.07000	2.60007	2,781.190	10.16	0.61	0.00	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	6,714.63000		6.71463		6,405.61000	6.40561	6,714.630	10.65	0.89	0.00	0	900.00
R186	On 05/11/2020	Bond Future			7.93446		116.29370		8.00842	115.91486		9.30	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.00	Call	1,048.94000		1.04894		975.11000	0.97511	1,048.940	9.02	0.26	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,674.50000		2.67450		2,520.61000	2.52061	2,674.500	9.34	0.49	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,095.74000		3.09574		2,925.12000	2.92512	3,095.740	9.42	0.53	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	4,119.92000		4.11992		3,914.73000	3.91473	4,119.920	9.67	0.62	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	814.57000		0.81457		906.91000	0.90691	814.570	10.02	0.18	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.11981		112.35208		8.19802	111.96928		9.04	0.00	0.00	0	0.00
R186	On 06/05/2021	Bond Future			8.30268		113.74962		8.38554	113.36252		8.94	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 06/08/2020	Bond Future			306.98686		306.98686		306.88864	306.88864			0.00	0.00	0	2,549.00
R197	On 05/11/2020	Bond Future			310.42724		310.42724		310.33035	310.33035			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			306.14413		306.14413		306.04735	306.04735			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			310.01706		310.01706		309.92047	309.92047			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			213.11732		213.11732		213.03954	213.03954			0.00	0.00	0	7,635.00
R202	On 05/11/2020	Bond Future			215.50551		215.50551		215.42864	215.42864			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			213.82600		213.82600		213.74868	213.74868			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			216.53004		216.53004		216.45295	216.45295			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 06/08/2020	Bond Future			5.54892		108.64199		5.57240	108.58507		3.18	0.00	0.00	0	26,995.00
R2023	On 05/11/2020	Bond Future			5.67667		105.92619		5.70261	105.86932		2.95	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.81948		107.14764		5.84874	107.09047		2.47	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			5.93395		104.56743		5.96731	104.50995		2.29	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.20535		92.74654		9.30604	92.15296		15.91	0.00	222,591,696.00	2,400	109,113.00
R2030	On 06/08/2020	Bond Future	8.36	Call	780.72000		0.78072		692.49000	0.69249	780.720	15.22	0.22	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	979.22000		0.97922		870.88000	0.87088	979.220	15.24	0.26	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	1,696.18000		1.69618		1,524.51000	1.52451	1,696.180	15.56	0.39	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	2,180.45000		2.18045		1,971.03000	1.97103	2,180.450	15.74	0.46	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	2,609.80000		2.60980		2,369.41000	2.36941	2,609.800	15.87	0.51	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	2,058.91000		2.05891		2,366.22000	2.36622	2,058.910	16.07	0.41	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	4,551.21000		4.55121		4,199.61000	4.19961	4,551.210	16.52	0.69	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	10.00	Call	5,589.60000		5.58960		5,194.12000	5.19412	5,589.600	16.93	0.76	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.21	Call	6,507.51000		6.50751		6,079.44000	6.07944	6,507.510	17.27	0.81	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	10.40	Put	608.61000		0.60861		745.35000	0.74535	608.610	17.34	0.16	0.00	0	5,000.00
R2030	On 06/08/2020	Bond Future	10.70	Call	8,695.16000		8.69516		8,198.54000	8.19854	8,695.160	17.34	0.89	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.87	Put	280.53000		0.28053		358.78000	0.35878	280.530	17.34	0.08	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	11.47	Put	90.43000		0.09043		123.19000	0.12319	90.430	17.34	0.03	0.00	0	650.00
R2030	On 05/11/2020	Bond Future			9.38600		93.76512		9.49080	93.16567		15.28	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	1,115.83000		1.11583		1,012.22000	1.01222	1,115.830	14.60	0.22	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,443.02000		1.44302		1,313.96000	1.31396	1,443.020	14.60	0.27	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	1,473.12000		1.47312		1,341.79000	1.34179	1,473.120	14.60	0.27	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,750.94000		1.75094		1,599.38000	1.59938	1,750.940	14.62	0.31	0.00	0	15,758.00
R2030	On 05/11/2020	Bond Future	8.73	Call	2,141.51000		2.14151		1,963.97000	1.96397	2,141.510	14.72	0.36	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	2,406.15000		2.40615		2,212.23000	2.21223	2,406.150	14.81	0.39	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	2,428.97000		2.42897		2,233.68000	2.23368	2,428.970	14.81	0.39	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,839.13000		2.83913		2,620.02000	2.62002	2,839.130	14.94	0.43	0.00	0	15,758.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,864.23000		2.86423		2,643.71000	2.64371	2,864.230	14.95	0.44	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,367.57000		3.36757		3,119.97000	3.11997	3,367.570	15.10	0.48	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	3,221.68000		3.22168		3,519.50000	3.51950	3,221.680	15.37	0.43	0.00	0	3,000.00

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R2030	On 05/11/2020	Bond Future	9.86	Put	2,667.62000		2.66762	2,931.34000	2.93134	2,667.620	15.61	0.37	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	2,298.25000		2.29825	2,536.42000	2.53642	2,298.250	15.86	0.33	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,829.11000		1.82911	2,031.29000	2.03129	1,829.110	16.31	0.27	0.00	0	15,758.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,699.40000		1.69940	1,890.91000	1.89091	1,699.400	16.46	0.26	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.57661		90.84174	9.68599	90.23569		14.97	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,809.66000		1.80966	1,663.88000	1.66388	1,809.660	14.31	0.28	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,824.75000		1.82475	1,677.97000	1.67797	1,824.750	14.31	0.29	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,695.32000		2.69532	2,495.68000	2.49568	2,695.320	14.38	0.38	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	3,290.70000		3.29070	3,060.21000	3.06021	3,290.700	14.55	0.43	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	3,073.10000		3.07310	3,322.81000	3.32281	3,073.100	15.38	0.36	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			9.76625		91.97270	9.88044	91.35950		14.97	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	9.15	Call	3,707.98000		3.70798	3,474.60000	3.47460	3,707.980	14.40	0.43	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	10.04	Put	4,611.62000		4.61162	4,902.11000	4.90211	4,611.620	15.00	0.43	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	10.74	Put	3,271.48000		3.27148	3,499.19000	3.49919	3,271.480	15.65	0.33	0.00	0	700.00	
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 06/08/2020	Bond Future			9.96467		91.34451	10.07553	90.65587		18.26	0.00	0.00	0	97,572.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	551.77000		0.55177	483.98000	0.48398	551.770	17.31	0.15	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	1,218.58000		1.21858	1,078.30000	1.07830	1,218.580	17.32	0.29	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	3,095.40000		3.09540	3,513.10000	3.51310	3,095.400	17.90	0.50	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			10.15879		88.20135	10.27405	87.50576		18.50	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	1,490.41000		1.49041	1,350.24000	1.35024	1,490.410	17.59	0.25	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	1,757.95000		1.75795	1,596.84000	1.59684	1,757.950	17.59	0.29	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	2,370.09000		2.37009	2,164.05000	2.16405	2,370.090	17.59	0.36	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	2,753.92000		2.75392	2,522.55000	2.52255	2,753.920	17.67	0.40	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	2,373.90000		2.37390	2,631.65000	2.63165	2,373.900	19.11	0.31	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	2,231.32000		2.23132	2,477.78000	2.47778	2,231.320	19.26	0.29	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.35959		89.21907	10.47961	88.51570		17.31	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	1,647.17000		1.64717	1,504.48000	1.50448	1,647.170	16.50	0.24	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	2,442.51000		2.44251	2,245.51000	2.24551	2,442.510	16.50	0.33	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	3,868.16000		3.86816	4,178.79000	4.17879	3,868.160	17.37	0.39	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			10.55722		86.18093	10.68222	85.46922		18.18	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future			10.53106		91.77767	10.66259	90.90363		20.09	0.00	0.00	0	104,602.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	191.80000		0.19180	161.01000	0.16101	191.800	18.80	0.06	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	320.85000		0.32085	270.44000	0.27044	320.850	18.80	0.09	0.00	0	24,761.00	
R2035	On 06/08/2020	Bond Future	9.09	Call	381.86000		0.38186	322.41000	0.32241	381.860	18.80	0.11	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	9.67	Call	1,027.01000		1.02701	879.44000	0.87944	1,027.010	18.80	0.24	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	10.45	Put	3,444.88000		3.44488	3,973.12000	3.97312	3,444.880	19.28	0.51	0.00	0	500.00	
R2035	On 05/11/2020	Bond Future			10.72876		88.30979	10.86544	87.42674		20.58	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future			10.93711		89.32845	11.07946	88.43553		19.15	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	8,591.92000		8.59192	9,184.54000	9.18454	8,591.920	18.18	0.62	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	4,949.00000		4.94900	5,378.95000	5.37895	4,949.000	18.82	0.43	0.00	0	650.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 06/05/2021	Bond Future			11.13486		85.95990		11.28293	85.05624		20.21	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	4,154.93000		4.15493		3,829.16000	3.82916	4,154.930	19.30	0.40	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.32	Put	6,017.16000		6.01716		6,447.71000	6.44771	6,017.160	19.83	0.43	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.02	Put	4,334.55000		4.33455		4,677.96000	4.67796	4,334.550	20.46	0.34	0.00	0	793.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.82513		82.57633		10.96197	81.68510		22.83	0.00	0.00	0	89,094.00
R2037	On 05/11/2020	Bond Future			11.01836		83.48351		11.16044	82.58306		22.12	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			11.22166		80.19147		11.36953	79.28091		21.78	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	2,017.60000		2.01760		1,814.36000	1.81436	2,017.600	20.72	0.26	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	9,027.64000		9.02764		9,635.12000	9.63512	9,027.640	20.72	0.62	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	3,610.82000		3.61082		3,287.58000	3.28758	3,610.820	20.72	0.40	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	6,901.37000		6.90137		7,429.34000	7.42934	6,901.370	20.82	0.53	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	3,912.07000		3.91207		4,277.52000	4.27752	3,912.070	21.94	0.35	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	8,212.68000		8.21268		7,657.82000	7.65782	8,212.680	22.02	0.66	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	1,321.56000		1.32156		1,485.84000	1.48584	1,321.560	23.40	0.15	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.42313		81.19068		11.57696	80.26916		21.79	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/08/2020	Bond Future			11.07665		83.83685		11.23436	82.76608		23.42	0.00	0.00	0	51,316.00
R2040	On 06/08/2020	Bond Future	9.57	Call	388.69000		0.38869		315.19000	0.31519	388.690	21.86	0.10	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	915.27000		0.91527		754.95000	0.75495	915.270	21.86	0.21	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	4,444.19000		4.44419		5,150.17000	5.15017	4,444.190	22.12	0.58	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	4,205.22000		4.20522		4,890.90000	4.89090	4,205.220	22.24	0.55	0.00	0	12,538.00
R2040	On 06/08/2020	Bond Future	11.26	Put	2,837.12000		2.83712		3,384.51000	3.38451	2,837.120	23.06	0.42	0.00	0	517.00
R2040	On 05/11/2020	Bond Future			11.27180		84.75799		11.43573	83.67602		22.80	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,062.02000		1.06202		912.72000	0.91272	1,062.020	21.48	0.17	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	1,357.97000		1.35797		1,173.49000	1.17349	1,357.970	21.48	0.21	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	1,775.92000		1.77592		1,544.57000	1.54457	1,775.920	21.48	0.26	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	10.23	Call	2,195.89000		2.19589		1,920.25000	1.92025	2,195.890	21.48	0.30	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	4,121.50000		4.12150		3,675.26000	3.67526	4,121.500	21.80	0.47	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	11.50	Put	4,337.39000		4.33739		4,858.94000	4.85894	4,337.390	22.51	0.42	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	3,796.40000		3.79640		4,274.76000	4.27476	3,796.400	22.74	0.38	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.47731		81.23040		11.64812	80.13623		22.39	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	1,466.39000		1.46639		1,282.79000	1.28279	1,466.390	21.25	0.20	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	1,571.84000		1.57184		1,377.18000	1.37718	1,571.840	21.25	0.21	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	2,353.96000		2.35396		2,082.26000	2.08226	2,353.960	21.25	0.29	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	2,670.17000		2.67017		2,369.48000	2.36948	2,670.170	21.25	0.31	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	5,613.96000		5.61396		6,153.97000	6.15397	5,613.960	21.92	0.45	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	5,121.79000		5.12179		5,630.11000	5.63011	5,121.790	22.12	0.42	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			11.68092		82.24274		11.85881	81.13534		22.40	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 06/08/2020	Bond Future			11.12549	80.60892		11.28318	79.53536		24.46	0.00	21,280,754.88	264	79,450.00
R2044	On 06/08/2020	Bond Future	9.01	Call	103.45000	0.10345		82.57000	0.08257	103.450	22.85	0.03	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	228.35000	0.22835		183.79000	0.18379	228.350	22.85	0.07	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	415.97000	0.41597		337.75000	0.33775	415.970	22.85	0.11	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	732.56000	0.73256		601.27000	0.60127	732.560	22.85	0.17	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	4,058.56000	4.05856		4,735.25000	4.73525	4,058.560	22.98	0.54	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	3,467.09000	3.46709		4,088.37000	4.08837	3,467.090	23.22	0.49	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			11.31370	81.49459		11.47767	80.40979		23.78	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	454.11000	0.45411		383.76000	0.38376	454.110	22.42	0.09	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	782.06000	0.78206		667.64000	0.66764	782.060	22.42	0.13	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	830.71000	0.83071		710.04000	0.71004	830.710	22.42	0.14	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	1,277.32000	1.27732		1,101.91000	1.10191	1,277.320	22.42	0.20	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	1,651.85000	1.65185		1,433.65000	1.43365	1,651.850	22.42	0.24	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	1,734.97000	1.73497		1,507.60000	1.50760	1,734.970	22.42	0.25	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	1,769.00000	1.76900		1,537.91000	1.53791	1,769.000	22.42	0.26	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	5,937.78000	5.93778		6,569.46000	6.56946	5,937.780	22.84	0.52	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	5,540.13000	5.54013		6,146.05000	6.14605	5,540.130	23.01	0.50	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	4,844.94000	4.84494		5,402.64000	5.40264	4,844.940	23.32	0.46	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	4,691.31000	4.69131		5,237.77000	5.23777	4,691.310	23.39	0.44	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.51174	78.05451		11.68266	76.95748		23.37	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	1,633.72000	1.63372		1,432.02000	1.43202	1,633.720	22.18	0.22	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	11,383.18000	11.38318		12,175.92000	12.17592	11,383.180	22.18	0.68	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,502.95000	8.50295		9,193.06000	9.19306	8,502.950	22.18	0.59	0.00	0	405.00
R2044	On 06/05/2021	Bond Future			11.70769	79.02735		11.88577	77.91698		23.35	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			11.08648	83.91786		11.24400	82.82289		23.55	0.00	0.00	0	83,216.00
R2048	On 06/08/2020	Bond Future	9.00	Call	91.86000	0.09186		72.70000	0.07270	91.860	21.89	0.03	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	169.43000	0.16943		134.93000	0.13493	169.430	21.89	0.05	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	1,320.67000	1.32067		1,094.43000	1.09443	1,320.670	21.89	0.27	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	2,542.60000	2.54260		2,154.29000	2.15429	2,542.600	21.97	0.44	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	3,386.22000	3.38622		2,907.56000	2.90756	3,386.220	22.32	0.52	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	6,322.55000	6.32255		5,612.73000	5.61273	6,322.550	23.63	0.73	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	8,458.00000	8.45800		7,634.79000	7.63479	8,458.000	24.55	0.82	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	10,915.86000	10.91586		10,004.69000	10.00469	10,915.860	25.87	0.88	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			11.27307	80.42683		11.43706	79.32041		24.26	0.00	0.00	0	0.00
R2048	On 05/11/2020	Bond Future	10.00	Call	1,733.64000	1.73364		1,502.10000	1.50210	1,733.640	22.81	0.25	0.00	0	800.00
R2048	On 05/11/2020	Bond Future	11.00	Call	4,143.21000	4.14321		3,685.94000	3.68594	4,143.210	23.18	0.47	0.00	0	800.00
R2048	On 04/02/2021	Bond Future			11.46940	81.35465		11.64053	80.23577		22.46	0.00	0.00	0	0.00
R2048	On 06/05/2021	Bond Future			11.65560	77.95029		11.83391	76.81779		23.77	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 06/08/2020	Bond Future			3.39836	104.55008		3.39646	104.55128		0.43	0.00	0.00	0	23,391.00
R208	On 05/11/2020	Bond Future			2.70670	102.30529		2.70182	102.30720		0.18	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			10.54074	69.73575	10.67685	68.96490			24.82	0.00	2,161,808.25	31	63,745.00
R209	On 05/11/2020	Bond Future			10.71873	67.36040	10.85971	66.58163			24.85	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			10.90151	68.13766	11.04771	67.35009			23.33	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.08063	65.84284	11.23225	65.04574			24.46	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			186.22627	186.22627	186.16904	186.16904				0.00	0.00	0	1,929.00
R210	On 05/11/2020	Bond Future			185.60731	185.60731	185.55060	185.55060				0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			187.79100	187.79100	187.73414	187.73414				0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			187.42372	187.42372	187.36680	187.36680				0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.76999	165.76999	165.86179	165.86179				0.00	0.00	0	6,744.00
R212	On 05/11/2020	Bond Future			167.62865	167.62865	167.72255	167.72255				0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			167.27969	167.27969	167.37522	167.37522				0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			169.39551	169.39551	169.49284	169.49284				0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.63022	85.94486	9.73054	85.36868			17.91	0.00	0.00	0	14,246.00
R213	On 05/11/2020	Bond Future			9.81500	83.35832	9.91922	82.77632			17.88	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			10.00987	84.31965	10.11838	83.73128			16.83	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.19447	81.83464	10.30736	81.23930			17.55	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214	On 06/08/2020	Bond Future			10.92000	66.98430	11.07694	66.09577			26.70	0.00	0.00	0	22,111.00
R214	On 05/11/2020	Bond Future			11.09872	64.44188	11.26152	63.54402			26.81	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			11.28601	65.18521	11.45523	64.27721			25.10	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			11.46314	62.71512	11.63878	61.79612			26.41	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											253,076,819.13	2,696	1 210 789.00
Grand Total:											253,076,819.13	2,696	1 210 789.00