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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 06/03/2020

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
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	94.38000	94.38000		94.27000	94.27000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	704.41900	704.41900		709.91800	709.91800			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	716.84300	716.84300		722.43800	722.43800			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	729.51400	729.51400		735.20700	735.20700			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	742.40600	742.40600		748.20000	748.20000			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	805.25800	805.25800		815.51300	815.51300			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	819.46100	819.46100		829.89600	829.89600			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	833.94500	833.94500		844.56400	844.56400			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	848.68400	848.68400		859.48900	859.48900			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	715.90200	715.90200		723.80800	723.80800			0.00	0.00	0	222.00
ALBI	On 06/08/2020	Index Future	728.52900	728.52900		736.57300	736.57300			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	741.40600	741.40600		749.59200	749.59200			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	754.50900	754.50900		762.83900	762.83900			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.11098	76.33983		10.94845	77.25996				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.24286	77.70085		11.07418	78.63745				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.38039	75.26816		11.20538	76.22104				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	11.52964	76.59738		11.34779	77.56697				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	11.44682	76.87689		11.29443	77.86102				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.57501	78.24746		11.41697	79.24920				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.70753	75.35195		11.54357	76.37112				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	11.84632	76.68194		11.67618	77.71895				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	707.83400	707.83400		715.69600	715.69600				0.00	0.00	0	1,176.00
GOVI	On 06/08/2020	GOVI	720.31800	720.31800		728.31900	728.31900				0.00	0.00	0	0.00
GOVI	On 05/11/2020	GOVI	733.05000	733.05000		741.19200	741.19200				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	746.00600	746.00600		754.29000	754.29000				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	137.87646	137.87646		138.38418	138.38418				0.00	0.00	0	2,065.00
I2025	On 06/08/2020	Bond Future	138.86189	138.86189		139.37866	139.37866				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	141.32169	141.32169		141.84750	141.84750				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	142.32188	142.32188		142.85688	142.85688				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	101.15306	101.15306		101.23598	101.23598				0.00	0.00	0	3,814.00
I2029	On 06/08/2020	Bond Future	102.98144	102.98144		103.06583	103.06583				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	103.66232	103.66232		103.74811	103.74811				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	105.51744	105.51744		105.60467	105.60467				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	100.04986	100.04986		100.94496	100.94496				0.00	0.00	0	6,960.00
I2033	On 06/08/2020	Bond Future	101.85830	101.85830		102.76951	102.76951				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
I2033	On 05/11/2020	Bond Future			102.44107		102.44107		103.36824	103.36824			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			104.27441		104.27441		105.21802	105.21802			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future			116.37632		116.37632		116.70278	116.70278			0.00	0.00	0	10,897.00
I2038	On 06/08/2020	Bond Future			116.78478		116.78478		117.11712	117.11712			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			118.85351		118.85351		119.19151	119.19151			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			119.26029		119.26029		119.60431	119.60431			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			105.88652		105.88652		106.83413	106.83413			0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future			107.80044		107.80044		108.76522	108.76522			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			107.91359		107.91359		108.89525	108.89525			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			109.84457		109.84457		110.84358	110.84358			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			109.99449		109.99449		110.85292	110.85292			0.00	0.00	0	12,808.00
I2050	On 06/08/2020	Bond Future			110.10152		110.10152		110.97541	110.97541			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			112.05197		112.05197		112.94123	112.94123			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			112.13584		112.13584		113.04089	113.04089			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			261.75000		261.75000		262.91200	262.91200			0.00	0.00	0	1,007.00
IGOV	On 06/08/2020	Index Future			266.43100		266.43100		267.61300	267.61300			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future			271.20300		271.20300		272.40600	272.40600			0.00	0.00	0	0.00
IGOV	On 04/02/2021	Index Future			276.05700		276.05700		277.28200	277.28200			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			8.03261		116.54931		7.86225	117.48196		6.50	0.00	0.00	0	85,154.00
R186	On 07/05/2020	Bond Future	7.90	Put	1,636.37000		1.63637	1,154.14000	1.15414	1,636.370	6.45	0.59	0.00	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	418.78000		0.41878	257.39000	0.25739	418.780	6.90	0.22	0.00	0.00	0	23,172.00
R186	On 06/08/2020	Bond Future			8.07935		113.32428		7.89985	114.27353		6.50	0.00	0.00	0	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	1,519.05000		1.51905	1,163.19000	1.16319	1,519.050	6.63	0.42	0.00	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future			8.12815		115.30501		7.93893	116.27076		5.79	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,472.61000		1.47261	1,897.58000	1.89758	1,472.610	5.63	0.40	0.00	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,759.31000		2.75931	3,362.57000	3.36257	2,759.310	5.83	0.59	0.00	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	570.10000		0.57010	427.15000	0.42715	570.100	6.51	0.17	0.00	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.18354		112.04002		7.98363	113.02263		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			309.78501		309.78501		310.31550	310.31550			0.00	0.00	0	2,507.00

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R197	On 06/08/2020	Bond Future			307.58812		307.58812		308.12804	308.12804			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			313.03659		313.03659		313.58563	313.58563			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			310.63999		310.63999		311.19840	311.19840			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			225.97352		225.97352		227.78845	227.78845			0.00	0.00	0	8,502.00
R202	On 06/08/2020	Bond Future			225.91689		225.91689		227.76448	227.76448			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			229.91873		229.91873		231.79887	231.79887			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			229.78521		229.78521		231.69869	231.69869			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			6.15913		105.57077		6.07288	105.79546		2.30	0.00	581,061,518.08	5,504	64,966.00
R2023	On 06/08/2020	Bond Future			6.04274		107.45300		5.94722	107.68167		2.18	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			5.91616		105.40269		5.80958	105.63525		1.96	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.75973		107.26451		5.63906	107.50105		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			9.08655		95.30337		8.89227	96.49358		9.82	0.00	0.00	0	79,692.00
R2030	On 07/05/2020	Bond Future	8.45	Call	254.85000		0.25485		482.24000	0.48224	254.850	9.09	0.14	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Call	874.46000		0.87446		1,383.22000	1.38322	874.460	9.43	0.36	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Put	2,326.26000		2.32626		1,644.81000	1.64481	2,326.260	9.43	0.64	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.90	Put	2,135.72000		2.13572		1,493.21000	1.49321	2,135.720	9.49	0.61	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			9.16376		92.99318		8.96156	94.20461		9.91	0.00	0.00	0	200.00
R2030	On 06/08/2020	Bond Future	8.36	Call	609.91000		0.60991		899.41000	0.89941	609.910	9.24	0.20	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.86	Call	1,531.63000		1.53163		2,059.88000	2.05988	1,531.630	9.62	0.39	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.42	Put	1,716.60000		1.71660		1,298.41000	1.29841	1,716.600	10.05	0.39	0.00	0	800.00
R2030	On 05/11/2020	Bond Future			9.23835		94.61843		9.02819	95.85096		9.08	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	530.89000		0.53089		761.93000	0.76193	530.890	8.41	0.16	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	801.89000		0.80189		1,114.11000	1.11411	801.890	8.46	0.22	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	830.09000		0.83009		1,149.88000	1.14988	830.090	8.48	0.23	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,098.76000		1.09876		1,485.57000	1.48557	1,098.760	8.58	0.28	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,486.96000		1.48696		1,957.18000	1.95718	1,486.960	8.73	0.34	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,754.35000		1.75435		2,275.46000	2.27546	1,754.350	8.81	0.38	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,777.89000		1.77789		2,303.25000	2.30325	1,777.890	8.82	0.39	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,204.99000		2.20499		2,802.25000	2.80225	2,204.990	8.93	0.44	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,231.83000		2.23183		2,833.27000	2.83327	2,231.830	8.94	0.45	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,773.89000		2.77389		3,453.45000	3.45345	2,773.890	9.07	0.51	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	1,917.74000		1.91774		1,507.21000	1.50721	1,917.740	9.36	0.37	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	1,490.42000		1.49042		1,158.21000	1.15821	1,490.420	9.65	0.30	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,221.08000		1.22108		942.00000	0.94200	1,221.080	9.90	0.25	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	864.90000		0.86490		657.21000	0.65721	864.900	10.14	0.19	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	756.59000		0.75659		570.51000	0.57051	756.590	10.14	0.17	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.32033		92.28266		9.10147	93.53681		9.41	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	1,138.90000		1.13890		1,494.53000	1.49453	1,138.900	8.83	0.25	0.00	0	800.00

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R2030	On 04/02/2021	Bond Future	8.86	Call	2,113.41000		2.11341	2,644.31000	2.64431	2,113.410		9.16	0.39	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	10.20	Put	1,637.95000		1.63795	1,323.21000	1.32321	1,637.950		10.31	0.28	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			9.55608		91.76892	9.36232	93.05392			11.35	0.00	0.00	0	80,416.00
R2032	On 07/05/2020	Bond Future	8.82	Call	205.47000		0.20547	400.77000	0.40077	205.470		10.37	0.11	0.00	0	3,000.00
R2032	On 07/05/2020	Bond Future	9.00	Call	401.36000		0.40136	711.20000	0.71120	401.360		10.64	0.19	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.17	Call	686.41000		0.68641	1,124.11000	1.12411	686.410		10.92	0.28	0.00	0	3,000.00
R2032	On 07/05/2020	Bond Future	9.20	Call	747.92000		0.74792	1,209.37000	1.20937	747.920		10.97	0.29	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.30	Call	974.65000		0.97465	1,516.01000	1.51601	974.650		11.11	0.35	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	1,537.51000		1.53751	2,237.70000	2.23770	1,537.510		11.35	0.48	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.54	Put	1,774.48000		1.77448	1,220.36000	1.22036	1,774.480		11.40	0.50	0.00	0	3,000.00
R2032	On 06/08/2020	Bond Future			9.63992		93.40505	9.43900	94.71295			10.96	0.00	0.00	0	300.00
R2032	On 06/08/2020	Bond Future	8.79	Call	597.33000		0.59733	888.37000	0.88837	597.330		9.95	0.19	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.29	Call	1,583.17000		1.58317	2,131.84000	2.13184	1,583.170		10.52	0.37	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.91	Put	1,884.88000		1.88488	1,437.38000	1.43738	1,884.880		11.11	0.38	0.00	0	800.00
R2032	On 05/11/2020	Bond Future			9.72644		90.87982	9.51813	92.21047			10.63	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,117.28000		1.11728	1,510.08000	1.51008	1,117.280		9.93	0.26	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,455.94000		1.45594	1,923.04000	1.92304	1,455.940		10.08	0.31	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,273.83000		2.27383	2,888.64000	2.88864	2,273.830		10.38	0.42	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	2,773.27000		2.77327	3,462.71000	3.46271	2,773.270		10.52	0.48	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	854.17000		0.85417	652.42000	0.65242	854.170		11.83	0.17	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	758.52000		0.75852	575.64000	0.57564	758.520		11.83	0.16	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			9.81940		92.48457	9.60321	93.83864			10.58	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	1,220.92000		1.22092	1,591.63000	1.59163	1,220.920		9.92	0.25	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	2,252.57000		2.25257	2,806.68000	2.80668	2,252.570		10.27	0.38	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	1,688.36000		1.68836	1,372.03000	1.37203	1,688.360		11.60	0.26	0.00	0	800.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.93190		93.64271	9.78960	94.67768			12.44	0.00	0.00	0	118,207.00
R2035	On 07/05/2020	Bond Future	9.11	Call	154.06000		0.15406	266.46000	0.26646	154.060		11.00	0.08	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	202.01000		0.20201	340.25000	0.34025	202.010		11.02	0.10	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.55	Call	750.16000		0.75016	1,091.65000	1.09165	750.160		11.66	0.28	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	9.75	Call	1,284.10000		1.28410	1,756.35000	1.75635	1,284.100		12.08	0.40	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	1,376.22000		1.37622	1,867.86000	1.86786	1,376.220		12.12	0.42	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	1,605.91000		1.60591	2,142.30000	2.14230	1,605.910		12.22	0.46	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	535.14000		0.53514	379.93000	0.37993	535.140		13.49	0.18	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	367.95000		0.36795	257.71000	0.25771	367.950		13.89	0.13	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			10.01816		95.31226	9.87088	96.36567			11.99	0.00	0.00	0	410.00
R2035	On 06/08/2020	Bond Future	8.75	Call	251.37000		0.25137	359.90000	0.35990	251.370		10.65	0.09	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	449.68000		0.44968	621.10000	0.62110	449.680		10.65	0.14	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	567.15000		0.56715	769.59000	0.76959	567.150		10.79	0.17	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	1,812.55000		1.81255	2,250.51000	2.25051	1,812.550		11.63	0.38	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	1,777.65000		1.77765	1,461.31000	1.46131	1,777.650		12.56	0.33	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 05/11/2020	Bond Future			10.10997		92.47933		9.95757	93.55111		11.77	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			10.20996		94.11259		10.05202	95.20320		11.75	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	4,451.27000		4.45127	3,939.18000	3.93918	4,451.270		11.67	0.50	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	2,028.65000		2.02865	1,754.65000	1.75465	2,028.650		12.68	0.27	0.00	0	650.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			10.14704		89.22618		9.98947	90.36777		13.25	0.00	157,127,302.98	1,761	72,614.00
R2037	On 07/05/2020	Bond Future	9.70	Call	628.74000		0.62874	967.09000	0.96709	628.740		12.20	0.24	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	1,414.13000		1.41413	1,965.34000	1.96534	1,414.130		12.87	0.42	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			10.24039		86.55712	10.07736	87.71897			13.41	0.00	0.00	0	300.00
R2037	On 05/11/2020	Bond Future			10.33023		88.06973	10.16180	89.25186			12.56	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			10.42718		85.36778	10.25291	86.57068			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			10.24144		92.06371	10.08902	93.25021			13.71	0.00	8,653,988.74	94	47,711.00
R2040	On 07/05/2020	Bond Future	9.50	Call	234.69000		0.23469	403.31000	0.40331	234.690		12.16	0.11	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	816.81000		0.81681	1,209.85000	1.20985	816.810		12.96	0.28	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,227.87000		1.22787	1,731.46000	1.73146	1,227.870		13.31	0.37	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	1,723.69000		1.72369	2,336.10000	2.33610	1,723.690		13.55	0.46	0.00	0	7,500.00
R2040	On 06/08/2020	Bond Future			10.33383		89.19464	10.17619	90.40229			13.90	0.00	0.00	0	600.00
R2040	On 06/08/2020	Bond Future	9.57	Call	938.52000		0.93852	1,250.87000	1.25087	938.520		12.90	0.23	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	2,272.33000		2.27233	2,822.08000	2.82208	2,272.330		13.68	0.42	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	1,916.77000		1.91677	1,561.94000	1.56194	1,916.770		14.73	0.33	0.00	0	800.00
R2040	On 05/11/2020	Bond Future			10.42256		90.75341	10.25979	91.98207			13.02	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,093.61000		1.09361	1,403.20000	1.40320	1,093.610		11.85	0.23	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	1,606.42000		1.60642	2,007.26000	2.00726	1,606.420		12.15	0.30	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	2,359.00000		2.35900	2,870.60000	2.87060	2,359.000		12.49	0.38	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3,120.87000		3.12087	3,725.48000	3.72548	3,120.870		12.76	0.46	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,400.26000		1.40026	1,161.19000	1.16119	1,400.260		14.48	0.22	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,104.18000		1.10418	906.76000	0.90676	1,104.180		14.48	0.18	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			10.51815		87.84830	10.34982	89.09855			13.70	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.57	Call	1,725.72000		1.72572	2,100.30000	2.10030	1,725.720		12.86	0.28	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	3,059.87000		3.05987	3,603.69000	3.60369	3,059.870		13.32	0.41	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	11.74	Put	1,733.69000		1.73369	1,478.53000	1.47853	1,733.690		14.96	0.22	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			10.32513		88.57014		10.17786	89.72768		14.46	0.00	0.00	0	78,346.00
R2044	On 07/05/2020	Bond Future	9.26	Call	62.49000		0.06249	119.84000	0.11984	62.490		12.73	0.03	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	86.12000		0.08612	160.26000	0.16026	86.120		12.76	0.05	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	143.88000		0.14388	254.90000	0.25490	143.880		12.81	0.07	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	801.60000		0.80160	1,172.29000	1.17229	801.600		13.83	0.27	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	951.47000		0.95147	1,364.25000	1.36425	951.470		13.98	0.30	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	978.05000		0.97805	1,397.90000	1.39790	978.050		14.00	0.31	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	870.46000	0.87046		631.42000	0.63142	870.460	15.66	0.25	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	584.12000	0.58412		416.89000	0.41689	584.120	16.21	0.18	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	509.86000	0.50986		362.05000	0.36205	509.860	16.38	0.16	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.41548	85.76407		10.26325	86.94225		14.68	0.00	0.00	0	500.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	200.18000	0.20018		294.33000	0.29433	200.180	13.02	0.07	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	467.59000	0.46759		652.37000	0.65237	467.590	13.02	0.13	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	921.29000	0.92129		1,223.34000	1.22334	921.290	13.33	0.22	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	1,718.20000	1.71820		2,171.31000	2.17131	1,718.200	13.92	0.35	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	1,765.09000	1.76509		1,440.43000	1.44043	1,765.090	15.34	0.31	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,466.65000	1.46665		1,189.78000	1.18978	1,466.650	15.66	0.26	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.50211	87.26287		10.34502	88.46150		13.75	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	314.11000	0.31411		426.91000	0.42691	314.110	12.51	0.08	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	693.78000	0.69378		905.34000	0.90534	693.780	12.51	0.16	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	755.83000	0.75583		981.78000	0.98178	755.830	12.51	0.17	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	1,443.44000	1.44344		1,802.11000	1.80211	1,443.440	12.82	0.27	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	2,098.39000	2.09839		2,556.00000	2.55600	2,098.390	13.15	0.35	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	2,245.78000	2.24578		2,723.31000	2.72331	2,245.780	13.21	0.37	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	2,305.85000	2.30585		2,791.33000	2.79133	2,305.850	13.24	0.37	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	2,325.84000	2.32584		1,970.21000	1.97021	2,325.840	14.49	0.32	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,105.44000	2.10544		1,778.77000	1.77877	2,105.440	14.68	0.30	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	1,747.36000	1.74736		1,469.92000	1.46992	1,747.360	15.07	0.25	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,672.72000	1.67272		1,405.89000	1.40589	1,672.720	15.16	0.24	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			10.59524	84.42131		10.43287	85.64106		14.48	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	1,805.39000	1.80539		2,177.22000	2.17722	1,805.390	13.68	0.28	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	5,919.15000	5.91915		5,278.88000	5.27888	5,919.150	14.29	0.55	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	3,889.01000	3.88901		3,416.73000	3.41673	3,889.010	14.82	0.41	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			10.30459	87.56084		10.15225	88.79215		14.91	0.00	0.00	0	91,605.00	
R2048	On 07/05/2020	Bond Future	9.69	Call	411.45000	0.41145		663.43000	0.66343	411.450	13.69	0.16	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.20	Put	2,591.40000	2.59140		1,987.38000	1.98738	2,591.400	14.82	0.55	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.70	Put	1,037.13000	1.03713		746.03000	0.74603	1,037.130	15.85	0.28	0.00	0	300.00	
R2048	On 06/08/2020	Bond Future			10.38718	89.12198		10.22989	90.37517		14.39	0.00	0.00	0	400.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	200.10000	0.20010		299.22000	0.29922	200.100	12.76	0.06	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	378.27000	0.37827		543.19000	0.54319	378.270	12.76	0.11	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.47389	86.24421		10.31152	87.51922		14.18	0.00	0.00	0	0.00	
R2048	On 04/02/2021	Bond Future			10.56745	87.76733		10.39958	89.06478		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			5.91020	101.48001		5.82327	101.55451		0.49	0.00	0.00	0	17,475.00	
R208	On 06/08/2020	Bond Future			5.40560	103.28929		5.28366	103.36508		0.39	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.28174	101.69296		4.08262	101.76996		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			10.01025		71.09962		9.84774	72.10459		14.54	0.00	0.00	0	69,389.00
R209	On 06/08/2020	Bond Future			10.09260		72.36726		9.92492	73.39010		14.14	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future			10.17669		70.48229		10.00372	71.52292		13.64	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			10.26592		71.72693		10.08736	72.78586		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			187.29735		187.29735		187.29840	187.29840			0.00	0.00	0	1,935.00
R210	On 06/08/2020	Bond Future			190.68273		190.68273		190.68363	190.68363			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			191.33720		191.33720		191.33783	191.33783			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			194.76113		194.76113		194.76150	194.76150			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			165.35131		165.35131		165.66046	165.66046			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future			166.04426		166.04426		166.35895	166.35895			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.98551		168.98551		169.30557	169.30557			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			169.67989		169.67989		170.00544	170.00544			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			9.33418		85.71003		9.14548	86.85235		11.08	0.00	0.00	0	15,444.00
R213	On 06/08/2020	Bond Future			9.40836		87.23814		9.21271	88.40080		10.75	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future			9.48897		85.21468		9.28613	86.39752		10.27	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			9.57769		86.71977		9.36702	87.92342		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			10.19248		69.63470		10.04026	70.61599		15.60	0.00	44,218,034.50	635	18,368.00
R214	On 07/05/2020	Bond Future	9.31	Call	151.29000		0.15129		259.83000	0.25983	151.290	14.22	0.08	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	975.16000		0.97516		1,372.88000	1.37288	975.160	15.02	0.35	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	748.54000		0.74854		539.65000	0.53965	748.540	16.43	0.26	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.27169		70.87619		10.11475	71.87500		15.13	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future			10.35502		68.82015		10.19327	69.83630		14.71	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			10.44489		70.03555		10.27794	71.06962		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
<b>Total for Derivatives :</b>											<b>791,060,844.30</b>	<b>7,994</b>	<b>1 325 412.00</b>
<b>Grand Total:</b>											<b>791,060,844.30</b>	<b>7,994</b>	<b>1 325 412.00</b>