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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/07/2020

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	90.83000		90.83000		90.78000	90.78000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	722.50900		722.50900		721.24800	721.24800			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	730.19600		730.19600		728.92500	728.92500			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	738.66400		738.66400		737.38200	737.38200			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	747.42200		747.42200		746.12600	746.12600			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	784.93200		784.93200		782.12800	782.12800			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	793.28400		793.28400		790.45300	790.45300			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	802.48300		802.48300		799.62400	799.62400			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	811.99800		811.99800		809.10600	809.10600			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	688.24900		688.24900		685.04400	685.04400			0.00	0.00	0	213.0
ALBI	On 05/11/2020	Index Future	695.57200		695.57200		692.33500	692.33500			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	703.63800		703.63800		700.36800	700.36800			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 06/05/2021	Index Future	711.98100		711.98100		708.67300	708.67300			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 06/08/2020	Bond Future	12.27998		72.29210		12.38455	71.77844			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future	12.55915		69.27902		12.66826	68.76030			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	12.84677		70.08354		12.96079	69.55918			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	13.13905		67.13827		13.25824	66.60780			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 06/08/2020	Bond Future	12.64602		72.00535		12.75056	71.44335			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future	12.91575		68.50564		13.02529	67.93812			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	13.18508		69.30214		13.29985	68.72834			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	13.46991		65.86627		13.59047	65.28581			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 06/08/2020	GOVI	680.08600		680.08600		677.05000	677.05000			0.00	0.00	0	1,022.0
GOVI	On 05/11/2020	GOVI	687.32200		687.32200		684.25600	684.25600			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI	695.29300		695.29300		692.19500	692.19500			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	703.53600		703.53600		700.40300	700.40300			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future	137.00917		137.00917		137.15050	137.15050			0.00	0.00	0	6,043.0
I2025	On 05/11/2020	Bond Future	138.48545		138.48545		138.62891	138.62891			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	138.61948		138.61948		138.76526	138.76526			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	140.29643		140.29643		140.44431	140.44431			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 06/08/2020	Bond Future	97.66039		97.66039		98.05609	98.05609			0.00	0.00	0	5,012.0
I2029	On 05/11/2020	Bond Future	97.58956		97.58956		97.99003	97.99003			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future	98.74539		98.74539		99.15098	99.15098			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	98.80220		98.80220		99.21289	99.21289			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 06/08/2020	Bond Future	92.27446	92.27446		92.38649	92.38649				0.00	0.00	0	12,378.0
I2033	On 05/11/2020	Bond Future	92.07160	92.07160		92.18527	92.18527				0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future	93.16196	93.16196		93.27732	93.27732				0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	93.07457	93.07457		93.19152	93.19152				0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
I2038	On 06/08/2020	Bond Future	102.64198	102.64198		103.35428	103.35428				0.00	0.00	0	10,748.0
I2038	On 05/11/2020	Bond Future	103.74806	103.74806		104.46850	104.46850				0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future	103.28265	103.28265		104.01207	104.01207				0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	104.53232	104.53232		105.27079	105.27079				0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
I2046	On 06/08/2020	Bond Future	92.20198	92.20198		92.52273	92.52273				0.00	0.00	0	16,357.0
I2046	On 05/11/2020	Bond Future	91.43069	91.43069		91.75544	91.75544				0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future	92.51378	92.51378		92.84273	92.84273				0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future	91.84545	91.84545		92.17862	92.17862				0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
I2050	On 06/08/2020	Bond Future	91.81589	91.81589		93.86082	93.86082				0.00	0.00	0	17,165.0
I2050	On 05/11/2020	Bond Future	92.80499	92.80499		94.87241	94.87241				0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future	92.01644	92.01644		94.10864	94.10864				0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future	93.12976	93.12976		95.24757	95.24757				0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
IGOV	On 06/08/2020	Index Future	248.70300	248.70300		249.72600	249.72600				0.00	0.00	0	1,207.0
IGOV	On 05/11/2020	Index Future	251.41100	251.41100		252.44600	252.44600				0.00	0.00	0	47.0
IGOV	On 04/02/2021	Index Future	254.38700	254.38700		255.43600	255.43600				0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	257.46300	257.46300		258.52600	258.52600				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/07/2020	Jibar Tradeable Future	3.86500	96.13500		3.86500	96.13500				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.68500	96.31500		3.67500	96.32500				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.68500	96.31500		3.67000	96.33000				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.57500	96.42500		3.54500	96.45500				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.57500	96.42500		3.54500	96.45500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.59500	96.40500		3.57000	96.43000				0.00	0.00	0	35.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.65000	96.35000		3.60500	96.39500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.84000	96.16000		3.80000	96.20000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.87500	96.12500		3.83500	96.16500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.22000	95.78000		4.16000	95.84000				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.25500	95.74500		4.18500	95.81500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.70500	95.29500		4.65500	95.34500				0.00	0.00	0	0.0
R186	On 06/08/2020	Bond Future	7.91811	114.17650		7.95591	113.97597			9.12	0.00	0.00	0	73,472.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 06/08/2020	Bond Future	7.45	Call	284.71000	0.28471		261.37000	0.26137	284.710	8.80	0.19	0.00	0	2,500.0	
R186	On 06/08/2020	Bond Future	7.45	Put	2,805.99000	2.80599		2,983.18000	2.98318	2,805.990	8.80	0.81	0.00	0	2,500.0	
R186	On 06/08/2020	Bond Future	8.00	Put	944.45000	0.94445		1,054.70000	1.05470	944.450	9.12	0.44	0.00	0	15,177.0	
R186	On 06/08/2020	Bond Future	8.00	Call	1,378.30000	1.37830		1,288.02000	1.28802	1,378.300	9.12	0.56	0.00	0	900.0	
R186	On 06/08/2020	Bond Future	9.00	Call	5,608.92000	5.60892		5,420.93000	5.42093	5,608.920	10.04	0.96	0.00	0	900.0	
R186	On 05/11/2020	Bond Future			8.11364	115.37869		8.15348	115.17653		10.17	0.00	0.00	0	0.0	
R186	On 05/11/2020	Bond Future	7.00	Call	707.37000	0.70737		675.40000	0.67540	707.370	9.92	0.20	0.00	0	1,200.0	
R186	On 05/11/2020	Bond Future	7.84	Call	2,013.69000	2.01369		1,939.21000	1.93921	2,013.690	10.05	0.43	0.00	0	3,500.0	
R186	On 05/11/2020	Bond Future	8.00	Call	2,378.59000	2.37859		2,294.47000	2.29447	2,378.590	10.09	0.48	0.00	0	1,200.0	
R186	On 05/11/2020	Bond Future	8.34	Call	3,278.74000	3.27874		3,173.91000	3.17391	3,278.740	10.21	0.58	0.00	0	3,500.0	
R186	On 05/11/2020	Bond Future	9.26	Put	825.56000	0.82556		875.53000	0.87553	825.560	10.85	0.20	0.00	0	3,500.0	
R186	On 04/02/2021	Bond Future			8.30778	111.43486		8.34984	111.23094		9.73	0.00	0.00	0	0.0	
R186	On 06/05/2021	Bond Future			8.51569	112.75797		8.56027	112.55186		8.47	0.00	0.00	0	0.0	
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R197	On 06/08/2020	Bond Future			306.30588	306.30588		306.36754	306.36754			0.00	0.00	0	2,591.0	
R197	On 05/11/2020	Bond Future			309.60600	309.60600		309.66978	309.66978			0.00	0.00	0	0.0	
R197	On 04/02/2021	Bond Future			305.42825	305.42825		305.49431	305.49431			0.00	0.00	0	0.0	
R197	On 06/05/2021	Bond Future			309.12418	309.12418		309.19161	309.19161			0.00	0.00	0	0.0	
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R202	On 06/08/2020	Bond Future			205.84560	205.84560		205.87615	205.87615			0.00	0.00	0	8,040.0	
R202	On 05/11/2020	Bond Future			208.06343	208.06343		208.09516	208.09516			0.00	0.00	0	0.0	
R202	On 04/02/2021	Bond Future			206.36083	206.36083		206.39377	206.39377			0.00	0.00	0	0.0	
R202	On 06/05/2021	Bond Future			208.85743	208.85743		208.89150	208.89150			0.00	0.00	0	0.0	
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2023	On 06/08/2020	Bond Future			5.03137	109.90649		5.05317	109.85284		2.42	0.00	0.00	0	32,180.0	
R2023	On 05/11/2020	Bond Future			5.11958	107.15692		5.14370	107.10326		2.64	0.00	0.00	0	0.0	
R2023	On 04/02/2021	Bond Future			5.18342	108.40051		5.21053	108.34672		2.51	0.00	0.00	0	0.0	
R2023	On 06/05/2021	Bond Future			5.23798	105.77624		5.26895	105.72205		2.29	0.00	0.00	0	0.0	
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2030	On 06/08/2020	Bond Future			9.71484	89.79367		9.76296	89.52121		15.06	0.00	448,968.35	5	106,739.0	
R2030	On 06/08/2020	Bond Future	8.36	Call	16.81000	0.01681		15.32000	0.01532	16.810	14.10	0.01	0.00	0	800.0	
R2030	On 06/08/2020	Bond Future	8.50	Call	31.84000	0.03184		28.91000	0.02891	31.840	14.10	0.02	0.00	0	323.0	
R2030	On 06/08/2020	Bond Future	8.86	Call	136.00000	0.13600		123.18000	0.12318	136.000	14.16	0.09	0.00	0	800.0	
R2030	On 06/08/2020	Bond Future	9.05	Call	265.34000	0.26534		241.00000	0.24100	265.340	14.30	0.15	0.00	0	450.0	
R2030	On 06/08/2020	Bond Future	9.20	Put	3,411.63000	3.41163		3,646.44000	3.64644	3,411.630	14.46	0.79	0.00	0	2,500.0	

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R2030	On 06/08/2020	Bond Future	9.20	Call	427.08000	0.42708	389.43000	0.38943	427.080	14.46	0.21	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	9.42	Put	2,474.01000	2.47401	2,682.64000	2.68264	2,474.010	14.73	0.67	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.75	Call	1,594.16000	1.59416	1,480.21000	1.48021	1,594.160	15.06	0.53	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	9.95	Put	934.42000	0.93442	1,060.41000	1.06041	934.420	15.27	0.36	0.00	0	5,850.0
R2030	On 06/08/2020	Bond Future	10.00	Call	2,438.88000	2.43888	2,284.48000	2.28448	2,438.880	15.32	0.67	0.00	0	470.0
R2030	On 06/08/2020	Bond Future	10.21	Call	3,283.48000	3.28348	3,098.56000	3.09856	3,283.480	15.66	0.77	0.00	0	622.0
R2030	On 06/08/2020	Bond Future	10.70	Call	5,530.85000	5.53085	5,295.66000	5.29566	5,530.850	16.52	0.91	0.00	0	470.0
R2030	On 06/08/2020	Bond Future	10.87	Put	99.79000	0.09979	125.31000	0.12531	99.790	16.61	0.06	0.00	0	622.0
R2030	On 06/08/2020	Bond Future	11.47	Put	11.71000	0.01171	16.26000	0.01626	11.710	16.61	0.01	0.00	0	622.0
R2030	On 05/11/2020	Bond Future			9.92437	90.73945	9.97448	90.46452		16.86	0.00	0.00	0	500.0
R2030	On 05/11/2020	Bond Future	8.10	Call	486.39000	0.48639	460.70000	0.46070	486.390	16.26	0.12	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.34	Call	667.77000	0.66777	633.75000	0.63375	667.770	16.26	0.16	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	8.36	Call	685.00000	0.68500	650.21000	0.65021	685.000	16.26	0.16	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	8.53	Call	845.78000	0.84578	803.97000	0.80397	845.780	16.26	0.19	0.00	0	15,646.0
R2030	On 05/11/2020	Bond Future	8.73	Call	1,070.15000	1.07015	1,019.00000	1.01900	1,070.150	16.26	0.23	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.85	Call	1,224.50000	1.22450	1,167.19000	1.16719	1,224.500	16.26	0.25	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.86	Call	1,238.06000	1.23806	1,180.22000	1.18022	1,238.060	16.26	0.26	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	9.03	Call	1,488.15000	1.48815	1,420.82000	1.42082	1,488.150	16.27	0.29	0.00	0	15,646.0
R2030	On 05/11/2020	Bond Future	9.04	Call	1,504.64000	1.50464	1,436.72000	1.43672	1,504.640	16.28	0.30	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	9.23	Call	1,840.62000	1.84062	1,761.04000	1.76104	1,840.620	16.37	0.34	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.61	Put	4,410.39000	4.41039	4,580.52000	4.58052	4,410.390	16.61	0.56	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.86	Put	3,652.05000	3.65205	3,804.94000	3.80494	3,652.050	16.77	0.50	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	10.06	Put	3,119.94000	3.11994	3,259.08000	3.25908	3,119.940	16.90	0.45	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	10.37	Put	2,428.84000	2.42884	2,547.31000	2.54731	2,428.840	17.17	0.37	0.00	0	15,646.0
R2030	On 05/11/2020	Bond Future	10.47	Put	2,239.56000	2.23956	2,351.70000	2.35170	2,239.560	17.29	0.35	0.00	0	3,000.0
R2030	On 04/02/2021	Bond Future			10.13778	87.78767	10.19006	87.51003		16.36	0.00	0.00	0	0.0
R2030	On 04/02/2021	Bond Future	8.36	Call	1,084.17000	1.08417	1,037.43000	1.03743	1,084.170	15.79	0.20	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	1,094.32000	1.09432	1,047.21000	1.04721	1,094.320	15.79	0.20	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,684.56000	1.68456	1,617.35000	1.61735	1,684.560	15.79	0.28	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,077.14000	2.07714	1,997.70000	1.99770	2,077.140	15.79	0.32	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	4,163.97000	4.16397	4,304.25000	4.30425	4,163.970	16.33	0.46	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			10.36241	88.83046	10.41704	88.54973		14.12	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	703.40000	0.70340	670.00000	0.67000	703.400	13.44	0.14	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.22	Put	8,204.12000	8.20412	8,404.57000	8.40457	8,204.120	13.44	0.69	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.92	Put	5,725.62000	5.72562	5,890.71000	5.89071	5,725.620	13.73	0.56	0.00	0	700.0
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2032	On 06/08/2020	Bond Future			10.59880	87.50336	10.66725	87.10263		17.45	0.00	0.00	0	107,219.0
R2032	On 06/08/2020	Bond Future	8.79	Call	3.53000	0.00353	3.01000	0.00301	3.530	16.25	0.00	0.00	0	800.0
R2032	On 06/08/2020	Bond Future	9.29	Call	35.97000	0.03597	30.60000	0.03060	35.970	16.25	0.02	0.00	0	800.0
R2032	On 06/08/2020	Bond Future	9.91	Put	4,502.99000	4.50299	4,860.81000	4.86081	4,502.990	16.37	0.84	0.00	0	800.0
R2032	On 05/11/2020	Bond Future			10.82569	84.28015	10.89696	83.87557		20.40	0.00	0.00	0	0.0
R2032	On 05/11/2020	Bond Future	8.94	Call	599.58000	0.59958	555.78000	0.55578	599.580	19.57	0.13	0.00	0	1,000.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 05/11/2020	Bond Future	9.11	Call	738.53000	0.73853		686.04000	0.68604	738.530	19.57	0.16	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	9.44	Call	1,077.96000	1.07796		1,005.52000	1.00552	1,077.960	19.57	0.21	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.61	Call	1,292.77000	1.29277		1,208.49000	1.20849	1,292.770	19.57	0.24	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	10.99	Put	3,444.40000	3.44440		3,641.57000	3.64157	3,444.400	20.39	0.44	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	11.08	Put	3,221.11000	3.22111		3,410.00000	3.41000	3,221.110	20.47	0.42	0.00	0	1,000.0
R2032	On 04/02/2021	Bond Future			11.05351	85.25905		11.12777	84.85020		19.04	0.00	0.00	0	0.0
R2032	On 04/02/2021	Bond Future	8.79	Call	896.35000	0.89635		841.42000	0.84142	896.350	18.33	0.15	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	1,399.74000	1.39974		1,320.01000	1.32001	1,399.740	18.33	0.22	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	5,591.31000	5.59131		5,815.54000	5.81554	5,591.310	18.91	0.51	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			11.28959	82.12445		11.36706	81.71098		17.17	0.00	0.00	0	0.0
R2032	On 06/05/2021	Bond Future	10.33	Call	2,797.50000	2.79750		0.00000	0.00000	2,797.500	16.40	0.36	21,943,153.79	736	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	2,612.11000	2.61211		0.00000	0.00000	2,612.110	18.31	0.28	34,090,796.65	1,472	736.0
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 06/08/2020	Bond Future			11.29096	86.90061		11.37471	86.38787		19.54	0.00	0.00	0	100,851.0
R2035	On 06/08/2020	Bond Future	8.75	Call	0.09000	0.00009		0.07000	0.00007	0.090	18.05	0.00	0.00	0	3,000.0
R2035	On 06/08/2020	Bond Future	9.00	Call	0.42000	0.00042		0.34000	0.00034	0.420	18.05	0.00	0.00	0	24,761.0
R2035	On 06/08/2020	Bond Future	9.09	Call	0.71000	0.00071		0.58000	0.00058	0.710	18.05	0.00	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	9.67	Call	13.72000	0.01372		11.10000	0.01110	13.720	18.05	0.01	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	10.45	Put	5,677.86000	5.67786		6,148.13000	6.14813	5,677.860	18.26	0.88	0.00	0	500.0
R2035	On 05/11/2020	Bond Future			11.52590	83.34170		11.61311	82.82400		22.68	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future			11.76734	84.30923		11.85833	83.78593		21.19	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	12,092.52000	12.09252		12,497.18000	12.49718	12,092.520	20.30	0.75	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	7,459.50000	7.45950		7,778.71000	7.77871	7,459.500	20.64	0.58	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			12.00788	80.83185		12.10277	80.30252		19.20	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,835.97000	1.83597		1,714.43000	1.71443	1,835.970	18.30	0.25	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.32	Put	7,796.70000	7.79670		8,116.43000	8.11643	7,796.700	18.59	0.58	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.02	Put	5,584.41000	5.58441		5,842.88000	5.84288	5,584.410	19.22	0.46	0.00	0	793.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 06/08/2020	Bond Future			11.54586	78.04387		11.64996	77.42113		21.81	0.00	51,665,041.94	662	103,855.0
R2037	On 05/11/2020	Bond Future			11.77386	78.86599		11.88221	78.23708		24.16	0.00	0.00	0	276.0
R2037	On 04/02/2021	Bond Future			12.00799	75.52629		12.12099	74.89048		23.82	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	1,044.84000	1.04484		952.32000	0.95232	1,044.840	22.88	0.16	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	12,227.91000	12.22791		12,715.29000	12.71529	12,227.910	22.88	0.74	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	2,045.67000	2.04567		1,885.32000	1.88532	2,045.670	22.88	0.28	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	9,678.44000	9.67844		10,117.78000	10.11778	9,678.440	22.88	0.66	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	5,750.03000	5.75003		6,075.28000	6.07528	5,750.030	23.72	0.48	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	5,330.56000	5.33056		5,012.53000	5.01253	5,330.560	23.79	0.53	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	2,128.81000	2.12881		2,289.18000	2.28918	2,128.810	25.39	0.23	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			12.25023	76.42385		12.36812	75.78068		20.40	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

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 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/08/2020	Bond Future			11.75614		79.37786		11.86030	78.72872		22.67	0.00	0.00	0	56,510.0
R2040	On 06/08/2020	Bond Future	9.57	Call	1.07000		0.00107		0.79000	0.00079	1.070	20.87	0.00	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.07	Call	13.07000		0.01307		9.82000	0.00982	13.070	20.87	0.01	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.79	Put	6,658.75000		6.65875	7,265.90000	7.26590	6,658.750	6,658.750	20.92	0.91	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.85	Put	6,274.56000		6.27456	6,873.78000	6.87378	6,274.560	6,274.560	21.00	0.89	0.00	0	12,496.0
R2040	On 06/08/2020	Bond Future	11.26	Put	3,963.18000		3.96318	4,479.64000	4.47964	3,963.180	3,963.180	21.76	0.74	0.00	0	517.0
R2040	On 05/11/2020	Bond Future			11.98504		80.21401		12.09359	79.55842		24.81	0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future	9.50	Call	351.42000		0.35142	310.03000	0.31003	351.420	351.420	23.54	0.08	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	482.04000		0.48204	427.32000	0.42732	482.040	482.040	23.54	0.10	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	681.18000		0.68118	607.25000	0.60725	681.180	681.180	23.54	0.13	0.00	0	2,230.0
R2040	On 05/11/2020	Bond Future	10.23	Call	896.02000		0.89602	802.56000	0.80256	896.020	896.020	23.54	0.17	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	1,980.31000		1.98031	1,800.96000	1.80096	1,980.310	1,980.310	23.54	0.31	0.00	0	2,230.0
R2040	On 05/11/2020	Bond Future	11.50	Put	6,188.47000		6.18847	6,593.67000	6.59367	6,188.470	6,188.470	24.21	0.58	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	5,453.47000		5.45347	5,829.76000	5.82976	5,453.470	5,453.470	24.47	0.53	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			12.22051		76.63966		12.33387	75.97690		24.51	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	748.80000		0.74880	678.41000	0.67841	748.800	748.800	23.45	0.12	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	810.14000		0.81014	734.84000	0.73484	810.140	810.140	23.45	0.13	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	1,283.05000		1.28305	1,172.06000	1.17206	1,283.050	1,283.050	23.45	0.19	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	1,482.09000		1.48209	1,357.06000	1.35706	1,482.090	1,482.090	23.45	0.21	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	7,871.08000		7.87108	8,271.62000	8.27162	7,871.080	7,871.080	23.79	0.58	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	7,234.42000		7.23442	7,615.23000	7.61523	7,234.420	7,234.420	23.97	0.55	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			12.46379		77.55051		12.58222	76.88006		21.03	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 06/08/2020	Bond Future			11.87997		75.68716		11.97905	75.07951		23.65	0.00	49,802,151.28	658	75,384.0
R2044	On 06/08/2020	Bond Future	9.01	Call	0.01000		0.00001	0.01000	0.00001	0.010	0.010	21.85	0.00	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.36	Call	0.15000		0.00015	0.11000	0.00011	0.150	0.150	21.85	0.00	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	9.66	Call	0.92000		0.00092	0.70000	0.00070	0.920	0.920	21.85	0.00	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.98	Call	5.00000		0.00500	3.84000	0.00384	5.000	5.000	21.85	0.00	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	10.93	Put	6,496.05000		6.49605	7,062.20000	7.06220	6,496.050	6,496.050	21.85	0.90	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	11.09	Put	5,502.57000		5.50257	6,046.62000	6.04662	5,502.570	5,502.570	21.96	0.85	0.00	0	602.0
R2044	On 05/11/2020	Bond Future			12.10533		76.48450		12.20870	75.87080		25.96	0.00	0.00	0	0.0
R2044	On 05/11/2020	Bond Future	8.87	Call	109.31000		0.10931	95.95000	0.09595	109.310	109.310	24.72	0.03	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	219.61000		0.21961	194.35000	0.19435	219.610	219.610	24.72	0.05	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	9.34	Call	237.36000		0.23736	210.26000	0.21026	237.360	237.360	24.72	0.05	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	9.72	Call	413.67000		0.41367	369.13000	0.36913	413.670	413.670	24.72	0.09	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	577.32000		0.57732	517.63000	0.51763	577.320	577.320	24.72	0.12	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	10.02	Call	615.33000		0.61533	552.23000	0.55223	615.330	615.330	24.72	0.12	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	631.06000		0.63106	566.56000	0.56656	631.060	631.060	24.72	0.13	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	8,642.17000		8.64217	9,093.59000	9.09359	8,642.170	8,642.170	24.72	0.70	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	8,082.99000		8.08299	8,521.13000	8.52113	8,082.990	8,082.990	24.72	0.68	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	7,110.87000		7.11087	7,521.96000	7.52196	7,110.870	7,110.870	24.88	0.63	0.00	0	568.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 05/11/2020	Bond Future	11.43	Put	6,896.86000		6.89686	7,301.29000	7.30129	6,896.860		24.94	0.62	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			12.33736		72.99204	12.44544	72.37158			25.64	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	796.49000		0.79649	726.93000	0.72693	796.490		24.58	0.13	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.29	Put	15,164.59000		15.16459	15,672.00000	15.67200	15,164.590		24.58	0.80	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.84	Put	11,831.56000		11.83156	12,291.45000	12.29145	11,831.560		24.58	0.72	0.00	0	405.0
R2044	On 06/05/2021	Bond Future			12.57690		73.85958	12.68993	73.23201			21.93	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2048	On 06/08/2020	Bond Future			11.81745		79.05467	11.90625	78.50011			22.87	0.00	632,437.36	8	110,796.0
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	3,000.0
R2048	On 06/08/2020	Bond Future	9.25	Call	0.07000		0.00007	0.06000	0.00006	0.070		21.05	0.00	0.00	0	20,640.0
R2048	On 06/08/2020	Bond Future	10.35	Call	30.63000		0.03063	24.69000	0.02469	30.630		21.05	0.02	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	10.85	Call	188.98000		0.18898	155.35000	0.15535	188.980		21.05	0.09	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	11.10	Call	399.11000		0.39911	333.03000	0.33303	399.110		21.18	0.17	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	11.80	Call	1,917.09000		1.91709	1,684.70000	1.68470	1,917.090		22.56	0.50	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	12.25	Call	3,586.10000		3.58610	3,234.54000	3.23454	3,586.100		23.29	0.71	0.00	0	814.0
R2048	On 06/08/2020	Bond Future	12.75	Call	5,863.62000		5.86362	5,415.91000	5.41591	5,863.620		24.60	0.86	0.00	0	814.0
R2048	On 05/11/2020	Bond Future			12.04108		75.47612	12.13384	74.91615			26.43	0.00	0.00	0	250.0
R2048	On 05/11/2020	Bond Future	10.00	Call	616.77000		0.61677	559.63000	0.55963	616.770		25.08	0.12	0.00	0	800.0
R2048	On 05/11/2020	Bond Future	11.00	Call	1,879.31000		1.87931	1,733.58000	1.73358	1,879.310		25.08	0.30	0.00	0	800.0
R2048	On 04/02/2021	Bond Future			12.27130		76.35243	12.36840	75.78635			24.60	0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			12.49998		72.84378	12.60157	72.27111			22.34	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208	On 06/08/2020	Bond Future			3.49871		104.48638	3.49660	104.48771			0.30	0.00	0.00	0	23,391.0
R208	On 05/11/2020	Bond Future			2.98761		102.19554	2.98287	102.19739			0.22	0.00	0.00	0	0.0
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209	On 06/08/2020	Bond Future			11.18773		66.18370	11.29134	65.64050			22.15	0.00	0.00	0	59,872.0
R209	On 05/11/2020	Bond Future			11.39538		63.74075	11.50293	63.19211			26.17	0.00	0.00	0	0.0
R209	On 04/02/2021	Bond Future			11.60292		64.48113	11.71462	63.92640			24.18	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.81617		62.10515	11.93227	61.54400			22.24	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0

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 06/08/2020	Bond Future	182.43133	182.43133		183.32911	183.32911				0.00	0.00	0	1,957.0
R210	On 05/11/2020	Bond Future	181.72193	181.72193		182.63019	182.63019				0.00	0.00	0	0.0
R210	On 04/02/2021	Bond Future	183.87429	183.87429		184.79413	184.79413				0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future	183.38881	183.38881		184.32019	184.32019				0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R212	On 06/08/2020	Bond Future	165.53983	165.53983		165.57515	165.57515				0.00	0.00	0	7,008.0
R212	On 05/11/2020	Bond Future	167.32352	167.32352		167.36002	167.36002				0.00	0.00	0	0.0
R212	On 04/02/2021	Bond Future	167.01056	167.01056		167.04825	167.04825				0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future	169.03121	169.03121		169.06974	169.06974				0.00	0.00	0	0.0
R212	On 31/01/2022	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R213	On 06/08/2020	Bond Future	10.14844	83.02475		10.20655	82.70587			16.59	0.00	0.00	0	17,142.0
R213	On 05/11/2020	Bond Future	10.36075	80.37023		10.42115	80.04843			19.44	0.00	0.00	0	0.0
R213	On 04/02/2021	Bond Future	10.57749	81.30306		10.64040	80.97788			18.03	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future	10.79445	78.73585		10.85997	78.40701			16.36	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R214	On 06/08/2020	Bond Future	11.42606	64.18929		11.52968	63.64141			23.50	0.00	0.00	0	19,898.0
R214	On 05/11/2020	Bond Future	11.62961	61.58852		11.73732	61.03516			27.80	0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future	11.83746	62.30350		11.94960	61.74403			25.63	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	12.04312	59.76322		12.15979	59.19728			23.62	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
Total for Derivatives :												158,582,549.37	3,541	1 282 539.0
Grand Total:												158,582,549.37	3,541	1 282 539.0