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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/04/2020

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	92.85000	92.85000		92.79000	92.79000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	644.44400	644.44400		646.72300	646.72300			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	654.38400	654.38400		656.70000	656.70000			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	664.69300	664.69300		667.04600	667.04600			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	675.15200	675.15200		677.54100	677.54100			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	708.48500	708.48500		711.22100	711.22100			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	719.41300	719.41300		722.19300	722.19300			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	730.74600	730.74600		733.57000	733.57000			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	742.24400	742.24400		745.11300	745.11300			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	639.21600	639.21600		641.46200	641.46200			0.00	0.00	0	208.00
ALBI	On 06/08/2020	Index Future	649.07500	649.07500		651.35800	651.35800			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	659.30000	659.30000		661.62000	661.62000			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	669.67400	669.67400		672.03000	672.03000			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	12.82968	67.52085		12.79648	67.67657				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	13.06373	68.57363		13.02896	68.73232				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	13.30242	65.85629		13.26609	66.01768				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	13.56161	66.89224		13.52365	67.05608				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	13.01784	67.85610		12.96935	68.10667				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	13.23993	68.91430		13.18910	69.16942				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	13.46784	65.72681		13.41461	65.98606				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	13.70696	66.76051		13.65124	67.02377				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	631.40400	631.40400		633.66200	633.66200				0.00	0.00	0	1,180.00
GOVI	On 06/08/2020	GOVI	641.14300	641.14300		643.43800	643.43800				0.00	0.00	0	1.00
GOVI	On 05/11/2020	GOVI	651.24300	651.24300		653.57500	653.57500				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	661.49100	661.49100		663.85900	663.85900				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	133.44023	133.44023		133.42423	133.42423				0.00	0.00	0	2,087.00
I2025	On 06/08/2020	Bond Future	134.04771	134.04771		134.03258	134.03258				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	136.16879	136.16879		136.15367	136.15367				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	136.81393	136.81393		136.79838	136.79838				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	93.83084	93.83084		93.81681	93.81681				0.00	0.00	0	2,571.00
I2029	On 06/08/2020	Bond Future	95.31725	95.31725		95.30369	95.30369				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	95.68298	95.68298		95.66950	95.66950				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	97.21056	97.21056		97.19668	97.19668				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	94.02563	94.02563		89.45259	89.45259				0.00	4,983,358.39	53	7,089.00
I2033	On 06/08/2020	Bond Future	95.51504	95.51504		90.87030	90.87030				0.00	0.00	0	0.00

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I2033	On 05/11/2020	Bond Future		95.80656	95.80656		91.08858	91.08858			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future		97.33612	97.33612		92.54261	92.54261			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		100.64680	100.64680		100.62897	100.62897			0.00	0.00	0	11,962.00
I2038	On 06/08/2020	Bond Future		100.54657	100.54657		100.52939	100.52939			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future		102.13748	102.13748		102.12036	102.12036			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future		102.04821	102.04821		102.03061	102.03061			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		92.69347	92.69347		88.83766	88.83766			0.00	0.00	0	15,286.00
I2046	On 06/08/2020	Bond Future		94.16183	94.16183		90.24563	90.24563			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		93.85666	93.85666		89.87881	89.87881			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future		95.35498	95.35498		91.31337	91.31337			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		92.48794	92.48794		90.97943	90.97943			0.00	0.00	0	15,776.00
I2050	On 06/08/2020	Bond Future		92.07384	92.07384		90.54229	90.54229			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		93.53079	93.53079		91.97515	91.97515			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future		93.10446	93.10446		91.52390	91.52390			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		243.44200	243.44200		241.67900	241.67900			0.00	1,032,194,080.00	424	559.00
IGOV	On 06/08/2020	Index Future		247.25700	247.25700		245.46700	245.46700			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future		251.21100	251.21100		249.39300	249.39300			0.00	0.00	0	0.00
IGOV	On 04/02/2021	Index Future		255.22200	255.22200		253.37400	253.37400			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future		10.02131	106.35419		9.94622	106.71707		7.68	0.00	74,447,933.00	700	88,804.00
R186	On 07/05/2020	Bond Future	7.90	Put	10,920.27000	10.92027	10,557.41000	10.55741	10,920.270	7.57	1.00	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	7,687.35000	7.68735	7,325.57000	7.32557	7,687.350	7.57	1.00	0.00	0	23,172.00
R186	On 06/08/2020	Bond Future		10.22751	102.71649		10.14794	103.08586		8.18	0.00	1,027,164.90	10	2,190.00
R186	On 05/11/2020	Bond Future		10.43974	104.31776		10.35550	104.69319		7.98	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	76.69000	0.07669	90.71000	0.09071	76.690	7.76	0.03	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	185.55000	0.18555	215.01000	0.21501	185.550	7.76	0.07	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	6,136.73000	6.13673	5,846.76000	5.84676	6,136.730	7.76	0.79	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future		10.67584	100.66330		10.58654	101.04447		7.91	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		309.23481	309.23481		309.23570	309.23570			0.00	0.00	0	2,507.00
R197	On 06/08/2020	Bond Future		306.35006	306.35006		306.35339	306.35339			0.00	0.00	0	0.00

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R197	On 05/11/2020	Bond Future			311.19743		311.19743		311.20165	311.20165			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			308.17920		308.17920		308.18288	308.18288			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			206.61287		206.61287		206.58017	206.58017			0.00	1,239,677.22	6	7,982.00
R202	On 06/08/2020	Bond Future			205.75158		205.75158		205.72011	205.72011			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			209.00716		209.00716		208.97578	208.97578			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			208.10209		208.10209		208.06954	208.06954			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			7.02392		103.35085		6.98514	103.44913		3.36	0.00	0.00	0	59,868.00
R2023	On 06/08/2020	Bond Future			7.10057		104.96227		7.05718	105.06295		3.25	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.18885		102.67591		7.14022	102.77842		3.17	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			7.30743		104.29124		7.25232	104.39521		2.90	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			11.09796		84.07049		11.03319	84.40328		11.09	0.00	39,849,412.26	474	104,995.00
R2030	On 07/05/2020	Bond Future	8.45	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.79	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Put	12,684.69000		12.68469		12,351.91000	12.35191	12,684.690	10.79	1.00	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.85	Call	0.01000		0.00001		0.02000	0.00002	0.010	10.79	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.90	Put	12,375.37000		12.37537		12,042.60000	12.04260	12,375.370	10.79	1.00	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			11.29849		81.37325		11.23065	81.71188		11.82	0.00	0.00	0	200.00
R2030	On 06/08/2020	Bond Future	8.36	Call	5.60000		0.00560		7.13000	0.00713	5.600	11.46	0.00	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	8.62000		0.00862		10.87000	0.01087	8.620	11.46	0.01	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	24.24000		0.02424		29.81000	0.02981	24.240	11.46	0.01	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	40.07000		0.04007		48.68000	0.04868	40.070	11.46	0.02	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	58.40000		0.05840		70.28000	0.07028	58.400	11.46	0.03	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	10,212.24000		10.21224		9,892.02000	9.89202	10,212.240	11.46	0.96	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	200.72000		0.20072		233.79000	0.23379	200.720	11.46	0.08	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	10.00	Call	327.21000		0.32721		376.01000	0.37601	327.210	11.46	0.12	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.70	Call	1,032.21000		1.03221		1,146.88000	1.14688	1,032.210	11.46	0.30	0.00	0	470.00
R2030	On 05/11/2020	Bond Future			11.49274		82.64194		11.42189	82.98611		11.63	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	22.65000		0.02265		26.67000	0.02667	22.650	11.19	0.01	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	37.41000		0.03741		43.65000	0.04365	37.410	11.19	0.02	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	38.96000		0.03896		45.43000	0.04543	38.960	11.19	0.02	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	54.58000		0.05458		63.25000	0.06325	54.580	11.19	0.02	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	8.73	Call	79.76000		0.07976		91.78000	0.09178	79.760	11.19	0.03	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	99.26000		0.09926		113.76000	0.11376	99.260	11.19	0.04	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	101.06000		0.10106		115.78000	0.11578	101.060	11.19	0.04	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	136.16000		0.13616		155.09000	0.15509	136.160	11.19	0.05	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	9.04	Call	138.51000		0.13851		157.72000	0.15772	138.510	11.19	0.05	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	190.23000		0.19023		215.27000	0.21527	190.230	11.19	0.06	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	10,190.76000		10.19076		9,887.10000	9.88710	10,190.760	11.19	0.90	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	8,940.95000		8.94095		8,650.49000	8.65049	8,940.950	11.19	0.86	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	10.06	Put	7,993.69000	7.99369	7,715.58000	7.71558	7,993.690	11.19	0.83	0.00	0	1,000.00		
R2030	On 05/11/2020	Bond Future	10.37	Put	6,626.80000	6.62680	6,370.82000	6.37082	6,626.800	11.19	0.77	0.00	0	15,947.00		
R2030	On 05/11/2020	Bond Future	10.47	Put	6,213.89000	6.21389	5,965.77000	5.96577	6,213.890	11.19	0.74	0.00	0	3,000.00		
R2030	On 04/02/2021	Bond Future			11.70666	79.93577	11.63255	80.28527		11.65	0.00	0.00	0	0.00		
R2030	On 04/02/2021	Bond Future	8.36	Call	69.62000	0.06962	79.23000	0.07923	69.620	10.89	0.02	0.00	0	800.00		
R2030	On 04/02/2021	Bond Future	8.37	Call	70.79000	0.07079	80.53000	0.08053	70.790	10.89	0.02	0.00	0	1,000.00		
R2030	On 04/02/2021	Bond Future	8.86	Call	152.82000	0.15282	171.66000	0.17166	152.820	10.89	0.05	0.00	0	800.00		
R2030	On 04/02/2021	Bond Future	9.12	Call	222.48000	0.22248	248.31000	0.24831	222.480	10.89	0.07	0.00	0	1,000.00		
R2030	On 04/02/2021	Bond Future	10.20	Put	8,366.20000	8.36620	8,091.94000	8.09194	8,366.200	10.89	0.80	0.00	0	1,800.00		
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			11.50999	80.09355	11.47050	80.30816		12.32	0.00	0.00	0	80,770.00		
R2032	On 07/05/2020	Bond Future	8.82	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.78	0.00	0.00	0	3,000.00		
R2032	On 07/05/2020	Bond Future	9.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.78	0.00	0.00	0	7,500.00		
R2032	On 07/05/2020	Bond Future	9.17	Call	0.00000	0.00000	0.01000	0.00001	0.000	11.78	0.00	0.00	0	3,000.00		
R2032	On 07/05/2020	Bond Future	9.20	Call	0.00000	0.00000	0.01000	0.00001	0.000	11.78	0.00	0.00	0	7,500.00		
R2032	On 07/05/2020	Bond Future	9.30	Call	0.01000	0.00001	0.02000	0.00002	0.010	11.78	0.00	0.00	0	7,500.00		
R2032	On 07/05/2020	Bond Future	9.50	Call	0.06000	0.00006	0.10000	0.00010	0.060	11.78	0.00	0.00	0	7,500.00		
R2032	On 07/05/2020	Bond Future	9.54	Put	11,781.15000	11.78115	11,566.59000	11.56659	11,781.150	11.78	1.00	0.00	0	3,000.00		
R2032	On 06/08/2020	Bond Future			11.70428	81.34235	11.66299	81.56097		12.48	0.00	0.00	0	300.00		
R2032	On 06/08/2020	Bond Future	8.79	Call	4.51000	0.00451	5.34000	0.00534	4.510	11.89	0.00	0.00	0	800.00		
R2032	On 06/08/2020	Bond Future	9.29	Call	21.50000	0.02150	24.82000	0.02482	21.500	11.89	0.01	0.00	0	800.00		
R2032	On 06/08/2020	Bond Future	9.91	Put	10,453.38000	10.45338	10,247.89000	10.24789	10,453.380	11.89	0.95	0.00	0	800.00		
R2032	On 05/11/2020	Bond Future			11.90081	78.45603	11.85773	78.67830		13.04	0.00	0.00	0	0.00		
R2032	On 05/11/2020	Bond Future	8.94	Call	52.44000	0.05244	57.85000	0.05785	52.440	12.41	0.02	0.00	0	1,000.00		
R2032	On 05/11/2020	Bond Future	9.11	Call	73.34000	0.07334	80.55000	0.08055	73.340	12.41	0.03	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	9.44	Call	135.05000	0.13505	147.14000	0.14714	135.050	12.41	0.05	0.00	0	1,000.00		
R2032	On 05/11/2020	Bond Future	9.61	Call	181.25000	0.18125	196.70000	0.19670	181.250	12.41	0.06	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	10.99	Put	6,137.94000	6.13794	5,984.91000	5.98491	6,137.940	12.41	0.72	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	11.08	Put	5,765.35000	5.76535	5,617.36000	5.61736	5,765.350	12.41	0.70	0.00	0	1,000.00		
R2032	On 04/02/2021	Bond Future			12.11153	79.69020	12.06660	79.91584		12.50	0.00	0.00	0	0.00		
R2032	On 04/02/2021	Bond Future	8.79	Call	74.66000	0.07466	81.08000	0.08108	74.660	11.71	0.02	0.00	0	800.00		
R2032	On 04/02/2021	Bond Future	9.29	Call	166.36000	0.16636	179.07000	0.17907	166.360	11.71	0.05	0.00	0	800.00		
R2032	On 04/02/2021	Bond Future	10.82	Put	8,010.06000	8.01006	7,843.35000	7.84335	8,010.060	11.71	0.76	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			11.76233	81.71977	11.69720	82.10332		12.90	0.00	0.00	0	132,531.00		
R2035	On 07/05/2020	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.03	0.00	0.00	0	5,000.00		
R2035	On 07/05/2020	Bond Future	9.18	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.03	0.00	0.00	0	3,530.00		
R2035	On 07/05/2020	Bond Future	9.55	Call	0.00000	0.00000	0.01000	0.00001	0.000	12.03	0.00	0.00	0	7,500.00		
R2035	On 07/05/2020	Bond Future	9.75	Call	0.03000	0.00003	0.06000	0.00006	0.030	12.03	0.00	0.00	0	5,000.00		
R2035	On 07/05/2020	Bond Future	9.78	Call	0.03000	0.00003	0.07000	0.00007	0.030	12.03	0.00	0.00	0	3,530.00		
R2035	On 07/05/2020	Bond Future	9.85	Call	0.06000	0.00006	0.13000	0.00013	0.060	12.03	0.00	0.00	0	7,500.00		
R2035	On 07/05/2020	Bond Future	10.57	Put	7,494.84000	7.49484	7,117.79000	7.11779	7,494.840	12.03	0.99	0.00	0	3,530.00		

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 07/05/2020	Bond Future	10.75	Put	6,318.68000	6.31868		5,949.99000	5.94999	6,318.680	12.03	0.97	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			11.94945	82.99396		11.88150	83.38414		13.00	0.00	0.00	0	410.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	0.78000	0.00078		1.06000	0.00106	0.780	12.01	0.00	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	2.14000	0.00214		2.83000	0.00283	2.140	12.01	0.00	0.00	0	24,761.00	
R2035	On 06/08/2020	Bond Future	9.09	Call	3.01000	0.00301		3.96000	0.00396	3.010	12.01	0.00	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	9.67	Call	21.92000	0.02192		27.45000	0.02745	21.920	12.01	0.01	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	10.45	Put	9,508.98000	9.50898		9,151.80000	9.15180	9,508.980	12.01	0.93	0.00	0	500.00	
R2035	On 05/11/2020	Bond Future			12.14045	79.79582		12.06967	80.19231		13.58	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future			12.34881	81.05106		12.27498	81.45365		13.06	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	13,927.62000	13.92762		13,567.18000	13.56718	13,927.620	12.25	0.91	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	8,287.54000	8.28754		7,992.64000	7.99264	8,287.540	12.25	0.75	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			11.85330	78.18711		11.81876	78.38859		13.45	0.00	0.00	0	85,490.00	
R2037	On 07/05/2020	Bond Future	9.70	Call	0.01000	0.00001		0.01000	0.00001	0.010	12.61	0.00	0.00	0	7,500.00	
R2037	On 07/05/2020	Bond Future	10.00	Call	0.11000	0.00011		0.18000	0.00018	0.110	12.61	0.00	0.00	0	7,500.00	
R2037	On 06/08/2020	Bond Future			12.04139	75.14759		12.00529	75.35286		14.36	0.00	0.00	0	300.00	
R2037	On 05/11/2020	Bond Future			12.22141	76.31927		12.18383	76.52801		14.21	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future			12.41713	73.26323		12.37799	73.47511		14.50	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future	9.65	Call	174.69000	0.17469		186.66000	0.18666	174.690	13.60	0.05	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.35	Put	13,113.65000	13.11365		12,929.20000	12.92920	13,113.650	13.60	0.89	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.48	Call	566.77000	0.56677		598.10000	0.59810	566.770	13.60	0.13	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	10.85	Put	10,172.03000	10.17203		10,004.37000	10.00437	10,172.030	13.60	0.81	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	11.90	Put	5,341.16000	5.34116		5,221.42000	5.22142	5,341.160	13.60	0.60	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	11.97	Call	2,607.89000	2.60789		2,703.56000	2.70356	2,607.890	13.60	0.42	0.00	0	300.00	
R2037	On 04/02/2021	Bond Future	13.73	Put	1,535.29000	1.53529		1,491.69000	1.49169	1,535.290	15.57	0.23	0.00	0	300.00	
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			11.86124	80.85390		11.81126	81.16495		13.72	0.00	0.00	0	65,698.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.61	0.00	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	9.85	Call	0.01000	0.00001		0.03000	0.00003	0.010	12.61	0.00	0.00	0	7,500.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	0.06000	0.00006		0.11000	0.00011	0.060	12.61	0.00	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.15	Call	0.22000	0.00022		0.40000	0.00040	0.220	12.61	0.00	0.00	0	7,500.00	
R2040	On 07/05/2020	Bond Future	11.10	Call	95.49000	0.09549		125.79000	0.12579	95.490	12.61	0.07	0.00	0	450.00	
R2040	On 07/05/2020	Bond Future	11.80	Call	1,098.87000	1.09887		1,265.83000	1.26583	1,098.870	12.61	0.46	0.00	0	450.00	
R2040	On 07/05/2020	Bond Future	12.20	Call	2,599.05000	2.59905		2,847.69000	2.84769	2,599.050	13.25	0.74	0.00	0	325.00	
R2040	On 07/05/2020	Bond Future	12.70	Call	5,050.44000	5.05044		5,346.47000	5.34647	5,050.440	14.06	0.93	0.00	0	325.00	
R2040	On 06/08/2020	Bond Future			12.04393	77.60545		11.99173	77.92205		14.63	0.00	0.00	0	600.00	
R2040	On 06/08/2020	Bond Future	9.57	Call	9.01000	0.00901		11.04000	0.01104	9.010	13.25	0.00	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.07	Call	46.22000	0.04622		54.72000	0.05472	46.220	13.25	0.02	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.79	Put	8,532.18000	8.53218		8,255.15000	8.25515	8,532.180	13.25	0.89	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.85	Put	8,147.63000	8.14763		7,874.90000	7.87490	8,147.630	13.25	0.88	0.00	0	12,538.00	
R2040	On 06/08/2020	Bond Future	11.26	Put	5,744.32000	5.74432		5,508.66000	5.50866	5,744.320	13.25	0.78	0.00	0	517.00	

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
R2040	On 05/11/2020	Bond Future			12.21845		78.81552		12.16414	79.13720		14.30	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	51.75000		0.05175		58.84000	0.05884	51.750	13.22	0.02	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	86.58000		0.08658		97.64000	0.09764	86.580	13.22	0.03	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	151.34000		0.15134		169.10000	0.16910	151.340	13.22	0.05	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	234.66000		0.23466		260.25000	0.26025	234.660	13.22	0.07	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	5,986.73000		5.98673		5,774.91000	5.77491	5,986.730	13.22	0.69	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	5,097.49000		5.09749		4,904.05000	4.90405	5,097.490	13.22	0.63	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			12.40805		75.54831		12.35144	75.87502		14.59	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	119.69000		0.11969		132.25000	0.13225	119.690	13.70	0.03	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	137.64000		0.13764		151.80000	0.15180	137.640	13.70	0.04	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	308.26000		0.30826		336.14000	0.33614	308.260	13.70	0.08	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	395.46000		0.39546		429.67000	0.42967	395.460	13.70	0.09	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	6,978.92000		6.97892		6,766.06000	6.76606	6,978.920	13.70	0.68	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	6,224.89000		6.22489		6,025.16000	6.02516	6,224.890	13.70	0.64	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			11.90437		77.62925		11.85423	77.93929		14.16	0.00	0.00	0	82,870.00
R2044	On 07/05/2020	Bond Future	9.26	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.07	0.00	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.07	0.00	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.07	0.00	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	0.01000		0.00001		0.03000	0.00003	0.010	13.07	0.00	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	0.03000		0.00003		0.05000	0.00005	0.030	13.07	0.00	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	0.03000		0.00003		0.06000	0.00006	0.030	13.07	0.00	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	7,323.16000		7.32316		7,020.48000	7.02048	7,323.160	13.07	0.99	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	5,864.44000		5.86444		5,573.20000	5.57320	5,864.440	13.07	0.96	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	5,398.00000		5.39800		5,112.70000	5.11270	5,398.000	13.07	0.94	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			12.08222		74.45579		12.02984	74.77132		15.11	0.00	0.00	0	3,339.00
R2044	On 06/08/2020	Bond Future	9.01	Call	0.71000		0.00071		0.91000	0.00091	0.710	13.75	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	3.18000		0.00318		3.98000	0.00398	3.180	13.75	0.00	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	10.01000		0.01001		12.25000	0.01225	10.010	13.75	0.01	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	29.74000		0.02974		35.55000	0.03555	29.740	13.75	0.01	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	7,884.43000		7.88443		7,615.63000	7.61563	7,884.430	13.75	0.87	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	6,906.02000		6.90602		6,650.71000	6.65071	6,906.020	13.75	0.84	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			12.25194		75.61671		12.19741	75.93740		14.79	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	8.24000		0.00824		9.63000	0.00963	8.240	13.71	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	26.31000		0.02631		30.24000	0.03024	26.310	13.71	0.01	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	29.91000		0.02991		34.31000	0.03431	29.910	13.71	0.01	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	74.42000		0.07442		84.15000	0.08415	74.420	13.71	0.03	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	127.79000		0.12779		143.22000	0.14322	127.790	13.71	0.04	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	141.62000		0.14162		158.45000	0.15845	141.620	13.71	0.04	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	147.49000		0.14749		164.91000	0.16491	147.490	13.71	0.05	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	8,443.97000		8.44397		8,193.60000	8.19360	8,443.970	13.71	0.80	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	7,822.65000		7.82265		7,580.73000	7.58073	7,822.650	13.71	0.78	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	6,712.83000		6.71283		6,488.28000	6.48828	6,712.830	13.71	0.73	0.00	0	568.00

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 05/11/2020	Bond Future	11.43	Put	6,463.57000		6.46357		6,243.36000	6.24336	6,463.570	13.71	0.71	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			12.43618		72.42438		12.37933	72.75000		15.09	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	142.01000		0.14201		156.63000	0.15663	142.010	14.16	0.04	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	14,705.83000		14.70583		14,414.31000	14.41431	14,705.830	14.16	0.91	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	11,031.43000		11.03143		10,767.21000	10.76721	11,031.430	14.16	0.83	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			11.85974		76.56451		11.81940	76.81742		14.44	0.00	0.00	0	100,621.00
R2048	On 07/05/2020	Bond Future	9.69	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.28	0.00	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	11,838.64000		11.83864		11,585.89000	11.58589	11,838.640	13.28	1.00	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	7,949.01000		7.94901		7,700.18000	7.70018	7,949.010	13.28	0.99	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			12.02693		77.75827		11.98479	78.01578		14.50	0.00	0.00	0	400.00
R2048	On 06/08/2020	Bond Future	9.00	Call	0.54000		0.00054		0.67000	0.00067	0.540	13.13	0.00	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	1.73000		0.00173		2.12000	0.00212	1.730	13.13	0.00	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	91.31000		0.09131		103.94000	0.10394	91.310	13.13	0.04	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	324.50000		0.32450		359.86000	0.35986	324.500	13.13	0.11	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	551.49000		0.55149		604.63000	0.60463	551.490	13.13	0.18	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	1,794.48000		1.79448		1,915.23000	1.91523	1,794.480	13.18	0.42	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	3,227.48000		3.22748		3,393.57000	3.39357	3,227.480	13.80	0.60	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	5,188.64000		5.18864		5,392.48000	5.39248	5,188.640	14.50	0.75	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			12.19657		74.54183		12.15265	74.80354		15.04	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future			12.38084		75.71441		12.33500	75.98016		14.41	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			4.61557		102.59859		4.60373	102.60891		0.62	0.00	0.00	0	29,633.00
R208	On 06/08/2020	Bond Future			3.95396		104.19828		3.93601	104.20961		0.41	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			2.40476		102.42353		2.37471	102.43531		0.16	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
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			11.73598		61.59404		11.70088	61.76793		15.76	0.00	10,902,145.08	177	72,006.00
R209	On 06/08/2020	Bond Future			11.90601		62.55443		11.86948	62.73151		15.97	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future			12.07648		60.38237		12.03854	60.56237		16.48	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			12.25742		61.33219		12.21803	61.51494		15.63	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

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
R210	On 07/05/2020			Bond Future	173.48916	173.48916		173.46181	173.46181			0.00	0.00	0	1,419.00
R210	On 06/08/2020			Bond Future	176.23740	176.23740		176.21102	176.21102			0.00	0.00	0	0.00
R210	On 05/11/2020			Bond Future	176.30485	176.30485		176.27835	176.27835			0.00	0.00	0	0.00
R210	On 04/02/2021			Bond Future	179.11944	179.11944		179.09231	179.09231			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	164.73494	164.73494		165.02876	165.02876			0.00	0.00	0	6,719.00
R212	On 06/08/2020			Bond Future	165.04939	165.04939		165.34921	165.34921			0.00	0.00	0	0.00
R212	On 05/11/2020			Bond Future	167.66098	167.66098		167.96595	167.96595			0.00	0.00	0	0.00
R212	On 04/02/2021			Bond Future	168.00834	168.00834		168.31787	168.31787			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	11.33202	74.77343		11.27196	75.07357		12.60	0.00	0.00	0	16,774.00
R213	On 06/08/2020			Bond Future	11.51812	75.93923		11.45543	76.24471		12.77	0.00	0.00	0	300.00
R213	On 05/11/2020			Bond Future	11.70968	73.58013		11.64436	73.89055		13.16	0.00	0.00	0	0.00
R213	On 04/02/2021			Bond Future	11.91977	74.73764		11.85162	75.05287		12.51	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	11.79257	60.53734		11.74195	60.79429		16.22	0.00	0.00	0	21,477.00
R214	On 07/05/2020	9.31	Call	Bond Future	0.00000	0.00000		0.01000	0.00001	0.000	16.00	0.00	0.00	0	1,250.00
R214	On 07/05/2020	9.91	Call	Bond Future	0.41000	0.00041		0.68000	0.00068	0.410	16.00	0.00	0.00	0	1,250.00
R214	On 07/05/2020	10.66	Put	Bond Future	6,248.94000	6.24894		6,002.94000	6.00294	6,248.940	16.00	0.97	0.00	0	1,250.00
R214	On 06/08/2020			Bond Future	11.95366	61.48121		11.90097	61.74273		16.41	0.00	0.00	0	300.00
R214	On 05/11/2020			Bond Future	12.11693	59.14979		12.06220	59.41552		17.00	0.00	0.00	0	0.00
R214	On 04/02/2021			Bond Future	12.29369	60.08025		12.23677	60.35009		16.10	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
R214/R209	On 28/02/2041			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :													1,164,643,770.85	1,844	1 456 881.00
Grand Total:													1,164,643,770.85	1,844	1 456 881.00