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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/08/2020

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		90.63000	90.63000		90.67000	90.67000			0.00	0.00	0	51.00
AL37	On 06/08/2020	Index Future		736.90000	736.90000		734.94500	734.94500			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future		744.12200	744.12200		742.15200	742.15200			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future		751.98300	751.98300		749.99500	749.99500			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future		760.06800	760.06800		758.06000	758.06000			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future		805.41000	805.41000		803.07900	803.07900			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future		813.30300	813.30300		810.95400	810.95400			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future		821.89600	821.89600		819.52400	819.52400			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future		830.73200	830.73200		828.33700	828.33700			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future		704.09200	704.09200		703.08800	703.08800			0.00	0.00	0	11.00
ALBI	On 05/11/2020	Index Future		710.99300	710.99300		709.98200	709.98200			0.00	0.00	0	214.00
ALBI	On 04/02/2021	Index Future		718.50500	718.50500		717.48500	717.48500			0.00	0.00	0	0.00

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ALBI	On 06/05/2021	Index Future	726.22900	726.22900		725.20000	725.20000			0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.87806	74.31904		11.89532	74.23024			0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	12.15192	71.26678		12.16961	71.17871			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.43663	72.01997		12.45490	71.93201			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.72722	69.01973		12.74621	68.93128			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	12.27292	74.07695		12.28959	73.98214			0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	12.53613	70.53767		12.55330	70.44352			0.00	0.00	0	4,919.00
ES42	On 04/02/2021	Bond Future	12.80149	71.28383		12.81928	71.18969			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	13.08274	67.79277		13.10132	67.69808			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	695.53300	695.53300		694.47800	694.47800			0.00	0.00	0	38.00
GOVI	On 05/11/2020	GOVI	702.35000	702.35000		701.28800	701.28800			0.00	0.00	0	1,018.00
GOVI	On 04/02/2021	GOVI	709.77000	709.77000		708.69900	708.69900			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	717.40100	717.40100		716.32000	716.32000			0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	138.19163	138.19163		138.14657	138.14657			0.00	0.00	0	3,043.00
I2025	On 05/11/2020	Bond Future	139.56517	139.56517		139.52254	139.52254			0.00	34,891,292.50	250	3,955.00
I2025	On 04/02/2021	Bond Future	139.56777	139.56777		139.52661	139.52661			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	141.10185	141.10185		141.06104	141.06104			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	98.37806	98.37806		98.94721	98.94721			0.00	0.00	0	1,855.00
I2029	On 05/11/2020	Bond Future	98.23326	98.23326		98.81020	98.81020			0.00	0.00	0	5,012.00
I2029	On 04/02/2021	Bond Future	99.29491	99.29491		99.87947	99.87947			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	99.24916	99.24916		99.84077	99.84077			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

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	93.10076	93.10076		93.25704	93.25704			0.00	0.00	0	4,450.00
I2033	On 05/11/2020	Bond Future	92.82974	92.82974		92.98958	92.98958			0.00	0.00	0	9,616.00
I2033	On 04/02/2021	Bond Future	93.83296	93.83296		93.99576	93.99576			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	93.65082	93.65082		93.81602	93.81602			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future	103.30586	103.30586		103.25941	103.25941			0.00	7,541,327.78	73	8,046.00
I2038	On 05/11/2020	Bond Future	104.33266	104.33266		104.28779	104.28779			0.00	15,232,568.36	146	11,074.00
I2038	On 04/02/2021	Bond Future	103.76629	103.76629		103.72251	103.72251			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	104.90712	104.90712		104.86337	104.86337			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future	92.82171	92.82171		93.24302	93.24302			0.00	0.00	0	4,195.00
I2046	On 05/11/2020	Bond Future	91.98043	91.98043		92.40785	92.40785			0.00	183,960,860.00	2,000	15,660.00
I2046	On 04/02/2021	Bond Future	92.97462	92.97462		93.40798	93.40798			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	92.20980	92.20980		92.64847	92.64847			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future	93.34992	93.34992		93.30778	93.30778			0.00	0.00	0	10,340.00
I2050	On 05/11/2020	Bond Future	94.27782	94.27782		94.23720	94.23720			0.00	0.00	0	14,181.00
I2050	On 04/02/2021	Bond Future	93.40969	93.40969		93.36995	93.36995			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	94.43660	94.43660		94.39698	94.39698			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 06/08/2020	Index Future	249.30000	249.30000		249.53300	249.53300			0.00	0.00	0	4.00
IGOV	On 05/11/2020	Index Future	251.80500	251.80500		252.04200	252.04200			0.00	0.00	0	1,258.00
IGOV	On 04/02/2021	Index Future	254.52700	254.52700		254.76700	254.76700			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future	257.32500	257.32500		257.56800	257.56800			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.58500	96.41500		3.59500	96.40500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.53500	96.46500		3.55500	96.44500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.44500	96.55500		3.47500	96.52500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.43500	96.56500		3.47500	96.52500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.41500	96.58500		3.45500	96.54500			0.00	0.00	0	10.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.42500	96.57500		3.45500	96.54500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.47000	96.53000		3.52000	96.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.65000	96.35000		3.70000	96.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.73500	96.26500		3.78500	96.21500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.00000	96.00000		4.05000	95.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.13500	95.86500		4.18500	95.81500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.44500	95.55500		4.49500	95.50500			0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future	7.49213	116.46795		7.55581	116.12167		8.68	0.00	61,029,205.80	524	33,173.00

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R186	On 06/08/2020	Bond Future	7.45	Call	115.45000	0.11545	96.98000	0.09698	115.450	8.66	0.33	0.00	0	2,500.00
R186	On 06/08/2020	Bond Future	7.45	Put	345.28000	0.34528	673.09000	0.67309	345.280	8.66	0.67	0.00	0	2,500.00
R186	On 06/08/2020	Bond Future	8.00	Put	0.00000	0.00000	0.24000	0.00024	0.000	9.02	0.00	0.00	0	15,177.00
R186	On 06/08/2020	Bond Future	8.00	Call	2,725.30000	2.72530	2,379.26000	2.37926	2,725.300	9.02	1.00	0.00	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	7,855.80000	7.85580	7,509.52000	7.50952	7,855.800	9.51	1.00	0.00	0	900.00
R186	On 05/11/2020	Bond Future			7.68244	117.59686	7.74922	117.24969		9.45	0.00	160,166,923.32	1,362	88,107.00
R186	On 05/11/2020	Bond Future	6.50	Call	352.38000	0.35238	331.58000	0.33158	352.380	9.21	0.13	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	853.82000	0.85382	799.28000	0.79928	853.820	9.24	0.26	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,770.73000	1.77073	1,663.63000	1.66363	1,770.730	9.37	0.44	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,657.65000	2.65765	2,507.37000	2.50737	2,657.650	9.48	0.57	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,145.69000	3.14569	2,974.50000	2.97450	3,145.690	9.54	0.62	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	4,331.02000	4.33102	4,117.72000	4.11772	4,331.020	9.76	0.73	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	227.14000	0.22714	276.41000	0.27641	227.140	10.08	0.08	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.87537	113.55935	7.94572	113.21021		9.04	0.00	0.00	0	0.00
R186	On 04/02/2021	Bond Future	8.00	Put	2,593.19000	2.59319	2,807.46000	2.80746	2,593.190	9.04	0.45	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			8.08367	114.78113	8.15816	114.42892		8.37	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 06/08/2020	Bond Future			305.07661	305.07661	305.09411	305.09411			0.00	12,813,217.62	42	1,442.00
R197	On 05/11/2020	Bond Future			308.10885	308.10885	308.13303	308.13303			0.00	25,881,143.40	84	2,598.00
R197	On 04/02/2021	Bond Future			303.59946	303.59946	303.62822	303.62822			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			306.93705	306.93705	306.96786	306.96786			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			205.93325	205.93325	205.83992	205.83992			0.00	0.00	0	3,130.00
R202	On 05/11/2020	Bond Future			207.98027	207.98027	207.89011	207.89011			0.00	0.00	0	8,104.00
R202	On 04/02/2021	Bond Future			206.06404	206.06404	205.97583	205.97583			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			208.32919	208.32919	208.24121	208.24121			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R203	On 06/08/2020	Bond Future			4.63100	110.89779	4.61486	110.93799		2.19	0.00	0.00	0	18,771.00
R203	On 05/11/2020	Bond Future			4.71241	108.06811	4.69334	108.11102		2.19	0.00	4,538,860.62	42	32,765.00
R203	On 04/02/2021	Bond Future			4.77777	109.20975	4.75534	109.25473		2.03	0.00	0.00	0	0.00
R203	On 06/05/2021	Bond Future			4.83951	106.47673	4.81339	106.52287		1.87	0.00	0.00	0	0.00
R203	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.28228	92.29258	9.33148	92.00378		14.44	0.00	28,979,870.12	314	74,456.00
R2030	On 06/08/2020	Bond Future	8.36	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.59	0.00	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.67	0.00	0.00	0	423.00

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R2030	On 06/08/2020	Bond Future	8.86	Call	0.02000	0.00002	0.57000	0.00057	0.020	14.06	0.00	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	6.10000	0.00610	18.41000	0.01841	6.100	14.26	0.02	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Put	585.86000	0.58586	897.26000	0.89726	585.860	14.40	0.76	0.00	0	2,500.00
R2030	On 06/08/2020	Bond Future	9.20	Call	100.22000	0.10022	122.82000	0.12282	100.220	14.40	0.24	0.00	0	423.00
R2030	On 06/08/2020	Bond Future	9.75	Call	2,698.11000	2.69811	2,412.33000	2.41233	2,698.110	15.05	1.00	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.95	Put	0.00000	0.00000	0.08000	0.00008	0.000	15.38	0.00	0.00	0	5,850.00
R2030	On 06/08/2020	Bond Future	10.00	Call	4,097.72000	4.09772	3,808.95000	3.80895	4,097.720	15.46	1.00	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.21	Call	5,251.15000	5.25115	4,962.35000	4.96235	5,251.150	15.81	1.00	57,405,692.42	622	0.00
R2030	On 06/08/2020	Bond Future	10.70	Call	7,865.78000	7.86578	7,576.98000	7.57698	7,865.780	15.88	1.00	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.87	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.88	0.00	0.00	0	622.00
R2030	On 06/08/2020	Bond Future	11.47	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.88	0.00	0.00	0	622.00
R2030	On 05/11/2020	Bond Future			9.48702	93.18720	9.53797	92.89753		15.99	0.00	18,357,878.40	197	101,216.00
R2030	On 05/11/2020	Bond Future	8.10	Call	504.37000	0.50437	487.30000	0.48730	504.370	15.41	0.14	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	726.64000	0.72664	700.75000	0.70075	726.640	15.41	0.19	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	748.12000	0.74812	721.37000	0.72137	748.120	15.41	0.19	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	952.88000	0.95288	918.04000	0.91804	952.880	15.43	0.23	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,255.96000	1.25596	1,209.59000	1.20959	1,255.960	15.52	0.29	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,468.72000	1.46872	1,414.50000	1.41450	1,468.720	15.59	0.32	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,487.49000	1.48749	1,432.58000	1.43258	1,487.490	15.60	0.33	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	1,830.91000	1.83091	1,763.72000	1.76372	1,830.910	15.70	0.38	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,852.53000	1.85253	1,784.59000	1.78459	1,852.530	15.71	0.38	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,295.07000	2.29507	2,212.06000	2.21206	2,295.070	15.83	0.44	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	2,649.84000	2.64984	2,822.78000	2.82278	2,649.840	16.06	0.45	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.65	Put	2,548.10000	2.54810	2,717.67000	2.71767	2,548.100	16.09	0.44	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.86	Put	2,069.66000	2.06966	2,221.31000	2.22131	2,069.660	16.27	0.37	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	1,815.74000	1.81574	1,956.07000	1.95607	1,815.740	16.40	0.34	0.00	0	5,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,692.57000	1.69257	1,826.63000	1.82663	1,692.570	16.49	0.32	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,233.65000	1.23365	1,341.75000	1.34175	1,233.650	16.89	0.25	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	10.47	Put	1,112.21000	1.11221	1,213.00000	1.21300	1,112.210	17.03	0.23	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.69839	90.16731	9.75137	89.87595		15.51	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	1,236.23000	1.23623	1,206.20000	1.20620	1,236.230	14.97	0.23	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	1,248.68000	1.24868	1,218.28000	1.21828	1,248.680	14.97	0.24	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,988.60000	1.98860	1,936.99000	1.93699	1,988.600	15.02	0.33	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	2,508.11000	2.50811	2,442.45000	2.44245	2,508.110	15.15	0.39	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	10.20	Put	2,766.17000	2.76617	2,923.02000	2.92302	2,766.170	15.85	0.37	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.92200	91.13767	9.97729	90.84367		14.32	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	1,004.10000	1.00410	1,018.57000	1.01857	1,004.100	13.76	0.18	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	6,640.91000	6.64091	6,919.91000	6.91991	6,640.910	13.87	0.61	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	4,498.70000	4.49870	4,737.22000	4.73722	4,498.700	14.27	0.48	0.00	0	700.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			10.22252	89.75413	10.27770	89.41892		16.90	0.00	812,813,401.28	9,056	52,171.00
R2032	On 06/08/2020	Bond Future	8.79	Call	0.00000	0.00000	0.00000	0.00000	0.000	15.72	0.00	0.00	0	800.00

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
R2032	On 06/08/2020	Bond Future	9.29	Call	0.00000	0.00000		0.00000	0.00000	0.000	15.75	0.00	0.00	0	800.00
R2032	On 05/11/2020	Bond Future			10.44621	86.48090		10.50337	86.14432		19.47	0.00	881,845,737.30	10,197	112,243.00
R2032	On 05/11/2020	Bond Future	8.94	Call	559.96000	0.55996		536.53000	0.53653	559.960	18.63	0.14	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	715.17000	0.71517		684.80000	0.68480	715.170	18.63	0.17	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	1,108.59000	1.10859		1,060.92000	1.06092	1,108.590	18.63	0.24	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	1,377.56000	1.37756		1,317.99000	1.31799	1,377.560	18.72	0.29	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	2,061.25000	2.06125		2,215.92000	2.21592	2,061.250	20.00	0.34	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	1,899.96000	1.89996		2,046.31000	2.04631	1,899.960	20.14	0.32	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.67366	87.39502		10.73303	87.05618		18.16	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	913.63000	0.91363		886.45000	0.88645	913.630	17.45	0.17	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	1,488.39000	1.48839		1,442.41000	1.44241	1,488.390	17.45	0.25	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	4,068.18000	4.06818		4,267.41000	4.26741	4,068.180	18.21	0.44	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.91049	84.19036		10.97234	83.84841		17.62	0.00	0.00	0	0.00
R2032	On 06/05/2021	Bond Future	10.33	Call	3,596.50000	3.59650		3,555.09000	3.55509	3,596.500	17.14	0.43	0.00	0	736.00
R2032	On 06/05/2021	Bond Future	12.57	Put	1,982.36000	1.98236		2,137.63000	2.13763	1,982.360	18.75	0.23	0.00	0	736.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future			10.93259	89.14922		10.94297	89.08282		19.02	0.00	171,255,651.62	1,921	16,763.00
R2035	On 06/08/2020	Bond Future	8.75	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.48	0.00	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.48	0.00	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.48	0.00	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.48	0.00	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	3,173.59000	3.17359		3,241.58000	3.24158	3,173.590	18.15	1.00	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			11.16425	85.54189		11.17475	85.47677		21.70	0.00	150,810,352.07	1,763	105,123.00
R2035	On 04/02/2021	Bond Future			11.40482	86.44564		11.41557	86.38108		20.24	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	10,042.63000	10.04263		10,151.56000	10.15156	10,042.630	19.33	0.72	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	5,754.64000	5.75464		5,862.82000	5.86282	5,754.640	19.92	0.52	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.64586	82.90076		11.65697	82.83608		19.70	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	2,325.06000	2.32506		2,429.00000	2.42900	2,325.060	18.87	0.30	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call	3,399.04000	3.39904		3,562.79000	3.56279	3,399.040	18.92	0.39	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put	6,617.98000	6.61798		6,848.02000	6.84802	6,617.980	19.34	0.52	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put	5,894.19000	5.89419		6,121.91000	6.12191	5,894.190	19.53	0.48	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put	4,629.60000	4.62960		4,868.51000	4.86851	4,629.600	19.94	0.41	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put	3,206.95000	3.20695		3,339.51000	3.33951	3,206.950	20.98	0.30	0.00	0	1,650.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			11.16247	80.40571		11.17236	80.34340		21.22	0.00	88,446,281.00	1,100	41,295.00
R2037	On 05/11/2020	Bond Future			11.38592	81.18510		11.39594	81.12385		23.08	0.00	641,524,660.20	7,902	139,133.00
R2037	On 04/02/2021	Bond Future			11.61766	77.78821		11.62790	77.72754		22.69	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	1,041.89000	1.04189		1,089.59000	1.08959	1,041.890	21.70	0.17	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	10,072.47000	10.07247		10,192.61000	10.19261	10,072.470	21.70	0.72	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	2,181.72000	2.18172		2,242.56000	2.24256	2,181.720	21.70	0.31	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	7,673.38000	7.67338		7,796.20000	7.79620	7,673.380	21.80	0.62	0.00	0	72.00

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	
R2037	On 04/02/2021	Bond Future	11.90	Put	4,180.29000	4.18029	4,288.76000	4.28876	4,180.290	22.84	0.42	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	6,052.35000	6.05235	6,098.19000	6.09819	6,052.350	22.91	0.60	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	1,236.82000	1.23682	1,300.91000	1.30091	1,236.820	24.19	0.16	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.85835	78.62555	11.86895	78.56468		20.95	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/08/2020	Bond Future			11.45251	81.32124	11.46755	81.22315		22.26	0.00	133,854,761.04	1,646	15,454.00
R2040	On 06/08/2020	Bond Future	9.57	Call	0.00000	0.00000	0.00000	0.00000	0.000	20.37	0.00	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	0.00000	0.00000	0.00000	0.00000	0.000	20.37	0.00	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	4,094.26000	4.09426	4,192.58000	4.19258	4,094.260	20.97	1.00	0.00	0	12,496.00
R2040	On 06/08/2020	Bond Future	11.26	Put	1,310.77000	1.31077	1,477.53000	1.47753	1,310.770	21.89	0.91	0.00	0	517.00
R2040	On 05/11/2020	Bond Future			11.67946	82.10949	11.69486	82.01216		23.97	0.00	67,576,110.27	823	56,387.00
R2040	On 05/11/2020	Bond Future	9.50	Call	254.73000	0.25473	267.58000	0.26758	254.730	22.59	0.07	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	374.02000	0.37402	389.76000	0.38976	374.020	22.59	0.09	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	567.09000	0.56709	586.07000	0.58607	567.090	22.59	0.13	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call	786.11000	0.78611	807.38000	0.80738	786.110	22.59	0.17	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	2,037.79000	2.03779	2,059.83000	2.05983	2,037.790	22.97	0.34	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	4,521.89000	4.52189	4,631.92000	4.63192	4,521.890	23.69	0.52	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	3,862.81000	3.86281	3,969.30000	3.96930	3,862.810	23.91	0.47	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.91532	78.47212	11.93120	78.37501		23.62	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	681.87000	0.68187	705.98000	0.70598	681.870	22.51	0.12	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	744.69000	0.74469	769.78000	0.76978	744.690	22.51	0.13	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	1,242.01000	1.24201	1,272.34000	1.27234	1,242.010	22.51	0.19	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,456.39000	1.45639	1,487.98000	1.48798	1,456.390	22.51	0.22	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	6,350.31000	6.35031	6,475.88000	6.47588	6,350.310	23.16	0.53	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	5,766.02000	5.76602	5,888.78000	5.88878	5,766.020	23.35	0.50	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.15993	79.31687	12.17644	79.21916		21.77	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future			11.55745	77.72572	11.57728	77.59764		23.30	0.00	173,872,435.64	2,237	33,437.00
R2044	On 06/08/2020	Bond Future	9.36	Call	0.00000	0.00000	0.00000	0.00000	0.000	21.36	0.00	0.00	474	363.00
R2044	On 06/08/2020	Bond Future	9.98	Call	0.00000	0.00000	0.00000	0.00000	0.000	21.36	0.00	0.00	948	363.00
R2044	On 06/08/2020	Bond Future	11.09	Put	3,128.35000	3.12835	3,259.54000	3.25954	3,128.350	22.53	1.00	36,750,681.98	474	363.00
R2044	On 05/11/2020	Bond Future			11.77939	78.47915	11.79981	78.35146		25.12	0.00	131,217,138.80	1,672	48,183.00
R2044	On 05/11/2020	Bond Future	8.87	Call	61.95000	0.06195	67.29000	0.06729	61.950	23.73	0.02	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	147.00000	0.14700	156.37000	0.15637	147.000	23.73	0.04	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	9.34	Call	161.72000	0.16172	171.65000	0.17165	161.720	23.73	0.04	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	318.41000	0.31841	332.77000	0.33277	318.410	23.73	0.08	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	475.79000	0.47579	492.96000	0.49296	475.790	23.73	0.11	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	513.55000	0.51355	531.23000	0.53123	513.550	23.73	0.12	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	529.29000	0.52929	547.17000	0.54717	529.290	23.73	0.12	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	6,737.22000	6.73722	6,881.29000	6.88129	6,737.220	24.20	0.66	0.00	0	525.00

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	11.17	Put	6,236.34000	6.23634	6,378.67000	6.37867	6,236.340	24.37	0.63	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	5,357.97000	5.35797	5,495.95000	5.49595	5,357.970	24.67	0.58	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	5,163.63000	5.16363	5,300.39000	5.30039	5,163.630	24.74	0.57	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			12.01012	74.92854	12.03128	74.80063		24.74	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	746.00000	0.74600	771.37000	0.77137	746.000	23.61	0.13	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	13,222.69000	13.22269	13,381.23000	13.38123	13,222.690	23.61	0.79	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	9,974.95000	9.97495	10,133.45000	10.13345	9,974.950	23.61	0.69	0.00	0	265.00	
R2044	On 06/05/2021	Bond Future			12.24918	75.73514	12.27121	75.60638		22.77	0.00	0.00	0	0.00	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			11.53248	80.88576	11.54744	80.78763		22.66	0.00	201,809,971.20	2,495	12,800.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	20.70	0.00	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	0.00000	0.00000	0.00000	0.00000	0.000	20.70	0.00	0.00	0	20,640.00	
R2048	On 06/08/2020	Bond Future	10.35	Call	0.00000	0.00000	0.00000	0.00000	0.000	20.70	0.00	0.00	0	640.00	
R2048	On 06/08/2020	Bond Future	10.85	Call	0.00000	0.00000	0.04000	0.00004	0.000	21.33	0.00	0.00	0	640.00	
R2048	On 06/08/2020	Bond Future	11.10	Call	0.24000	0.00024	5.68000	0.00568	0.240	21.91	0.00	0.00	0	470.00	
R2048	On 06/08/2020	Bond Future	11.80	Call	1,736.16000	1.73616	1,705.60000	1.70560	1,736.160	23.20	0.96	0.00	0	470.00	
R2048	On 06/08/2020	Bond Future	12.25	Call	4,463.88000	4.46388	4,366.20000	4.36620	4,463.880	24.37	1.00	0.00	0	814.00	
R2048	On 06/08/2020	Bond Future	12.75	Call	7,303.80000	7.30380	7,205.67000	7.20567	7,303.800	25.05	1.00	0.00	0	814.00	
R2048	On 05/11/2020	Bond Future			11.75369	77.26134	11.76904	77.16402		25.70	0.00	162,866,904.72	2,108	110,589.00	
R2048	On 05/11/2020	Bond Future	10.00	Call	498.85000	0.49885	517.27000	0.51727	498.850	24.19	0.11	0.00	0	950.00	
R2048	On 05/11/2020	Bond Future	11.00	Call	1,903.25000	1.90325	1,925.30000	1.92530	1,903.250	24.61	0.33	0.00	0	950.00	
R2048	On 04/02/2021	Bond Future			11.98370	78.07763	11.99957	77.98049		23.89	0.00	0.00	0	0.00	
R2048	On 06/05/2021	Bond Future			12.21339	74.50585	12.22991	74.40813		23.27	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R208	On 06/08/2020	Bond Future			3.54914	104.45439	3.49460	104.48898		0.27	0.00	0.00	0	15,169.00	
R208	On 05/11/2020	Bond Future			3.29177	102.07697	3.19645	102.11410		0.21	0.00	0.00	0	7,525.00	
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 06/08/2020	Bond Future			10.80730	68.23812	10.82151	68.15965		21.46	0.00	580,842,877.44	8,512	46,542.00	
R209	On 05/11/2020	Bond Future			11.01097	65.76074	11.02544	65.68300		24.81	0.00	854,889.62	13	26,219.00	
R209	On 04/02/2021	Bond Future			11.21687	66.45583	11.23171	66.37824		23.01	0.00	0.00	0	0.00	
R209	On 06/05/2021	Bond Future			11.42932	64.03073	11.44466	63.95271		22.45	0.00	0.00	0	460.00	
R209	On 06/05/2021	Bond Future	10.25	Call	2,429.86000	2.42986	2,506.94000	2.50694	2,429.860	21.58	0.34	0.00	0	1,000.00	
R209	On 06/05/2021	Bond Future	11.25	Put	5,420.52000	5.42052	5,567.54000	5.56754	5,420.520	22.22	0.49	0.00	0	1,000.00	
R209	On 06/05/2021	Bond Future	12.25	Put	3,275.71000	3.27571	3,396.38000	3.39638	3,275.710	23.45	0.34	0.00	0	1,000.00	
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			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
R209/R186	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future	183.91312	183.91312		183.84144	183.84144			0.00	0.00	0	1,331.00
R210	On 05/11/2020	Bond Future	183.06700	183.06700		182.99849	182.99849			0.00	0.00	0	2,374.00
R210	On 04/02/2021	Bond Future	185.04562	185.04562		184.97901	184.97901			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future	184.37093	184.37093		184.30467	184.30467			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future	165.75573	165.75573		165.63217	165.63217			0.00	49,726,719.00	300	5,046.00
R212	On 05/11/2020	Bond Future	167.40325	167.40325		167.28193	167.28193			0.00	50,220,975.00	300	6,967.00
R212	On 04/02/2021	Bond Future	166.91820	166.91820		166.79793	166.79793			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future	168.75302	168.75302		168.63238	168.63238			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future	9.75233	85.24423		9.80174	84.96296		15.96	0.00	2,898,303.82	34	4,820.00
R213	On 05/11/2020	Bond Future	9.96114	82.54376		10.01222	82.26156		18.46	0.00	1,403,243.92	17	16,316.00
R213	On 04/02/2021	Bond Future	10.17699	83.41581		10.23001	83.13183		17.13	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future	10.39452	80.78360		10.44965	80.49712		16.58	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 06/08/2020	Bond Future	11.09225	66.01015		11.10626	65.93197		22.96	0.00	0.00	0	11,260.00
R214	On 05/11/2020	Bond Future	11.29256	63.37517		11.30686	63.29763		26.63	0.00	5,450,264.62	86	16,512.00
R214	On 04/02/2021	Bond Future	11.49921	64.04472		11.51392	63.96728		24.65	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future	11.70481	61.45637		11.72003	61.37849		24.08	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 :											4,956,840,200.88	59,734	1 691 750.00
Grand Total:											4,956,840,200.88	59,734	1 691 750.00