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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/07/2020

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	90.78000	90.78000	90.78000	90.70000	90.70000				0.00	0.00	0	51.00
AL37	On 06/08/2020	Index Future	721.24800	721.24800	721.24800	721.67900	721.67900				0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	728.92500	728.92500	728.92500	729.36400	729.36400				0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	737.38200	737.38200	737.38200	737.82900	737.82900				0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	746.12600	746.12600	746.12600	746.58000	746.58000				0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	782.12800	782.12800	782.12800	783.15200	783.15200				0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	790.45300	790.45300	790.45300	791.49200	791.49200				0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	799.62400	799.62400	799.62400	800.67800	800.67800				0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	809.10600	809.10600	809.10600	810.17500	810.17500				0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	685.04400	685.04400	685.04400	685.70200	685.70200				0.00	6,850,440.00	1	213.00
ALBI	On 05/11/2020	Index Future	692.33500	692.33500	692.33500	693.00400	693.00400				0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	700.36800	700.36800	700.36800	701.04800	701.04800				0.00	0.00	0	0.00

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ALBI	On 06/05/2021	Index Future	708.67300	708.67300		709.36200	709.36200			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	12.38455	71.77844		12.37879	71.80659			0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future	12.66826	68.76030		12.66202	68.78981			0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	12.96079	69.55918		12.95405	69.59001			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	13.25824	66.60780		13.25108	66.63949			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	12.75056	71.44335		12.75456	71.42201			0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future	13.02529	67.93812		13.02930	67.91750			0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	13.29985	68.72834		13.30385	68.70849			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	13.59047	65.28581		13.59457	65.26623			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	677.05000	677.05000		677.75800	677.75800			0.00	0.00	0	1,022.00
GOVI	On 05/11/2020	GOVI	684.25600	684.25600		684.97600	684.97600			0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	692.19500	692.19500		692.92600	692.92600			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	700.40300	700.40300		701.14400	701.14400			0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	137.15050	137.15050		137.39917	137.39917			0.00	0.00	0	6,043.00
I2025	On 05/11/2020	Bond Future	138.62891	138.62891		138.88225	138.88225			0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	138.76526	138.76526		139.02352	139.02352			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	140.44431	140.44431		140.70658	140.70658			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	98.05609	98.05609		98.48557	98.48557			0.00	0.00	0	5,012.00
I2029	On 05/11/2020	Bond Future	97.99003	97.99003		98.42555	98.42555			0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	99.15098	99.15098		99.59298	99.59298			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	99.21289	99.21289		99.66095	99.66095			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	92.38649	92.38649		92.67426	92.67426			0.00	0.00	0	12,378.00
I2033	On 05/11/2020	Bond Future	92.18527	92.18527		92.47750	92.47750			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future	93.27732	93.27732		93.57431	93.57431			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	93.19152	93.19152		93.49273	93.49273			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	103.35428	103.35428		103.61118	103.61118			0.00	0.00	0	10,748.00
I2038	On 05/11/2020	Bond Future	104.46850	104.46850		104.72963	104.72963			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future	104.01207	104.01207		104.27777	104.27777			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	105.27079	105.27079		105.54043	105.54043			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	92.52273	92.52273		93.65082	93.65082			0.00	0.00	0	16,357.00
I2046	On 05/11/2020	Bond Future	91.75544	91.75544		92.89696	92.89696			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future	92.84273	92.84273		93.99906	93.99906			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	92.17862	92.17862		93.34967	93.34967			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	93.86082	93.86082		92.87846	92.87846			0.00	0.00	0	17,165.00
I2050	On 05/11/2020	Bond Future	94.87241	94.87241		93.88091	93.88091			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future	94.10864	94.10864		93.10681	93.10681			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	95.24757	95.24757		94.23421	94.23421			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	249.72600	249.72600		249.94700	249.94700			0.00	0.00	0	1,207.00
I GOV	On 05/11/2020	Index Future	252.44600	252.44600		252.67000	252.67000			0.00	0.00	0	47.00
I GOV	On 04/02/2021	Index Future	255.43600	255.43600		255.66400	255.66400			0.00	0.00	0	0.00
I GOV	On 06/05/2021	Index Future	258.52600	258.52600		258.75700	258.75700			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/07/2020	Jibar Tradeable Future	3.86500	96.13500		3.86000	96.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.67500	96.32500		3.66000	96.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.67000	96.33000		3.65000	96.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.54500	96.45500		3.51000	96.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.54500	96.45500		3.49000	96.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.57000	96.43000		3.49000	96.51000			0.00	0.00	0	35.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.60500	96.39500		3.54000	96.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.80000	96.20000		3.71000	96.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.83500	96.16500		3.73500	96.26500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.16000	95.84000		4.05500	95.94500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.18500	95.81500		4.07500	95.92500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.65500	95.34500		4.59500	95.40500			0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future	7.95591	113.97597		7.94723	114.02198		9.12	0.00	151,360,088.16	1,328	73,472.00

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R186	On 06/08/2020	Bond Future	7.45	Call	261.37000	0.26137	295.58000	0.29558	261.370	8.80	0.17	0	2,500.00
R186	On 06/08/2020	Bond Future	7.45	Put	2,983.18000	2.98318	2,971.38000	2.97138	2,983.180	8.80	0.83	0	2,500.00
R186	On 06/08/2020	Bond Future	8.00	Put	1,054.70000	1.05470	1,072.86000	1.07286	1,054.700	9.12	0.46	0	15,177.00
R186	On 06/08/2020	Bond Future	8.00	Call	1,288.02000	1.28802	1,352.19000	1.35219	1,288.020	9.12	0.54	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	5,420.93000	5.42093	5,469.73000	5.46973	5,420.930	10.04	0.96	0	900.00
R186	On 05/11/2020	Bond Future			8.15348	115.17653	8.14397	115.22474		10.17	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.00	Call	675.40000	0.67540	686.72000	0.68672	675.400	9.92	0.19	0	1,200.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,939.21000	1.93921	1,986.73000	1.98673	1,939.210	10.05	0.42	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	2,294.47000	2.29447	2,346.45000	2.34645	2,294.470	10.09	0.47	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	3,173.91000	3.17391	3,241.26000	3.24126	3,173.910	10.21	0.57	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	875.53000	0.87553	870.21000	0.87021	875.530	10.85	0.21	0	3,500.00
R186	On 04/02/2021	Bond Future			8.34984	111.23094	8.33945	111.28127		9.73	0.00	0	0.00
R186	On 06/05/2021	Bond Future			8.56027	112.55186	8.54908	112.60355		8.47	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 06/08/2020	Bond Future			306.36754	306.36754	306.55271	306.55271			0.00	0	2,591.00
R197	On 05/11/2020	Bond Future			309.66978	309.66978	309.86130	309.86130			0.00	0	0.00
R197	On 04/02/2021	Bond Future			305.49431	305.49431	305.69227	305.69227			0.00	0	0.00
R197	On 06/05/2021	Bond Future			309.19161	309.19161	309.39400	309.39400			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 06/08/2020	Bond Future			205.87615	205.87615	206.49965	206.49965			0.00	0	8,040.00
R202	On 05/11/2020	Bond Future			208.09516	208.09516	208.72846	208.72846			0.00	0	0.00
R202	On 04/02/2021	Bond Future			206.39377	206.39377	207.03750	207.03750			0.00	0	0.00
R202	On 06/05/2021	Bond Future			208.89150	208.89150	209.54407	209.54407			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 06/08/2020	Bond Future			5.05317	109.85284	5.08249	109.78074		2.42	0.00	0	32,180.00
R2023	On 05/11/2020	Bond Future			5.14370	107.10326	5.17576	107.03198		2.64	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.21053	108.34672	5.24612	108.27615		2.51	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			5.26895	105.72205	5.30937	105.65139		2.29	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.76296	89.52121	9.73998	89.65119		15.06	0.00	1,727	106,739.00
R2030	On 06/08/2020	Bond Future	8.36	Call	15.32000	0.01532	15.73000	0.01573	15.320	14.10	0.01	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	28.91000	0.02891	31.15000	0.03115	28.910	14.10	0.02	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	123.18000	0.12318	146.78000	0.14678	123.180	14.16	0.08	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	241.00000	0.24100	283.91000	0.28391	241.000	14.30	0.13	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Put	3,646.44000	3.64644	3,572.24000	3.57224	3,646.440	14.46	0.80	0	2,500.00

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R2030	On 06/08/2020	Bond Future	9.20	Call	389.43000	0.38943	445.21000	0.44521	389.430	14.46	0.20	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	2,682.64000	2.68264	2,626.98000	2.62698	2,682.640	14.73	0.69	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	1,480.21000	1.48021	1,598.67000	1.59867	1,480.210	15.06	0.50	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.95	Put	1,060.41000	1.06041	1,074.86000	1.07486	1,060.410	15.27	0.38	0.00	0	5,850.00
R2030	On 06/08/2020	Bond Future	10.00	Call	2,284.48000	2.28448	2,434.07000	2.43407	2,284.480	15.32	0.64	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.21	Call	3,098.56000	3.09856	3,255.37000	3.25537	3,098.560	15.66	0.74	0.00	0	622.00
R2030	On 06/08/2020	Bond Future	10.70	Call	5,295.66000	5.29566	5,410.73000	5.41073	5,295.660	16.52	0.90	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.87	Put	125.31000	0.12531	112.44000	0.11244	125.310	16.61	0.07	0.00	0	622.00
R2030	On 06/08/2020	Bond Future	11.47	Put	16.26000	0.01626	13.90000	0.01390	16.260	16.61	0.01	0.00	0	622.00
R2030	On 05/11/2020	Bond Future			9.97448	90.46452	9.95026	90.59726		16.86	0.00	0.00	0	500.00
R2030	On 05/11/2020	Bond Future	8.10	Call	460.70000	0.46070	412.53000	0.41253	460.700	16.26	0.12	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	633.75000	0.63375	577.28000	0.57728	633.750	16.26	0.15	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	650.21000	0.65021	593.07000	0.59307	650.210	16.26	0.15	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	803.97000	0.80397	743.98000	0.74398	803.970	16.26	0.18	0.00	0	15,646.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,019.00000	1.01900	973.33000	0.97333	1,019.000	16.26	0.22	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,167.19000	1.16719	1,134.73000	1.13473	1,167.190	16.26	0.24	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,180.22000	1.18022	1,148.88000	1.14888	1,180.220	16.26	0.25	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	1,420.82000	1.42082	1,409.85000	1.40985	1,420.820	16.27	0.28	0.00	0	15,646.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,436.72000	1.43672	1,426.41000	1.42641	1,436.720	16.28	0.29	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	1,761.04000	1.76104	1,762.16000	1.76216	1,761.040	16.37	0.33	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	4,580.52000	4.58052	4,462.32000	4.46232	4,580.520	16.61	0.57	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	3,804.94000	3.80494	3,708.25000	3.70825	3,804.940	16.77	0.51	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	3,259.08000	3.25908	3,189.60000	3.18960	3,259.080	16.90	0.46	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	2,547.31000	2.54731	2,519.39000	2.51939	2,547.310	17.17	0.39	0.00	0	15,646.00
R2030	On 05/11/2020	Bond Future	10.47	Put	2,351.70000	2.35170	2,333.22000	2.33322	2,351.700	17.29	0.36	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			10.19006	87.51003	10.16451	87.64557		16.36	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	1,037.43000	1.03743	967.27000	0.96727	1,037.430	15.79	0.19	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	1,047.21000	1.04721	976.79000	0.97679	1,047.210	15.79	0.19	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,617.35000	1.61735	1,551.15000	1.55115	1,617.350	15.79	0.27	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	1,997.70000	1.99770	1,966.68000	1.96668	1,997.700	15.79	0.31	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	10.20	Put	4,304.25000	4.30425	4,216.67000	4.21667	4,304.250	16.33	0.47	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			10.41704	88.54973	10.39020	88.68751		14.12	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	670.00000	0.67000	589.27000	0.58927	670.000	13.44	0.13	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	8,404.57000	8.40457	8,224.85000	8.22485	8,404.570	13.44	0.70	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	5,890.71000	5.89071	5,770.45000	5.77045	5,890.710	13.73	0.57	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			10.66725	87.10263	10.65977	87.14629		17.45	0.00	143,632,236.87	1,649	107,219.00
R2032	On 06/08/2020	Bond Future	8.79	Call	3.01000	0.00301	2.80000	0.00280	3.010	16.25	0.00	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.29	Call	30.60000	0.03060	29.87000	0.02987	30.600	16.25	0.02	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.91	Put	4,860.81000	4.86081	4,856.46000	4.85646	4,860.810	16.37	0.86	0.00	0	800.00
R2032	On 05/11/2020	Bond Future			10.89696	83.87557	10.88893	83.92102		20.40	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	555.78000	0.55578	485.01000	0.48501	555.780	19.57	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	686.04000	0.68604		606.37000	0.60637	686.040	19.57	0.15	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	1,005.52000	1.00552		934.04000	0.93404	1,005.520	19.57	0.20	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	1,208.49000	1.20849		1,157.30000	1.15730	1,208.490	19.57	0.23	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	3,641.57000	3.64157		3,687.05000	3.68705	3,641.570	20.39	0.46	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	3,410.00000	3.41000		3,470.81000	3.47081	3,410.000	20.47	0.44	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			11.12777	84.85020		11.11918	84.89735		19.04	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	841.42000	0.84142		749.72000	0.74972	841.420	18.33	0.15	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	1,320.01000	1.32001		1,205.04000	1.20504	1,320.010	18.33	0.21	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	5,815.54000	5.81554		5,745.32000	5.74532	5,815.540	18.91	0.53	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			11.36706	81.71098		11.35798	81.75929		17.17	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			11.37471	86.38787		11.37255	86.40103		19.54	0.00	100,555,480.68	1,164	100,851.00
R2035	On 06/08/2020	Bond Future	8.75	Call	0.07000	0.00007		0.06000	0.00006	0.070	18.05	0.00	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	0.34000	0.00034		0.29000	0.00029	0.340	18.05	0.00	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	0.58000	0.00058		0.50000	0.00050	0.580	18.05	0.00	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	11.10000	0.01110		10.14000	0.01014	11.100	18.05	0.01	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	6,148.13000	6.14813		6,173.91000	6.17391	6,148.130	18.26	0.90	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			11.61311	82.82400		11.61064	82.83860		22.68	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			11.85833	83.78593		11.85555	83.80184		21.19	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	12,497.18000	12.49718		12,320.24000	12.32024	12,497.180	20.30	0.76	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	7,778.71000	7.77871		7,698.65000	7.69865	7,778.710	20.64	0.59	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			12.10277	80.30252		12.09976	80.31923		19.20	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	1,714.43000	1.71443		1,590.89000	1.59089	1,714.430	18.30	0.24	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.32	Put	8,116.43000	8.11643		8,053.09000	8.05309	8,116.430	18.59	0.59	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.02	Put	5,842.88000	5.84288		5,782.35000	5.78235	5,842.880	19.22	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			11.64996	77.42113		11.63789	77.49294		21.81	0.00	67,356,383.10	870	103,193.00
R2037	On 05/11/2020	Bond Future			11.88221	78.23708		11.86944	78.31079		24.16	0.00	0.00	0	276.00
R2037	On 04/02/2021	Bond Future			12.12099	74.89048		12.10745	74.96622		23.82	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	952.32000	0.95232		835.59000	0.83559	952.320	22.88	0.15	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	12,715.29000	12.71529		12,485.59000	12.48559	12,715.290	22.88	0.76	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	1,885.32000	1.88532		1,725.44000	1.72544	1,885.320	22.88	0.26	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	10,117.78000	10.11778		9,947.33000	9.94733	10,117.780	22.88	0.68	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	6,075.28000	6.07528		5,980.01000	5.98001	6,075.280	23.72	0.50	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	5,012.53000	5.01253		5,001.71000	5.00171	5,012.530	23.79	0.51	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	2,289.18000	2.28918		2,122.28000	2.12228	2,289.180	25.39	0.24	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			12.36812	75.78068		12.35389	75.85786		20.40	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			11.86030	78.72872		11.84319	78.83475		22.67	0.00	39,206,902.56	498	56,510.00

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	0.79000	0.00079	0.76000	0.00076	0.790	20.87	0.00	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	9.82000	0.00982	9.69000	0.00969	9.820	20.87	0.01	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	7,265.90000	7.26590	7,199.78000	7.19978	7,265.900	20.92	0.92	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	6,873.78000	6.87378	6,815.83000	6.81583	6,873.780	21.00	0.91	0.00	0	12,496.00
R2040	On 06/08/2020	Bond Future	11.26	Put	4,479.64000	4.47964	4,470.12000	4.47012	4,479.640	21.76	0.77	0.00	0	517.00
R2040	On 05/11/2020	Bond Future	12.09359		79.55842		12.07554	79.66680		24.81	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	310.03000	0.31003	250.02000	0.25002	310.030	23.54	0.07	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	427.32000	0.42732	353.41000	0.35341	427.320	23.54	0.09	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	607.25000	0.60725	515.88000	0.51588	607.250	23.54	0.12	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	10.23	Call	802.56000	0.80256	696.01000	0.69601	802.560	23.54	0.15	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	1,800.96000	1.80096	1,794.23000	1.79423	1,800.960	23.54	0.29	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	11.50	Put	6,593.67000	6.59367	6,491.27000	6.49127	6,593.670	24.21	0.60	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	5,829.76000	5.82976	5,731.75000	5.73175	5,829.760	24.47	0.56	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future	12.33387		75.97690		12.31481	76.08767		24.51	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	678.41000	0.67841	580.28000	0.58028	678.410	23.45	0.11	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	734.84000	0.73484	631.98000	0.63198	734.840	23.45	0.12	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	1,172.06000	1.17206	1,039.72000	1.03972	1,172.060	23.45	0.17	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,357.06000	1.35706	1,215.18000	1.21518	1,357.060	23.45	0.20	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	8,271.62000	8.27162	8,199.24000	8.19924	8,271.620	23.79	0.59	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	7,615.23000	7.61523	7,547.56000	7.54756	7,615.230	23.97	0.56	0.00	0	800.00
R2040	On 06/05/2021	Bond Future	12.58222		76.88006		12.56219	76.99276		21.03	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	11.97905		75.07951		11.96180	75.18469		23.65	0.00	0.00	0	75,383.00
R2044	On 06/08/2020	Bond Future	9.01	Call	0.01000	0.00001	0.01000	0.00001	0.010	21.85	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	0.11000	0.00011	0.11000	0.00011	0.110	21.85	0.00	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	0.70000	0.00070	0.71000	0.00071	0.700	21.85	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	3.84000	0.00384	3.91000	0.00391	3.840	21.85	0.00	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	7,062.20000	7.06220	7,016.86000	7.01686	7,062.200	21.85	0.92	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	6,046.62000	6.04662	6,032.32000	6.03232	6,046.620	21.96	0.88	0.00	0	602.00
R2044	On 05/11/2020	Bond Future	12.20870		75.87080		12.19050	75.97821		25.96	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	95.95000	0.09595	71.50000	0.07150	95.950	24.72	0.02	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	194.35000	0.19435	153.12000	0.15312	194.350	24.72	0.05	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	210.26000	0.21026	166.67000	0.16667	210.260	24.72	0.05	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	369.13000	0.36913	305.33000	0.30533	369.130	24.72	0.08	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	517.63000	0.51763	438.88000	0.43888	517.630	24.72	0.11	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	552.23000	0.55223	470.40000	0.47040	552.230	24.72	0.11	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	566.56000	0.56656	483.49000	0.48349	566.560	24.72	0.11	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	9,093.59000	9.09359	8,996.99000	8.99699	9,093.590	24.72	0.72	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	8,521.13000	8.52113	8,453.21000	8.45321	8,521.130	24.72	0.70	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	7,521.96000	7.52196	7,481.80000	7.48180	7,521.960	24.88	0.65	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	7,301.29000	7.30129	7,263.35000	7.26335	7,301.290	24.94	0.64	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future	12.44544		72.37158		12.42620	72.48136		25.64	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	726.93000	0.72693		632.98000	0.63298	726.930	24.58	0.12	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	15,672.00000	15.67200		15,434.61000	15.43461	15,672.000	24.58	0.81	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	12,291.45000	12.29145		12,051.60000	12.05160	12,291.450	24.58	0.73	0.00	0	405.00
R2044	On 06/05/2021	Bond Future			12.68993	73.23201		12.66970	73.34362		21.93	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			11.90625	78.50011		11.88848	78.61049		22.87	0.00	58,090,081.40	740	110,788.00
R2048	On 06/08/2020	Bond Future	9.00	Call	0.01000	0.00001		0.01000	0.00001	0.010	21.05	0.00	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	0.06000	0.00006		0.06000	0.00006	0.060	21.05	0.00	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	24.69000	0.02469		28.22000	0.02822	24.690	21.05	0.02	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	155.35000	0.15535		213.98000	0.21398	155.350	21.05	0.08	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	333.03000	0.33303		448.91000	0.44891	333.030	21.18	0.14	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	1,684.70000	1.68470		1,911.00000	1.91100	1,684.700	22.56	0.46	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	3,234.54000	3.23454		3,511.97000	3.51197	3,234.540	23.29	0.67	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	5,415.91000	5.41591		5,576.04000	5.57604	5,415.910	24.60	0.83	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			12.13384	74.91615		12.11507	75.02884		26.43	0.00	0.00	0	250.00
R2048	On 05/11/2020	Bond Future	10.00	Call	559.63000	0.55963		479.01000	0.47901	559.630	25.08	0.11	0.00	0	800.00
R2048	On 05/11/2020	Bond Future	11.00	Call	1,733.58000	1.73358		1,746.85000	1.74685	1,733.580	25.08	0.28	0.00	0	800.00
R2048	On 04/02/2021	Bond Future			12.36840	75.78635		12.34856	75.90136		24.60	0.00	0.00	0	0.00
R2048	On 06/05/2021	Bond Future			12.60157	72.27111		12.58070	72.38807		22.34	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			3.49660	104.48771		3.48464	104.49530		0.30	0.00	1,253,852.52	12	23,391.00
R208	On 05/11/2020	Bond Future			2.98287	102.19739		2.95932	102.20659		0.22	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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			11.29134	65.64050		11.28328	65.68251		22.15	0.00	6,170,207.00	94	59,872.00
R209	On 05/11/2020	Bond Future			11.50293	63.19211		11.49437	63.23552		26.17	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			11.71462	63.92640		11.70554	63.97122		24.18	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.93227	61.54400		11.92274	61.58978		22.24	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			183.32911	183.32911		183.41840	183.41840			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	182.63019		182.63019		182.72308	182.72308			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future	184.79413		184.79413		184.89074	184.89074			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future	184.32019		184.32019		184.41908	184.41908			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	165.57515		165.57515		165.68115	165.68115			0.00	5,960,705.40	36	7,008.00
R212	On 05/11/2020	Bond Future	167.36002		167.36002		167.46958	167.46958			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future	167.04825		167.04825		167.16138	167.16138			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future	169.06974		169.06974		169.18534	169.18534			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	10.20655	82.70587		10.19343	82.77772			16.59	0.00	0.00	0	17,142.00
R213	On 05/11/2020	Bond Future	10.42115	80.04843		10.40727	80.12223			19.44	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future	10.64040	80.97788		10.62570	81.05371			18.03	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future	10.85997	78.40701		10.84454	78.48429			16.36	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	11.52968	63.64141		11.53159	63.63139			23.50	0.00	4,645,822.93	73	19,898.00
R214	On 05/11/2020	Bond Future	11.73732	61.03516		11.73913	61.02593			27.80	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future	11.94960	61.74403		11.95131	61.73556			25.63	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future	12.15979	59.19728		12.16148	59.18915			23.62	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 :												739,685,330.29	8,192	1 280 396,00
Grand Total:												739,685,330.29	8,192	1 280 396,00