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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/05/2020

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	90.96000	90.96000	90.90000	90.90000				0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	741.45000	741.45000	734.66900	734.66900				0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	750.65100	750.65100	743.79000	743.79000				0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	760.09900	760.09900	753.15300	753.15300				0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	769.65900	769.65900	762.62600	762.62600				0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	814.22100	814.22100	802.05300	802.05300				0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	824.32500	824.32500	812.01000	812.01000				0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	834.70000	834.70000	822.23200	822.23200				0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	845.19800	845.19800	832.57400	832.57400				0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	709.65100	709.65100	698.39200	698.39200				0.00	21,289,530.00	3	211.0
ALBI	On 05/11/2020	Index Future	718.45800	718.45800	707.06200	707.06200				0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	727.50000	727.50000	715.96300	715.96300				0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 06/05/2021	Index Future		736.65000	736.65000		724.96800	724.96800			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 06/08/2020	Bond Future		11.90120	74.20003		12.18446	72.76618			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future		12.13842	71.33411		12.43342	69.88395			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future		12.39258	72.23273		12.70056	70.76475			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		12.65404	69.36212		12.97561	67.87584			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 06/08/2020	Bond Future		12.40134	73.35207		12.70074	71.71020			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future		12.63577	69.99430		12.94880	68.33354			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future		12.87877	70.87650		13.20633	69.19525			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		13.13857	67.50895		13.48221	65.80664			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 06/08/2020	GOVI		702.05700	702.05700		691.03800	691.03800			0.00	0.00	0	1,043.0
GOVI	On 05/11/2020	GOVI		710.76900	710.76900		699.61800	699.61800			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI		719.71500	719.71500		708.42500	708.42500			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI		728.76700	728.76700		717.33500	717.33500			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future		137.54667	137.54667		137.73153	137.73153			0.00	8,802,986.88	64	5,493.0
I2025	On 05/11/2020	Bond Future		139.27030	139.27030		139.46000	139.46000			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		139.53331	139.53331		139.72622	139.72622			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		141.32082	141.32082		141.51634	141.51634			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 06/08/2020	Bond Future		99.09463	99.09463		99.08427	99.08427			0.00	22,098,102.49	223	4,982.0
I2029	On 05/11/2020	Bond Future		99.19930	99.19930		99.19063	99.19063			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future		100.47176	100.47176		100.46349	100.46349			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future		100.60761	100.60761		100.59938	100.59938			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On	06/08/2020			Bond Future	96.03239	96.03239	95.94495	95.94495			0.00	0.00	0	11,474.0
I2033	On	05/11/2020			Bond Future	96.02317	96.02317	95.93644	95.93644			0.00	0.00	0	0.0
I2033	On	04/02/2021			Bond Future	97.25487	97.25487	97.16744	97.16744			0.00	0.00	0	0.0
I2033	On	06/05/2021			Bond Future	97.27151	97.27151	97.18317	97.18317			0.00	0.00	0	0.0
I2033	On	28/02/2033			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2038	On	06/08/2020			Bond Future	105.83126	105.83126	105.87670	105.87670			0.00	70,377,787.90	665	10,496.0
I2038	On	05/11/2020			Bond Future	107.15762	107.15762	107.20571	107.20571			0.00	0.00	0	0.0
I2038	On	04/02/2021			Bond Future	106.81834	106.81834	106.86768	106.86768			0.00	0.00	0	0.0
I2038	On	06/05/2021			Bond Future	108.18691	108.18691	108.23685	108.23685			0.00	0.00	0	0.0
I2038	On	31/01/2038			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2046	On	06/08/2020			Bond Future	95.68376	95.68376	96.08335	96.08335			0.00	24,686,410.08	258	15,257.0
I2046	On	05/11/2020			Bond Future	95.09622	95.09622	95.50266	95.50266			0.00	0.00	0	0.0
I2046	On	04/02/2021			Bond Future	96.31614	96.31614	96.72827	96.72827			0.00	0.00	0	0.0
I2046	On	06/05/2021			Bond Future	95.74116	95.74116	96.15866	96.15866			0.00	0.00	0	0.0
I2046	On	31/03/2046			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2050	On	06/08/2020			Bond Future	95.80567	95.80567	96.52103	96.52103			0.00	165,839,614.77	1,731	15,749.0
I2050	On	05/11/2020			Bond Future	97.00619	97.00619	97.73236	97.73236			0.00	0.00	0	0.0
I2050	On	04/02/2021			Bond Future	96.34018	96.34018	97.07609	97.07609			0.00	0.00	0	0.0
I2050	On	06/05/2021			Bond Future	97.57444	97.57444	98.31988	98.31988			0.00	0.00	0	0.0
I2050	On	31/12/2050			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On	06/08/2020			Index Future	253.30400	253.30400	253.66100	253.66100			0.00	0.00	0	1,106.0
IGOV	On	05/11/2020			Index Future	256.50900	256.50900	256.87200	256.87200			0.00	0.00	0	47.0
IGOV	On	04/02/2021			Index Future	259.79800	259.79800	260.16700	260.16700			0.00	0.00	0	0.0
IGOV	On	06/05/2021			Index Future	263.12600	263.12600	263.50000	263.50000			0.00	0.00	0	0.0
R186	On	06/08/2020			Bond Future	7.33065	117.35201	7.53992	116.20795		9.81	0.00	70,411,206.00	600	78,518.0
R186	On	06/08/2020	8.00	Call	4,431.35000	4.43135	3,604.42000	3.60442	4,431.350	10.16	0.75	0.00	0.00	0	900.0
R186	On	06/08/2020	9.00	Call	8,877.78000	8.87778	7,842.60000	7.84260	8,877.780	10.65	0.94	0.00	0.00	0	900.0
R186	On	05/11/2020			Bond Future	7.45401	118.79461	7.67441	117.63869		9.30	0.00	0.00	0	0.0
R186	On	05/11/2020	7.00	Call	1,882.08000	1.88208	1,542.85000	1.54285	1,882.080	9.02	0.38	0.00	0.00	0	1,200.0
R186	On	05/11/2020	7.84	Call	4,101.66000	4.10166	3,472.19000	3.47219	4,101.660	9.34	0.62	0.00	0.00	0	3,500.0
R186	On	05/11/2020	8.00	Call	4,630.09000	4.63009	3,947.32000	3.94732	4,630.090	9.42	0.66	0.00	0.00	0	1,200.0
R186	On	05/11/2020	8.34	Call	5,861.15000	5.86115	5,066.44000	5.06644	5,861.150	9.67	0.73	0.00	0.00	0	3,500.0
R186	On	05/11/2020	9.26	Put	471.35000	0.47135	680.06000	0.68006	471.350	10.02	0.12	0.00	0.00	0	3,500.0
R186	On	04/02/2021			Bond Future	7.58707	115.00464	7.82005	113.83487		9.04	0.00	0.00	0	0.0
R186	On	06/05/2021			Bond Future	7.73438	116.45166	7.98132	115.26738		8.94	0.00	0.00	0	0.0
R186	On	21/12/2026			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On	21/12/2026			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R186/R208	On	21/12/2026			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On	06/08/2020			307.37329	307.37329		307.12904	307.12904			0.00	0.00	0	2,549.00
R197	On	05/11/2020			311.22436	311.22436		310.98268	310.98268			0.00	0.00	0	0.00
R197	On	04/02/2021			307.27516	307.27516		307.03216	307.03216			0.00	0.00	0	0.00
R197	On	06/05/2021			311.21184	311.21184		310.96608	310.96608			0.00	0.00	0	0.00
R197	On	07/12/2023			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On	06/08/2020			213.14910	213.14910		212.94996	212.94996			0.00	19,396,568.10	91	7,635.00
R202	On	05/11/2020			215.81960	215.81960		215.62196	215.62196			0.00	0.00	0	0.00
R202	On	04/02/2021			214.36969	214.36969		214.17063	214.17063			0.00	0.00	0	0.00
R202	On	06/05/2021			217.11608	217.11608		216.91469	216.91469			0.00	0.00	0	0.00
R202	On	07/12/2023			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On	06/08/2020			4.85122	110.35111		4.91242	110.19980		3.18	0.00	0.00	0	26,995.00
R2023	On	05/11/2020			4.83366	107.79573		4.90113	107.64455		2.95	0.00	0.00	0	0.00
R2023	On	04/02/2021			4.80598	109.15321		4.88216	109.00073		2.47	0.00	0.00	0	0.00
R2023	On	06/05/2021			4.76238	106.61304		4.84966	106.45881		2.29	0.00	0.00	0	0.00
R2023	On	28/02/2023			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On	06/08/2020			9.12568	93.21976		9.34960	91.89772		15.91	0.00	45,957,341.68	493	111,216.00
R2030	On	06/08/2020	8.36	Call	958.95000	0.95895		672.97000	0.67297	958.950	15.22	0.25	0.00	0	800.00
R2030	On	06/08/2020	8.50	Call	1,183.55000	1.18355		842.78000	0.84278	1,183.550	15.24	0.30	0.00	0	323.00
R2030	On	06/08/2020	8.86	Call	1,972.07000	1.97207		1,443.14000	1.44314	1,972.070	15.56	0.42	0.00	0	800.00
R2030	On	06/08/2020	9.05	Call	2,492.06000	2.49206		1,871.35000	1.87135	2,492.060	15.74	0.49	0.00	0	450.00
R2030	On	06/08/2020	9.20	Call	2,947.37000	2.94737		2,260.79000	2.26079	2,947.370	15.87	0.54	0.00	0	323.00
R2030	On	06/08/2020	9.42	Put	1,957.35000	1.95735		2,490.67000	2.49067	1,957.350	16.07	0.39	0.00	0	800.00
R2030	On	06/08/2020	9.75	Call	4,963.77000	4.96377		4,021.50000	4.02150	4,963.770	16.52	0.71	0.00	0	450.00
R2030	On	06/08/2020	10.00	Call	6,024.70000	6.02470		4,994.70000	4.99470	6,024.700	16.93	0.77	0.00	0	470.00
R2030	On	06/08/2020	10.21	Call	6,956.59000	6.95659		5,870.76000	5.87076	6,956.590	17.27	0.82	0.00	0	650.00
R2030	On	06/08/2020	10.40	Put	593.76000	0.59376		811.97000	0.81197	593.760	17.34	0.15	0.00	0	5,000.00
R2030	On	06/08/2020	10.70	Call	9,163.15000	9.16315		8,007.27000	8.00727	9,163.150	17.34	0.90	0.00	0	470.00
R2030	On	06/08/2020	10.87	Put	278.61000	0.27861		411.73000	0.41173	278.610	17.34	0.08	0.00	0	650.00
R2030	On	06/08/2020	11.47	Put	92.73000	0.09273		147.45000	0.14745	92.730	17.34	0.03	0.00	0	650.00
R2030	On	05/11/2020			9.28174	94.36660		9.51462	93.03013		15.28	0.00	0.00	0	0.00
R2030	On	05/11/2020	8.10	Call	1,298.85000	1.29885		997.11000	0.99711	1,298.850	14.60	0.25	0.00	0	3,000.00
R2030	On	05/11/2020	8.34	Call	1,660.11000	1.66011		1,294.17000	1.29417	1,660.110	14.60	0.30	0.00	0	1,000.00
R2030	On	05/11/2020	8.36	Call	1,693.14000	1.69314		1,321.57000	1.32157	1,693.140	14.60	0.30	0.00	0	14,160.00
R2030	On	05/11/2020	8.53	Call	1,996.51000	1.99651		1,571.85000	1.57185	1,996.510	14.62	0.34	6,025,455.65	189	15,758.00
R2030	On	05/11/2020	8.73	Call	2,418.71000	2.41871		1,907.49000	1.90749	2,418.710	14.72	0.39	0.00	0	3,000.00
R2030	On	05/11/2020	8.85	Call	2,702.55000	2.70255		2,142.45000	2.14245	2,702.550	14.81	0.42	0.00	0	3,000.00
R2030	On	05/11/2020	8.86	Call	2,726.97000	2.72697		2,163.06000	2.16306	2,726.970	14.81	0.42	0.00	0	14,160.00

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R2030	On	05/11/2020	Bond Future	9.03	Call	3,163.97000	3.16397	2,533.09000	2.53309	3,163.970	14.94	0.46	8,193,193.53	189	15,758.0	
R2030	On	05/11/2020	Bond Future	9.04	Call	3,190.62000	3.19062	2,556.66000	2.55666	3,190.620	14.95	0.46	0.00	0	1,000.0	
R2030	On	05/11/2020	Bond Future	9.23	Call	3,722.97000	3.72297	3,024.28000	3.02428	3,722.970	15.10	0.51	0.00	0	3,000.0	
R2030	On	05/11/2020	Bond Future	9.61	Put	3,029.18000	3.02918	3,549.14000	3.54914	3,029.180	15.37	0.40	0.00	0	3,000.0	
R2030	On	05/11/2020	Bond Future	9.86	Put	2,506.51000	2.50651	2,940.96000	2.94096	2,506.510	15.61	0.35	0.00	0	14,160.0	
R2030	On	05/11/2020	Bond Future	10.06	Put	2,159.57000	2.15957	2,527.45000	2.52745	2,159.570	15.86	0.31	0.00	0	1,000.0	
R2030	On	05/11/2020	Bond Future	10.37	Put	1,720.31000	1.72031	2,008.75000	2.00875	1,720.310	16.31	0.26	4,592,181.58	189	15,758.0	
R2030	On	05/11/2020	Bond Future	10.47	Put	1,599.01000	1.59901	1,866.56000	1.86656	1,599.010	16.46	0.24	0.00	0	3,000.0	
R2030	On	04/02/2021	Bond Future			9.44998	91.55001	9.69297	90.19719		14.97	0.00	0.00	0	0.0	
R2030	On	04/02/2021	Bond Future	8.36	Call	2,056.43000	2.05643	1,586.98000	1.58698	2,056.430	14.31	0.31	0.00	0	800.0	
R2030	On	04/02/2021	Bond Future	8.37	Call	2,072.90000	2.07290	1,600.79000	1.60079	2,072.900	14.31	0.31	0.00	0	1,000.0	
R2030	On	04/02/2021	Bond Future	8.86	Call	3,014.22000	3.01422	2,405.93000	2.40593	3,014.220	14.38	0.41	0.00	0	800.0	
R2030	On	04/02/2021	Bond Future	9.12	Call	3,648.98000	3.64898	2,964.33000	2.96433	3,648.980	14.55	0.46	0.00	0	1,000.0	
R2030	On	04/02/2021	Bond Future	10.20	Put	2,868.35000	2.86835	3,261.52000	3.26152	2,868.350	15.38	0.34	0.00	0	1,800.0	
R2030	On	06/05/2021	Bond Future			9.63174	92.70206	9.88551	91.33240		14.97	0.00	0.00	0	0.0	
R2030	On	06/05/2021	Bond Future	9.15	Call	4,063.04000	4.06304	3,354.28000	3.35428	4,063.040	14.40	0.45	0.00	0	700.0	
R2030	On	06/05/2021	Bond Future	10.04	Put	4,345.32000	4.34532	4,806.42000	4.80642	4,345.320	15.00	0.41	0.00	0	700.0	
R2030	On	06/05/2021	Bond Future	10.74	Put	3,075.40000	3.07540	3,414.76000	3.41476	3,075.400	15.65	0.31	0.00	0	700.0	
R2030	On	31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On	06/08/2020	Bond Future			10.02683	90.95747	10.29211	89.33168		18.26	0.00	15,917,557.25	175	99,330.0	
R2032	On	06/08/2020	Bond Future	8.79	Call	548.75000	0.54875	309.53000	0.30953	548.750	17.31	0.15	0.00	0	800.0	
R2032	On	06/08/2020	Bond Future	9.29	Call	1,189.91000	1.18991	745.81000	0.74581	1,189.910	17.32	0.28	0.00	0	800.0	
R2032	On	06/08/2020	Bond Future	9.91	Put	3,391.68000	3.39168	4,245.83000	4.24583	3,391.680	17.90	0.52	0.00	0	800.0	
R2032	On	05/11/2020	Bond Future			10.20398	87.92772	10.47968	86.28359		18.50	0.00	0.00	0	0.0	
R2032	On	05/11/2020	Bond Future	8.94	Call	1,471.73000	1.47173	1,004.28000	1.00428	1,471.730	17.59	0.25	0.00	0	1,000.0	
R2032	On	05/11/2020	Bond Future	9.11	Call	1,733.39000	1.73339	1,206.18000	1.20618	1,733.390	17.59	0.28	0.00	0	3,000.0	
R2032	On	05/11/2020	Bond Future	9.44	Call	2,331.60000	2.33160	1,713.21000	1.71321	2,331.600	17.59	0.35	0.00	0	1,000.0	
R2032	On	05/11/2020	Bond Future	9.61	Call	2,707.11000	2.70711	2,040.32000	2.04032	2,707.110	17.67	0.39	0.00	0	3,000.0	
R2032	On	05/11/2020	Bond Future	10.99	Put	2,519.55000	2.51955	3,049.16000	3.04916	2,519.550	19.11	0.32	0.00	0	3,000.0	
R2032	On	05/11/2020	Bond Future	11.08	Put	2,371.92000	2.37192	2,877.57000	2.87757	2,371.920	19.26	0.30	0.00	0	1,000.0	
R2032	On	04/02/2021	Bond Future			10.39080	89.03541	10.67785	87.37105		17.31	0.00	0.00	0	0.0	
R2032	On	04/02/2021	Bond Future	8.79	Call	1,640.25000	1.64025	1,104.65000	1.10465	1,640.250	16.50	0.24	0.00	0	800.0	
R2032	On	04/02/2021	Bond Future	9.29	Call	2,426.06000	2.42606	1,723.76000	1.72376	2,426.060	16.50	0.32	0.00	0	800.0	
R2032	On	04/02/2021	Bond Future	10.82	Put	3,988.76000	3.98876	4,514.96000	4.51496	3,988.760	17.37	0.40	0.00	0	800.0	
R2032	On	06/05/2021	Bond Future			10.58758	86.00732	10.88674	84.32217		18.18	0.00	0.00	0	0.0	
R2032	On	31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On	06/08/2020	Bond Future			10.73915	90.40077	11.03063	88.52514		20.09	0.00	12,746,508.57	141	104,859.0	
R2035	On	06/08/2020	Bond Future	8.75	Call	146.78000	0.14678	58.25000	0.05825	146.780	18.80	0.05	0.00	0	3,000.0	
R2035	On	06/08/2020	Bond Future	9.00	Call	246.74000	0.24674	106.84000	0.10684	246.740	18.80	0.07	0.00	0	24,761.0	
R2035	On	06/08/2020	Bond Future	9.09	Call	294.30000	0.29430	131.30000	0.13130	294.300	18.80	0.08	0.00	0	500.0	
R2035	On	06/08/2020	Bond Future	9.67	Call	807.06000	0.80706	428.40000	0.42840	807.060	18.80	0.19	0.00	0	500.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On	06/08/2020	Bond Future	10.45	Put	4,297.93000	4.29793	5,418.69000	5.41869	4,297.930	19.28	0.58	0.00	0	500.0	
R2035	On	05/11/2020	Bond Future			10.92712	87.03258	11.22998	85.13550		20.58	0.00	0.00	0	0.0	
R2035	On	04/02/2021	Bond Future			11.12887	88.12880	11.44439	86.20837		19.15	0.00	0.00	0	0.0	
R2035	On	04/02/2021	Bond Future	10.14	Put	9,402.08000	9.40208	10,403.70000	10.40370	9,402.080	18.18	0.65	0.00	0	650.0	
R2035	On	04/02/2021	Bond Future	11.14	Put	5,542.15000	5.54215	6,217.52000	6.21752	5,542.150	18.82	0.47	0.00	0	650.0	
R2035	On	06/05/2021	Bond Future			11.33261	84.75624	11.66116	82.81171		20.21	0.00	0.00	0	0.0	
R2035	On	06/05/2021	Bond Future	10.24	Call	3,733.65000	3.73365	2,691.08000	2.69108	3,733.650	19.30	0.37	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	11.32	Put	6,604.27000	6.60427	7,280.12000	7.28012	6,604.270	19.83	0.46	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	12.02	Put	4,805.16000	4.80516	5,366.26000	5.36626	4,805.160	20.46	0.37	0.00	0	793.0	
R2035	On	28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On	06/08/2020	Bond Future			11.05494	81.08799	11.33652	79.31997		22.83	0.00	39,976,379.07	493	87,470.0	
R2037	On	05/11/2020	Bond Future			11.23992	82.08599	11.53226	80.29771		22.12	0.00	0.00	0	0.0	
R2037	On	04/02/2021	Bond Future			11.43802	78.86451	11.74238	77.05420		21.78	0.00	0.00	0	0.0	
R2037	On	04/02/2021	Bond Future	9.65	Call	1,731.83000	1.73183	1,083.96000	1.08396	1,731.830	20.72	0.23	0.00	0	72.0	
R2037	On	04/02/2021	Bond Future	10.35	Put	9,925.76000	9.92576	10,822.98000	10.82298	9,925.760	20.72	0.66	0.00	0	72.0	
R2037	On	04/02/2021	Bond Future	10.48	Call	3,152.97000	3.15297	2,189.76000	2.18976	3,152.970	20.72	0.37	0.00	0	240.0	
R2037	On	04/02/2021	Bond Future	10.85	Put	7,684.74000	7.68474	8,459.08000	8.45908	7,684.740	20.82	0.57	0.00	0	72.0	
R2037	On	04/02/2021	Bond Future	11.90	Put	4,458.67000	4.45867	4,913.19000	4.91319	4,458.670	21.94	0.39	0.00	0	240.0	
R2037	On	04/02/2021	Bond Future	11.97	Call	7,418.03000	7.41803	6,051.83000	6.05183	7,418.030	22.02	0.62	0.00	0	300.0	
R2037	On	04/02/2021	Bond Future	13.73	Put	1,570.75000	1.57075	1,635.22000	1.63522	1,570.750	23.40	0.17	0.00	0	300.0	
R2037	On	06/05/2021	Bond Future			11.64666	79.85702	11.96366	78.02408		21.79	0.00	0.00	0	0.0	
R2037	On	31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On	06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On	06/08/2020	Bond Future			11.32268	82.17612	11.62027	80.23796		23.42	0.00	1,972,226.88	24	52,293.0	
R2040	On	06/08/2020	Bond Future	9.57	Call	282.93000	0.28293	104.40000	0.10440	282.930	21.86	0.08	0.00	0	800.0	
R2040	On	06/08/2020	Bond Future	10.07	Call	681.97000	0.68197	308.53000	0.30853	681.970	21.86	0.16	0.00	0	800.0	
R2040	On	06/08/2020	Bond Future	10.79	Put	5,565.32000	5.56532	6,791.42000	6.79142	5,565.320	22.12	0.65	0.00	0	800.0	
R2040	On	06/08/2020	Bond Future	10.85	Put	5,295.51000	5.29551	6,484.47000	6.48447	5,295.510	22.24	0.63	0.00	0	12,538.0	
R2040	On	06/08/2020	Bond Future	11.26	Put	3,715.54000	3.71554	4,633.70000	4.63370	3,715.540	23.06	0.50	0.00	0	517.0	
R2040	On	05/11/2020	Bond Future			11.51091	83.18751	11.82022	81.22708		22.80	0.00	0.00	0	0.0	
R2040	On	05/11/2020	Bond Future	9.50	Call	856.44000	0.85644	439.13000	0.43913	856.440	21.48	0.15	0.00	0	2,000.0	
R2040	On	05/11/2020	Bond Future	9.73	Call	1,103.10000	1.10310	595.59000	0.59559	1,103.100	21.48	0.18	0.00	0	2,000.0	
R2040	On	05/11/2020	Bond Future	10.00	Call	1,455.07000	1.45507	830.98000	0.83098	1,455.070	21.48	0.22	0.00	0	2,230.0	
R2040	On	05/11/2020	Bond Future	10.23	Call	1,812.39000	1.81239	1,081.75000	1.08175	1,812.390	21.48	0.26	0.00	0	2,000.0	
R2040	On	05/11/2020	Bond Future	11.00	Call	3,494.42000	3.49442	2,563.56000	2.56356	3,494.420	21.80	0.42	0.00	0	2,230.0	
R2040	On	05/11/2020	Bond Future	11.50	Put	5,115.81000	5.11581	5,906.43000	5.90643	5,115.810	22.51	0.47	0.00	0	2,000.0	
R2040	On	05/11/2020	Bond Future	11.70	Put	4,512.05000	4.51205	5,251.33000	5.25133	4,512.050	22.74	0.43	0.00	0	2,000.0	
R2040	On	04/02/2021	Bond Future			11.71256	79.72966	12.03500	77.74502		22.39	0.00	0.00	0	0.0	
R2040	On	04/02/2021	Bond Future	9.49	Call	1,225.50000	1.22550	658.22000	0.65822	1,225.500	21.25	0.17	0.00	0	500.0	
R2040	On	04/02/2021	Bond Future	9.57	Call	1,316.21000	1.31621	717.87000	0.71787	1,316.210	21.25	0.18	0.00	0	800.0	
R2040	On	04/02/2021	Bond Future	10.07	Call	1,995.22000	1.99522	1,188.86000	1.18886	1,995.220	21.25	0.25	0.00	0	800.0	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 04/02/2021	Bond Future	10.24	Call	2,272.46000	2.27246	1,391.48000	1.39148	2,272.460	21.25	0.28	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	6,372.66000	6.37266	7,061.93000	7.06193	6,372.660	21.92	0.49	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	5,837.01000	5.83701	6,462.56000	6.46256	5,837.010	22.12	0.46	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			11.92444	80.73307	12.26070	78.72360		22.40	0.00	0.00	0	0.0	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2044	On 06/08/2020	Bond Future			11.37198	78.94156	11.66429	77.03995		24.46	0.00	10,262,402.80	130	79,247.0	
R2044	On 06/08/2020	Bond Future	9.01	Call	73.79000	0.07379	19.33000	0.01933	73.790	22.85	0.02	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	9.36	Call	164.50000	0.16450	52.25000	0.05225	164.500	22.85	0.05	0.00	0	602.0	
R2044	On 06/08/2020	Bond Future	9.66	Call	303.13000	0.30313	111.52000	0.11152	303.130	22.85	0.08	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	9.98	Call	541.78000	0.54178	229.20000	0.22920	541.780	22.85	0.13	0.00	0	602.0	
R2044	On 06/08/2020	Bond Future	10.93	Put	5,136.86000	5.13686	6,329.89000	6.32989	5,136.860	22.98	0.62	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	11.09	Put	4,460.73000	4.46073	5,565.48000	5.56548	4,460.730	23.22	0.57	0.00	0	602.0	
R2044	On 05/11/2020	Bond Future			11.55404	79.91321	11.85800	77.98963		23.78	0.00	0.00	0	0.0	
R2044	On 05/11/2020	Bond Future	8.87	Call	357.80000	0.35780	151.30000	0.15130	357.800	22.42	0.07	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.29	Call	624.38000	0.62438	297.17000	0.29717	624.380	22.42	0.11	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	9.34	Call	664.28000	0.66428	320.33000	0.32033	664.280	22.42	0.12	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	9.72	Call	1,034.02000	1.03402	547.22000	0.54722	1,034.020	22.42	0.17	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.97	Call	1,348.11000	1.34811	753.96000	0.75396	1,348.110	22.42	0.21	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	10.02	Call	1,418.25000	1.41825	801.56000	0.80156	1,418.250	22.42	0.22	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	10.04	Call	1,447.01000	1.44701	821.22000	0.82122	1,447.010	22.42	0.22	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.06	Put	6,879.30000	6.87930	7,862.30000	7.86230	6,879.300	22.84	0.57	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.17	Put	6,444.37000	6.44437	7,372.28000	7.37228	6,444.370	23.01	0.55	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	11.38	Put	5,679.21000	5.67921	6,508.88000	6.50888	5,679.210	23.32	0.50	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	11.43	Put	5,509.23000	5.50923	6,316.63000	6.31663	5,509.230	23.39	0.49	0.00	0	1,815.0	
R2044	On 04/02/2021	Bond Future			11.74893	76.53925	12.06593	74.59198		23.37	0.00	0.00	0	0.0	
R2044	On 04/02/2021	Bond Future	9.66	Call	1,366.70000	1.36670	746.66000	0.74666	1,366.700	22.18	0.19	0.00	0	405.0	
R2044	On 04/02/2021	Bond Future	10.29	Put	12,492.89000	12.49289	13,548.30000	13.54830	12,492.890	22.18	0.72	0.00	0	405.0	
R2044	On 04/02/2021	Bond Future	10.84	Put	9,472.95000	9.47295	10,386.28000	10.38628	9,472.950	22.18	0.62	0.00	0	405.0	
R2044	On 06/05/2021	Bond Future			11.95340	77.50252	12.28416	75.53088		23.35	0.00	0.00	0	0.0	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2048	On 06/08/2020	Bond Future			11.34321	82.14692	11.63506	80.21743		23.55	0.00	33,269,502.60	405	81,996.0	
R2048	On 06/08/2020	Bond Future	9.00	Call	63.17000	0.06317	17.40000	0.01740	63.170	21.89	0.02	0.00	0	3,000.0	
R2048	On 06/08/2020	Bond Future	9.25	Call	117.58000	0.11758	37.07000	0.03707	117.580	21.89	0.04	0.00	0	20,640.0	
R2048	On 06/08/2020	Bond Future	10.35	Call	974.02000	0.97402	499.23000	0.49923	974.020	21.89	0.22	0.00	0	640.0	
R2048	On 06/08/2020	Bond Future	10.85	Call	1,941.70000	1.94170	1,280.61000	1.28061	1,941.700	21.97	0.36	0.00	0	640.0	
R2048	On 06/08/2020	Bond Future	11.10	Call	2,641.56000	2.64156	1,848.46000	1.84846	2,641.560	22.32	0.44	0.00	0	470.0	
R2048	On 06/08/2020	Bond Future	11.80	Call	5,203.81000	5.20381	4,011.61000	4.01161	5,203.810	23.63	0.65	0.00	0	470.0	
R2048	On 06/08/2020	Bond Future	12.25	Call	7,152.24000	7.15224	5,785.80000	5.78580	7,152.240	24.55	0.76	0.00	0	814.0	
R2048	On 06/08/2020	Bond Future	12.75	Call	9,462.82000	9.46282	7,777.84000	7.77784	9,462.820	25.87	0.84	0.00	0	814.0	
R2048	On 05/11/2020	Bond Future			11.52471	78.74041	11.82859	76.78860		24.26	0.00	0.00	0	0.0	
R2048	On 05/11/2020	Bond Future	10.00	Call	1,395.23000	1.39523	781.98000	0.78198	1,395.230	22.81	0.22	0.00	0	800.0	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 05/11/2020	Bond Future	11.00	Call	3,466.78000	3.46678	2,542.38000	2.54238	3,466.780	23.18	0.42	0.00	0	800.0
R2048	On 04/02/2021	Bond Future			11.71902	79.73226	12.03633	77.75638		22.46	0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			11.91428	76.31717	12.24543	74.31655		23.77	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R208	On 06/08/2020	Bond Future			3.09348	104.74404	3.08631	104.74861		0.43	0.00	0.00	0	23,391.0
R208	On 05/11/2020	Bond Future			1.85950	102.63773	1.84294	102.64425		0.18	0.00	0.00	0	0.0
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R209	On 06/08/2020	Bond Future			10.77511	68.41638	11.05487	66.89035		24.82	0.00	4,994,395.74	73	63,775.0
R209	On 05/11/2020	Bond Future			10.94534	66.11507	11.23512	64.57153		24.85	0.00	0.00	0	0.0
R209	On 04/02/2021	Bond Future			11.12335	66.94799	11.42394	65.38540		23.33	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.30900	64.64764	11.62104	63.06554		24.46	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R210	On 06/08/2020	Bond Future			185.36918	185.36918	185.20491	185.20491			0.00	0.00	0	1,929.0
R210	On 05/11/2020	Bond Future			184.98367	184.98367	184.82069	184.82069			0.00	0.00	0	0.0
R210	On 04/02/2021	Bond Future			187.35666	187.35666	187.19250	187.19250			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			187.01467	187.01467	186.84865	186.84865			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R212	On 06/08/2020	Bond Future			166.09183	166.09183	165.98098	165.98098			0.00	0.00	0	6,744.0
R212	On 05/11/2020	Bond Future			168.17340	168.17340	168.06417	168.06417			0.00	0.00	0	0.0
R212	On 04/02/2021	Bond Future			168.00943	168.00943	167.89972	167.89972			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			170.16183	170.16183	170.05091	170.05091			0.00	0.00	0	0.0
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R213	On 06/08/2020	Bond Future			9.61408	86.03806	9.84760	84.70303		17.91	0.00	0.00	0	14,265.0
R213	On 05/11/2020	Bond Future			9.77867	83.56248	10.02111	82.21258		17.88	0.00	0.00	0	0.0
R213	On 04/02/2021	Bond Future			9.95581	84.61489	10.20820	83.24848		16.83	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			10.13610	82.14474	10.39880	80.76131		17.55	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Opt Intere
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 06/08/2020	Bond Future	11.15009	65.68840		11.44580	64.08430		26.70	0.00	7,357,100.80	112	22,111.0
R214	On 05/11/2020	Bond Future	11.32210	63.21516		11.62884	61.59250		26.81	0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future	11.50553	64.01143		11.82451	62.36867		25.10	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	11.68955	61.53461		12.02105	59.87130		26.41	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											594,166,452.37	6,248	1 210 025.0
Grand Total:											594,166,452.37	6,248	1 210 025.0