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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/07/2020

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	90.70000	90.70000	90.65000	90.65000					0.00	0.00	0	51.00
AL37	On 06/08/2020	Index Future	721.67900	721.67900	725.19900	725.19900					0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	729.36400	729.36400	732.94900	732.94900					0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	737.82900	737.82900	741.46900	741.46900					0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	746.58000	746.58000	750.27600	750.27600					0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	783.15200	783.15200	789.77700	789.77700					0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	791.49200	791.49200	798.21800	798.21800					0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	800.67800	800.67800	807.49600	807.49600					0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	810.17500	810.17500	817.08700	817.08700					0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	685.70200	685.70200	691.22200	691.22200					0.00	0.00	0	212.00
ALBI	On 05/11/2020	Index Future	693.00400	693.00400	698.61000	698.61000					0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	701.04800	701.04800	706.73000	706.73000					0.00	0.00	0	0.00

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ALBI	On 06/05/2021	Index Future	709.36200	709.36200		715.12400	715.12400			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	12.37879	71.80659		12.24446	72.46784			0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future	12.66202	68.78981		12.52123	69.46065			0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	12.95405	69.59001		12.80658	70.26980			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	13.25108	66.63949		13.09664	67.32852			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	12.75456	71.42201		12.63524	72.06375			0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future	13.02930	67.91750		12.90367	68.56873			0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	13.30385	68.70849		13.17193	69.36844			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	13.59457	65.26623		13.45572	65.93519			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	677.75800	677.75800		683.24700	683.24700			0.00	0.00	0	1,022.00
GOVI	On 05/11/2020	GOVI	684.97600	684.97600		690.54900	690.54900			0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	692.92600	692.92600		698.57600	698.57600			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	701.14400	701.14400		706.87400	706.87400			0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	137.39917	137.39917		137.45516	137.45516			0.00	0.00	0	6,043.00
I2025	On 05/11/2020	Bond Future	138.88225	138.88225		138.94402	138.94402			0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	139.02352	139.02352		139.08838	139.08838			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	140.70658	140.70658		140.77460	140.77460			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	98.48557	98.48557		98.73346	98.73346			0.00	0.00	0	5,012.00
I2029	On 05/11/2020	Bond Future	98.42555	98.42555		98.67981	98.67981			0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	99.59298	99.59298		99.85196	99.85196			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	99.66095	99.66095		99.92473	99.92473			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	92.67426	92.67426		93.13532	93.13532			0.00	0.00	0	12,378.00
I2033	On 05/11/2020	Bond Future	92.47750	92.47750		92.94701	92.94701			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future	93.57431	93.57431		94.05089	94.05089			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	93.49273	93.49273		93.97673	93.97673			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	103.61118	103.61118		104.26319	104.26319			0.00	4,662,503.10	45	10,748.00
I2038	On 05/11/2020	Bond Future	104.72963	104.72963		105.39254	105.39254			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future	104.27777	104.27777		104.95033	104.95033			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	105.54043	105.54043		106.22304	106.22304			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	93.65082	93.65082		93.66624	93.66624			0.00	1,217,460.66	13	16,357.00
I2046	On 05/11/2020	Bond Future	92.89696	92.89696		92.91614	92.91614			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future	93.99906	93.99906		94.02016	94.02016			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	93.34967	93.34967		93.37248	93.37248			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	92.87846	92.87846		93.74670	93.74670			0.00	0.00	0	17,165.00
I2050	On 05/11/2020	Bond Future	93.88091	93.88091		94.76194	94.76194			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future	93.10681	93.10681		93.99977	93.99977			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	94.23421	94.23421		95.13961	95.13961			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
I GOV	On 06/08/2020	Index Future	249.94700	249.94700		250.70800	250.70800			0.00	0.00	0	1,207.00
I GOV	On 05/11/2020	Index Future	252.67000	252.67000		253.45000	253.45000			0.00	0.00	0	47.00
I GOV	On 04/02/2021	Index Future	255.66400	255.66400		256.45700	256.45700			0.00	0.00	0	0.00
I GOV	On 06/05/2021	Index Future	258.75700	258.75700		259.56400	259.56400			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/07/2020	Jibar Tradeable Future	3.86000	96.14000		3.88000	96.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.66000	96.34000		3.64000	96.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.65000	96.35000		3.62000	96.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.51000	96.49000		3.46000	96.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.49000	96.51000		3.45000	96.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.49000	96.51000		3.43000	96.57000			0.00	0.00	0	35.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.54000	96.46000		3.47000	96.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.71000	96.29000		3.63000	96.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.73500	96.26500		3.65500	96.34500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.05500	95.94500		3.97500	96.02500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.07500	95.92500		3.99500	96.00500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.59500	95.40500		4.56500	95.43500			0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future	7.94723	114.02198		7.84193	114.58201		9.12	0.00	440,352,886.76	3,862	72,968.00

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R186	On 06/08/2020	Bond Future	7.45	Call	295.58000	0.29558	430.47000	0.43047	295.580	8.96	0.19	0.00	0	2,500.00
R186	On 06/08/2020	Bond Future	7.45	Put	2,971.38000	2.97138	2,546.24000	2.54624	2,971.380	8.96	0.81	0.00	0	2,500.00
R186	On 06/08/2020	Bond Future	8.00	Put	1,072.86000	1.07286	855.97000	0.85597	1,072.860	9.27	0.46	0.00	0	15,177.00
R186	On 06/08/2020	Bond Future	8.00	Call	1,352.19000	1.35219	1,695.33000	1.69533	1,352.190	9.27	0.54	0.00	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	5,469.73000	5.46973	6,012.95000	6.01295	5,469.730	10.03	0.96	0.00	0	900.00
R186	On 05/11/2020	Bond Future			8.14397	115.22474	8.03189	115.79498		10.16	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.00	Call	686.72000	0.68672	812.44000	0.81244	686.720	9.89	0.19	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,986.73000	1.98673	2,246.90000	2.24690	1,986.730	10.11	0.42	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	2,346.45000	2.34645	2,634.32000	2.63432	2,346.450	10.16	0.47	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	3,241.26000	3.24126	3,586.15000	3.58615	3,241.260	10.32	0.57	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	870.21000	0.87021	765.84000	0.76584	870.210	10.83	0.21	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.33945	111.28127	8.22041	111.85999		9.69	0.00	0.00	0	0.00
R186	On 06/05/2021	Bond Future			8.54908	112.60355	8.42236	113.19106		8.36	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			306.55271	306.55271	306.71511	306.71511			0.00	0.00	0	2,591.00
R197	On 05/11/2020	Bond Future			309.86130	309.86130	310.03705	310.03705			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			305.69227	305.69227	305.87512	305.87512			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			309.39400	309.39400	309.58433	309.58433			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			206.49965	206.49965	207.92573	207.92573			0.00	0.00	0	8,040.00
R202	On 05/11/2020	Bond Future			208.72846	208.72846	210.17784	210.17784			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			207.03750	207.03750	208.50743	208.50743			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			209.54407	209.54407	211.03561	211.03561			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 06/08/2020	Bond Future			5.08249	109.78074	5.04646	109.86935		2.72	0.00	607,855,957.38	5,537	32,180.00
R2023	On 05/11/2020	Bond Future			5.17576	107.03198	5.13367	107.12557		2.95	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.24612	108.27615	5.19747	108.37263		2.78	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			5.30937	105.65139	5.25252	105.75080		2.37	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.73998	89.65119	9.60500	90.41970		14.67	0.00	170,516,563.38	1,902	106,689.00
R2030	On 06/08/2020	Bond Future	8.36	Call	15.73000	0.01573	32.19000	0.03219	15.730	13.72	0.01	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	31.15000	0.03115	59.80000	0.05980	31.150	13.81	0.02	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	146.78000	0.14678	241.51000	0.24151	146.780	14.25	0.09	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	283.91000	0.28391	436.60000	0.43660	283.910	14.48	0.15	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Put	3,572.24000	3.57224	3,012.21000	3.01221	3,572.240	14.62	0.79	0.00	0	2,500.00

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R2030	On 06/08/2020	Bond Future	9.20	Call	445.21000	0.44521	653.69000	0.65369	445.210	14.62	0.21	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	2,626.98000	2.62698	2,161.01000	2.16101	2,626.980	14.85	0.68	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	1,598.67000	1.59867	2,049.22000	2.04922	1,598.670	15.32	0.51	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.95	Put	1,074.86000	1.07486	836.95000	0.83695	1,074.860	15.66	0.38	0.00	0	5,850.00
R2030	On 06/08/2020	Bond Future	10.00	Call	2,434.07000	2.43407	2,982.70000	2.98270	2,434.070	15.75	0.65	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.21	Call	3,255.37000	3.25537	3,869.93000	3.86993	3,255.370	16.12	0.75	0.00	0	622.00
R2030	On 06/08/2020	Bond Future	10.70	Call	5,410.73000	5.41073	6,127.10000	6.12710	5,410.730	16.19	0.91	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.87	Put	112.44000	0.11244	79.44000	0.07944	112.440	16.19	0.06	0.00	0	622.00
R2030	On 06/08/2020	Bond Future	11.47	Put	13.90000	0.01390	9.23000	0.00923	13.900	16.19	0.01	0.00	0	622.00
R2030	On 05/11/2020	Bond Future			9.95026	90.59726	9.80889	91.37731		16.25	0.00	0.00	0	500.00
R2030	On 05/11/2020	Bond Future	8.10	Call	412.53000	0.41253	512.23000	0.51223	412.530	15.56	0.11	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	577.28000	0.57728	706.97000	0.70697	577.280	15.56	0.14	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	593.07000	0.59307	725.50000	0.72550	593.070	15.56	0.15	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	743.98000	0.74398	901.32000	0.90132	743.980	15.58	0.18	0.00	0	15,646.00
R2030	On 05/11/2020	Bond Future	8.73	Call	973.33000	0.97333	1,164.53000	1.16453	973.330	15.71	0.22	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,134.73000	1.13473	1,347.78000	1.34778	1,134.730	15.80	0.24	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,148.88000	1.14888	1,363.79000	1.36379	1,148.880	15.80	0.25	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	1,409.85000	1.40985	1,657.26000	1.65726	1,409.850	15.93	0.29	0.00	0	15,646.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,426.41000	1.42641	1,675.78000	1.67578	1,426.410	15.94	0.29	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	1,762.16000	1.76216	2,049.30000	2.04930	1,762.160	16.08	0.33	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	4,462.32000	4.46232	4,046.93000	4.04693	4,462.320	16.33	0.57	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	3,708.25000	3.70825	3,343.50000	3.34350	3,708.250	16.56	0.50	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	3,189.60000	3.18960	2,863.79000	2.86379	3,189.600	16.79	0.45	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	2,519.39000	2.51939	2,249.34000	2.24934	2,519.390	17.22	0.38	0.00	0	15,646.00
R2030	On 05/11/2020	Bond Future	10.47	Put	2,333.22000	2.33322	2,079.71000	2.07971	2,333.220	17.37	0.36	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			10.16451	87.64557	10.01649	88.43625		15.84	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	967.27000	0.96727	1,127.89000	1.12789	967.270	15.22	0.18	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	976.79000	0.97679	1,138.62000	1.13862	976.790	15.22	0.19	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,551.15000	1.55115	1,779.01000	1.77901	1,551.150	15.29	0.26	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	1,966.68000	1.96668	2,234.90000	2.23490	1,966.680	15.44	0.31	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	10.20	Put	4,216.67000	4.21667	3,867.82000	3.86782	4,216.670	16.20	0.47	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			10.39020	88.68751	10.23514	89.48912		13.46	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	589.27000	0.58927	696.55000	0.69655	589.270	12.83	0.12	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	8,224.85000	8.22485	7,683.76000	7.68376	8,224.850	13.12	0.70	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	5,770.45000	5.77045	5,337.63000	5.33763	5,770.450	13.57	0.56	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			10.65977	87.14629	10.53005	87.90852		17.11	0.00	148,584,424.45	1,705	105,570.00
R2032	On 06/08/2020	Bond Future	8.79	Call	2.80000	0.00280	6.20000	0.00620	2.800	15.81	0.00	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.29	Call	29.87000	0.02987	54.79000	0.05479	29.870	15.85	0.02	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.91	Put	4,856.46000	4.85646	4,244.78000	4.24478	4,856.460	16.68	0.85	0.00	0	800.00
R2032	On 05/11/2020	Bond Future			10.88893	83.92102	10.75319	84.69451		19.68	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	485.01000	0.48501	588.80000	0.58880	485.010	18.70	0.12	0.00	0	1,000.00

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 05/11/2020	Bond Future	9.11	Call	606.37000	0.60637		730.01000	0.73001	606.370	18.70	0.14	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	934.04000	0.93404		1,104.78000	1.10478	934.040	18.89	0.19	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	1,157.30000	1.15730		1,356.16000	1.35616	1,157.300	19.07	0.23	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	3,687.05000	3.68705		3,364.29000	3.36429	3,687.050	20.65	0.45	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	3,470.81000	3.47081		3,163.25000	3.16325	3,470.810	20.81	0.43	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			11.11918	84.89735		10.97735	85.68129		18.41	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	749.72000	0.74972		869.90000	0.86990	749.720	17.61	0.14	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	1,205.04000	1.20504		1,378.58000	1.37858	1,205.040	17.61	0.20	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	5,745.32000	5.74532		5,354.54000	5.35454	5,745.320	18.69	0.53	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			11.35798	81.75929		11.20970	82.55390		16.47	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future			11.37255	86.40103		11.23782	87.22842		19.21	0.00	196,043,937.07	2,269	100,851.00
R2035	On 06/08/2020	Bond Future	8.75	Call	0.06000	0.00006		0.17000	0.00017	0.060	17.54	0.00	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	0.29000	0.00029		0.76000	0.00076	0.290	17.54	0.00	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	0.50000	0.00050		1.25000	0.00125	0.500	17.54	0.00	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	10.14000	0.01014		20.33000	0.02033	10.140	17.54	0.01	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	6,173.91000	6.17391		5,474.47000	5.47447	6,173.910	18.77	0.89	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			11.61064	82.83860		11.46972	83.67781		21.81	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			11.85555	83.80184		11.70818	84.65221		20.41	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	12,320.24000	12.32024		11,682.20000	11.68220	12,320.240	19.41	0.77	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	7,698.65000	7.69865		7,214.82000	7.21482	7,698.650	20.31	0.60	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			12.09976	80.31923		11.94579	81.18108		18.51	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	1,590.89000	1.59089		1,803.50000	1.80350	1,590.890	17.70	0.23	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.32	Put	8,053.09000	8.05309		7,558.93000	7.55893	8,053.090	18.37	0.60	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.02	Put	5,782.35000	5.78235		5,389.99000	5.38999	5,782.350	19.01	0.48	0.00	0	793.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			11.63789	77.49294		11.50325	78.30102		21.48	0.00	76,950,489.42	993	102,427.00
R2037	On 05/11/2020	Bond Future			11.86944	78.31079		11.72872	79.13039		23.27	0.00	0.00	0	276.00
R2037	On 04/02/2021	Bond Future			12.10745	74.96622		11.96039	75.79663		22.95	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	835.59000	0.83559		966.02000	0.96602	835.590	21.85	0.14	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	12,485.59000	12.48559		11,865.38000	11.86538	12,485.590	21.85	0.77	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	1,725.44000	1.72544		1,952.57000	1.95257	1,725.440	21.85	0.25	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	9,947.33000	9.94733		9,398.62000	9.39862	9,947.330	22.24	0.69	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	5,980.01000	5.98001		5,588.42000	5.58842	5,980.010	23.42	0.50	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	5,001.71000	5.00171		5,450.47000	5.45047	5,001.710	23.52	0.51	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	2,122.28000	2.12228		1,944.01000	1.94401	2,122.280	24.49	0.24	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			12.35389	75.85786		12.20021	76.69938		19.71	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			11.84319	78.83475		11.68817	79.80623		22.41	0.00	27,355,658.25	347	56,198.00

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 06/08/2020	Bond Future	9.57	Call	0.76000	0.00076	2.00000	0.00200	0.760	20.32	0.00	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	9.69000	0.00969	20.83000	0.02083	9.690	20.32	0.01	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	7,199.78000	7.19978	6,347.82000	6.34782	7,199.780	21.49	0.91	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	6,815.83000	6.81583	5,982.35000	5.98235	6,815.830	21.63	0.90	0.00	0	12,496.00
R2040	On 06/08/2020	Bond Future	11.26	Put	4,470.12000	4.47012	3,796.26000	3.79626	4,470.120	22.43	0.76	0.00	0	517.00
R2040	On 05/11/2020	Bond Future			12.07554	79.66680	11.91343	80.65152		23.90	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	250.02000	0.25002	320.54000	0.32054	250.020	22.28	0.06	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	353.41000	0.35341	447.00000	0.44700	353.410	22.28	0.08	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	515.88000	0.51588	642.65000	0.64265	515.880	22.28	0.11	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	10.23	Call	696.01000	0.69601	856.39000	0.85639	696.010	22.28	0.14	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	1,794.23000	1.79423	2,109.81000	2.10981	1,794.230	23.20	0.29	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	11.50	Put	6,491.27000	6.49127	5,936.25000	5.93625	6,491.270	23.90	0.60	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	5,731.75000	5.73175	5,221.75000	5.22175	5,731.750	24.16	0.55	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			12.31481	76.08767	12.14521	77.08520		23.62	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	580.28000	0.58028	694.09000	0.69409	580.280	22.36	0.10	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	631.98000	0.63198	753.91000	0.75391	631.980	22.36	0.11	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	1,039.72000	1.03972	1,220.61000	1.22061	1,039.720	22.36	0.16	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,215.18000	1.21518	1,419.23000	1.41923	1,215.180	22.36	0.19	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	8,199.24000	8.19924	7,636.36000	7.63636	8,199.240	23.70	0.59	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	7,547.56000	7.54756	7,015.07000	7.01507	7,547.560	23.89	0.56	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.56219	76.99276	12.38477	78.00340		20.43	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			11.96180	75.18469	11.81177	76.11042		23.53	0.00	49,847,449.47	663	75,383.00
R2044	On 06/08/2020	Bond Future	9.01	Call	0.01000	0.00001	0.03000	0.00003	0.010	21.36	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	0.11000	0.00011	0.33000	0.00033	0.110	21.36	0.00	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	0.71000	0.00071	1.81000	0.00181	0.710	21.36	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	3.91000	0.00391	8.77000	0.00877	3.910	21.36	0.00	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	7,016.86000	7.01686	6,218.04000	6.21804	7,016.860	22.92	0.90	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	6,032.32000	6.03232	5,284.64000	5.28464	6,032.320	23.25	0.85	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			12.19050	75.97821	12.03344	76.91659		25.12	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	71.50000	0.07150	94.82000	0.09482	71.500	23.46	0.02	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	153.12000	0.15312	197.71000	0.19771	153.120	23.46	0.04	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	166.67000	0.16667	214.54000	0.21454	166.670	23.46	0.04	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	305.33000	0.30533	384.36000	0.38436	305.330	23.46	0.07	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	438.88000	0.43888	544.90000	0.54490	438.880	23.46	0.10	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	470.40000	0.47040	582.47000	0.58247	470.400	23.46	0.10	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	483.49000	0.48349	598.04000	0.59804	483.490	23.46	0.10	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	8,996.99000	8.99699	8,353.54000	8.35354	8,996.990	24.49	0.72	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	8,453.21000	8.45321	7,833.26000	7.83326	8,453.210	24.66	0.69	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	7,481.80000	7.48180	6,906.89000	6.90689	7,481.800	24.96	0.65	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	7,263.35000	7.26335	6,699.15000	6.69915	7,263.350	25.03	0.64	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			12.42620	72.48136	12.26170	73.43196		24.82	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2044	On 04/02/2021	Bond Future	9.66	Call	632.98000	0.63298	749.40000	0.74940	632.980	23.52	0.11	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	15,434.61000	15.43461	14,673.94000	14.67394	15,434.610	23.52	0.82	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	12,051.60000	12.05160	11,371.90000	11.37190	12,051.600	23.64	0.74	0.00	0	405.00
R2044	On 06/05/2021	Bond Future			12.66970	73.34362	12.49742	74.30671		21.41	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			11.88848	78.61049	11.74334	79.52324		22.92	0.00	45,515,473.71	579	110,885.00
R2048	On 06/08/2020	Bond Future	9.00	Call	0.01000	0.00001	0.03000	0.00003	0.010	20.71	0.00	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	0.06000	0.00006	0.19000	0.00019	0.060	20.71	0.00	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	28.22000	0.02822	53.04000	0.05304	28.220	20.89	0.02	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	213.98000	0.21398	332.82000	0.33282	213.980	22.10	0.09	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	448.91000	0.44891	650.66000	0.65066	448.910	22.66	0.17	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	1,911.00000	1.91100	2,409.54000	2.40954	1,911.000	24.13	0.47	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	3,511.97000	3.51197	4,176.43000	4.17643	3,511.970	25.39	0.66	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	5,576.04000	5.57604	6,369.95000	6.36995	5,576.040	25.39	0.83	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			12.11507	75.02884	11.96291	75.95409		25.63	0.00	0.00	0	250.00
R2048	On 05/11/2020	Bond Future	10.00	Call	479.01000	0.47901	590.95000	0.59095	479.010	23.82	0.10	0.00	0	800.00
R2048	On 05/11/2020	Bond Future	11.00	Call	1,746.85000	1.74685	2,036.99000	2.03699	1,746.850	24.85	0.28	0.00	0	800.00
R2048	On 04/02/2021	Bond Future			12.34856	75.90136	12.18899	76.83867		23.95	0.00	0.00	0	0.00
R2048	On 06/05/2021	Bond Future			12.58070	72.38807	12.41355	73.33770		21.91	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			3.48464	104.49530	3.48546	104.49478		0.36	0.00	0.00	0	23,391.00
R208	On 05/11/2020	Bond Future			2.95932	102.20659	2.95072	102.20994		0.25	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 06/08/2020	Bond Future			11.28328	65.68251	11.14850	66.39117		21.81	0.00	656,825.10	10	59,966.00
R209	On 05/11/2020	Bond Future			11.49437	63.23552	11.35392	63.95415		25.57	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			11.70554	63.97122	11.55940	64.69924		23.77	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.92274	61.58978	11.77060	62.32748		21.36	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			183.41840	183.41840	183.45138	183.45138			0.00	0.00	0	1,957.00

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 05/11/2020	Bond Future	182.72308	182.72308		182.76332	182.76332			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future	184.89074	184.89074		184.93434	184.93434			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future	184.41908	184.41908		184.46646	184.46646			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	165.68115	165.68115		165.71933	165.71933			0.00	0.00	0	7,044.00
R212	On 05/11/2020	Bond Future	167.46958	167.46958		167.51442	167.51442			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future	167.16138	167.16138		167.20960	167.20960			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future	169.18534	169.18534		169.23698	169.23698			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	10.19343	82.77772		10.05849	83.52172		16.19	0.00	4,221,663.72	51	17,142.00
R213	On 05/11/2020	Bond Future	10.40727	80.12223		10.26628	80.87706		18.85	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future	10.62570	81.05371		10.47843	81.81873		17.57	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future	10.84454	78.48429		10.69082	79.25973		15.65	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	11.53159	63.63139		11.41190	64.26478		23.29	0.00	0.00	0	19,898.00
R214	On 05/11/2020	Bond Future	11.73913	61.02593		11.61420	61.66837		27.34	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future	11.95131	61.73556		11.82098	62.38645		25.44	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future	12.16148	59.18915		12.02564	59.84880		22.85	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 :											1,773,781,292.47	17,976	1 277 341,00
Grand Total:											1,773,781,292.47	17,976	1 277 341,00