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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/09/2020

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	90.48000	90.48000	90.54000	90.54000					0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	754.98500	754.98500	754.37700	754.37700					0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	762.71900	762.71900	762.09900	762.09900					0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	770.87300	770.87300	770.18500	770.18500					0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	779.16700	779.16700	778.43400	778.43400					0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	820.57800	820.57800	823.65700	823.65700					0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	828.98400	828.98400	832.08800	832.08800					0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	837.84700	837.84700	840.91700	840.91700					0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	846.86200	846.86200	849.92400	849.92400					0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	719.65600	719.65600	721.76400	721.76400					0.00	0.00	0	209.00
ALBI	On 04/02/2021	Index Future	727.02900	727.02900	729.15100	729.15100					0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	734.80100	734.80100	736.88800	736.88800					0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	742.70700	742.70700		744.78100	744.78100			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 05/11/2020	Bond Future	11.93326	72.36876		11.87486	72.66728			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.21285	73.11065		12.15197	73.41165			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.49427	70.11830		12.43191	70.41670			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.79220	70.88134		12.72774	71.17952			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 05/11/2020	Bond Future	12.36312	71.49862		12.29938	71.85834			0.00	0.00	0	4,789.00
ES42	On 04/02/2021	Bond Future	12.62456	72.23228		12.55796	72.59512			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	12.89787	68.74749		12.82914	69.10838			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.17958	69.49605		13.10818	69.85747			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 05/11/2020	GOVI	710.94800	710.94800		713.02700	713.02700			0.00	0.00	0	1,008.00
GOVI	On 04/02/2021	GOVI	718.23100	718.23100		720.32500	720.32500			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	725.91000	725.91000		727.96800	727.96800			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	733.72000	733.72000		735.76500	735.76500			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	144.40386	144.40386		144.49969	144.49969			0.00	0.00	0	3,891.00
I2025	On 04/02/2021	Bond Future	144.41079	144.41079		144.50642	144.50642			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	145.99058	145.99058		146.07557	146.07557			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	146.08201	146.08201		146.16075	146.16075			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 05/11/2020	Bond Future	102.77191	102.77191		102.99098	102.99098			0.00	5,344,139.32	52	5,030.00
I2029	On 04/02/2021	Bond Future	103.85080	103.85080		104.07136	104.07136			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	103.84706	103.84706		104.06159	104.06159			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	105.00118	105.00118		105.21302	105.21302			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 05/11/2020	Bond Future	97.14274	97.14274		97.38249	97.38249			0.00	0.00	0	10,355.00
I2033	On 04/02/2021	Bond Future	98.16254	98.16254		98.40400	98.40400			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	98.02008	98.02008		98.25636	98.25636			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	99.10945	99.10945		99.34346	99.34346			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 05/11/2020	Bond Future	108.55558	108.55558		108.53205	108.53205			0.00	0.00	0	10,764.00
I2038	On 04/02/2021	Bond Future	107.99741	107.99741		107.97295	107.97295			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	109.17911	109.17911		109.14554	109.14554			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	108.67024	108.67024		108.63094	108.63094			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 05/11/2020	Bond Future	96.74795	96.74795		96.89238	96.89238			0.00	0.00	0	16,197.00
I2046	On 04/02/2021	Bond Future	97.76372	97.76372		97.90891	97.90891			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	97.04236	97.04236		97.18123	97.18123			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	98.12100	98.12100		98.25662	98.25662			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 05/11/2020	Bond Future	99.41334	99.41334		99.76128	99.76128			0.00	0.00	0	13,962.00
I2050	On 04/02/2021	Bond Future	98.56609	98.56609		98.91678	98.91678			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	99.64460	99.64460		99.99092	99.99092			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	98.82343	98.82343		99.16884	99.16884			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 05/11/2020	Index Future	261.38100	261.38100		261.63600	261.63600			0.00	0.00	0	1,203.00
I GOV	On 04/02/2021	Index Future	264.12300	264.12300		264.37800	264.37800			0.00	0.00	0	0.00
I GOV	On 06/05/2021	Index Future	267.01000	267.01000		267.24700	267.24700			0.00	0.00	0	0.00
I GOV	On 05/08/2021	Index Future	269.94600	269.94600		270.17300	270.17300			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.41500	96.58500		3.44500	96.55500			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.34500	96.65500		3.41500	96.58500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.35000	96.65000		3.42000	96.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.32000	96.68000		3.41000	96.59000			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.36000	96.64000		3.42000	96.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.39000	96.61000		3.44000	96.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.36500	96.63500		3.46500	96.53500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.45500	96.54500		3.55500	96.44500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.60000	96.40000		3.68000	96.32000			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.78000	96.22000		3.87000	96.13000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.94500	96.05500		4.02500	95.97500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.16000	95.84000		4.25000	95.75000			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.36505	119.26538		7.38324	119.16892		8.00	0.00	43,412,598.32	364	89,894.00

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R186	On 05/11/2020	Bond Future	6.50	Call	184.44000	0.18444	180.03000	0.18003	184.440	7.70	0.11	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	715.93000	0.71593	697.89000	0.69789	715.930	7.82	0.31	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,896.01000	1.89601	1,853.27000	1.85327	1,896.010	8.00	0.58	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	3,086.09000	3.08609	3,025.35000	3.02535	3,086.090	8.17	0.75	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,732.71000	3.73271	3,664.61000	3.66461	3,732.710	8.28	0.81	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	5,225.05000	5.22505	5,144.82000	5.14482	5,225.050	8.56	0.90	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	10.71000	0.01071	12.31000	0.01231	10.710	8.69	0.01	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.54666	115.20909	7.56609	115.11073		7.81	0.00	0.00	0	0.00
R186	On 04/02/2021	Bond Future	8.00	Put	1,338.94000	1.33894	1,379.62000	1.37962	1,338.940	7.90	0.34	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.73628	116.44249	7.75883	116.33370		7.51	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.94368	112.42811	7.96888	112.31251		7.24	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 05/11/2020	Bond Future			314.87480	314.87480	314.81911	314.81911			0.00	21,411,486.40	68	2,936.00
R197	On 04/02/2021	Bond Future			310.32442	310.32442	310.26569	310.26569			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			313.71974	313.71974	313.63521	313.63521			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			309.19954	309.19954	309.09883	309.09883			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 05/11/2020	Bond Future			217.40597	217.40597	217.80650	217.80650			0.00	0.00	0	7,870.00
R202	On 04/02/2021	Bond Future			215.51558	215.51558	215.91879	215.91879			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			217.87343	217.87343	218.26326	218.26326			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			216.04185	216.04185	216.42563	216.42563			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 05/11/2020	Bond Future			4.47509	108.60379	4.50954	108.52582		1.80	0.00	6,950,642.56	64	34,474.00
R2023	On 04/02/2021	Bond Future			4.52546	109.71715	4.56497	109.63748		1.87	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.55319	106.98389	4.60343	106.89467		1.79	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.58391	108.14777	4.64626	108.05233		1.53	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 05/11/2020	Bond Future			9.37698	93.81695	9.31285	94.18659		13.77	0.00	0.00	0	92,820.00
R2030	On 05/11/2020	Bond Future	8.10	Call	139.90000	0.13990	172.60000	0.17260	139.900	13.03	0.07	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	261.83000	0.26183	315.25000	0.31525	261.830	13.03	0.11	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	275.04000	0.27504	330.51000	0.33051	275.040	13.03	0.12	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	412.12000	0.41212	487.24000	0.48724	412.120	13.05	0.16	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	647.22000	0.64722	750.73000	0.75073	647.220	13.17	0.23	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	831.01000	0.83101	953.57000	0.95357	831.010	13.26	0.28	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	847.79000	0.84779	971.99000	0.97199	847.790	13.27	0.28	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	1,170.04000	1.17004	1,322.81000	1.32281	1,170.040	13.42	0.35	0.00	0	15,414.00	
R2030	On 05/11/2020	Bond Future	9.04	Call	1,191.10000	1.19110	1,345.58000	1.34558	1,191.100	13.42	0.36	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	1,638.61000	1.63861	1,825.67000	1.82567	1,638.610	13.58	0.44	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.49	Put	1,738.93000	1.73893	1,599.12000	1.59912	1,738.930	13.76	0.44	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.60	Put	1,479.13000	1.47913	1,356.11000	1.35611	1,479.130	13.85	0.39	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	1,457.08000	1.45708	1,335.53000	1.33553	1,457.080	13.86	0.39	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.65	Put	1,371.42000	1.37142	1,255.67000	1.25567	1,371.420	13.89	0.37	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	990.55000	0.99055	902.50000	0.90250	990.550	14.11	0.29	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	9.99	Put	805.10000	0.80510	731.69000	0.73169	805.100	14.27	0.25	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	719.26000	0.71926	652.92000	0.65292	719.260	14.36	0.23	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	430.96000	0.43096	389.67000	0.38967	430.960	14.81	0.15	0.00	0	8,000.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	363.96000	0.36396	328.80000	0.32880	363.960	14.96	0.13	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.58866	90.77471	9.52181	91.14737		13.55	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.20	Call	601.87000	0.60187	669.62000	0.66962	601.870	12.94	0.16	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	753.43000	0.75343	833.78000	0.83378	753.430	12.94	0.19	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	763.79000	0.76379	844.98000	0.84498	763.790	12.94	0.19	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,429.81000	1.42981	1,557.30000	1.55730	1,429.810	13.00	0.31	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	1,940.03000	1.94003	2,095.69000	2.09569	1,940.030	13.16	0.38	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	9.20	Call	2,117.69000	2.11769	2,282.16000	2.28216	2,117.690	13.21	0.40	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	1,773.30000	1.77330	1,666.03000	1.66603	1,773.300	13.91	0.32	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			9.80818	91.74690	9.73970	92.11606		12.97	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	7.97	Call	677.65000	0.67765	738.95000	0.73895	677.650	12.38	0.15	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.22	Put	5,610.95000	5.61095	5,394.40000	5.39440	5,610.950	12.50	0.61	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.92	Put	3,529.13000	3.52913	3,372.14000	3.37214	3,529.130	12.92	0.45	0.00	0	700.00	
R2030	On 05/08/2021	Bond Future			10.04718	88.73994	9.97630	89.10860		12.46	0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future			10.28705	87.42779	10.22318	87.81182		16.88	0.00	2,098,266.96	24	119,950.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	173.34000	0.17334	210.33000	0.21033	173.340	15.83	0.07	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	262.16000	0.26216	313.29000	0.31329	262.160	15.83	0.10	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	555.29000	0.55529	644.51000	0.64451	555.290	16.01	0.19	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	789.84000	0.78984	903.70000	0.90370	789.840	16.19	0.24	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	920.92000	0.92092	848.11000	0.84811	920.920	17.94	0.24	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	812.34000	0.81234	747.53000	0.74753	812.340	18.11	0.22	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.51251	88.32427	10.44605	88.71159		15.89	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	503.80000	0.50380	559.95000	0.55995	503.800	15.10	0.12	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	979.80000	0.97980	1,073.13000	1.07313	979.800	15.10	0.21	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	2,790.33000	2.79033	2,649.30000	2.64930	2,790.330	16.17	0.40	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			10.74321	85.12491	10.67515	85.50926		15.86	0.00	0.00	0	0.00	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,256.12000	3.25612	3,436.25000	3.43625	3,256.120	15.55	0.44	0.00	0	736.00	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,201.41000	1.20141	1,141.01000	1.14101	1,201.410	17.00	0.18	0.00	0	736.00	
R2032	On 05/08/2021	Bond Future			10.98682	86.05133	10.91653	86.43567		14.53	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	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 05/11/2020	Bond Future			11.05428	86.22837		10.98016	86.69577		19.17	0.00	3,104,221.32	36	106,275.00
R2035	On 04/02/2021	Bond Future			11.29453	87.11234		11.21732	87.58382		17.96	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	8,747.31000	8.74731	8,402.94000	8.40294	8,747.310		16.96	0.76	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	4,477.43000	4.47743	4,252.41000	4.25241	4,477.430		17.86	0.52	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.53164	83.57017		11.45233	84.03978		17.85	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	1,785.16000	1.78516	1,923.94000	1.92394	1,785.160		16.97	0.27	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call	2,890.43000	2.89043	3,083.09000	3.08309	2,890.430		17.24	0.38	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put	5,474.09000	5.47409	5,246.84000	5.24684	5,474.090		17.70	0.51	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put	4,775.80000	4.77580	4,569.89000	4.56989	4,775.800		17.89	0.47	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put	3,607.33000	3.60733	3,441.72000	3.44172	3,607.330		18.39	0.38	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put	2,261.83000	2.26183	2,148.92000	2.14892	2,261.830		19.12	0.26	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future			11.78513	84.47960		11.70303	84.95017		16.25	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			11.29469	81.74619		11.22564	82.17495		20.37	0.00	0.00	0	138,739.00
R2037	On 04/02/2021	Bond Future			11.52676	78.32999		11.45489	78.76247		20.14	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	546.75000	0.54675	608.46000	0.60846	546.750		19.06	0.12	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	8,859.80000	8.85980	8,545.92000	8.54592	8,859.800		19.06	0.76	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	1,487.21000	1.48721	1,618.44000	1.61844	1,487.210		19.06	0.27	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	6,446.62000	6.44662	6,185.59000	6.18559	6,446.620		19.45	0.64	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	3,056.08000	3.05608	2,904.30000	2.90430	3,056.080		20.62	0.39	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	5,490.59000	5.49059	5,777.56000	5.77756	5,490.590		20.73	0.63	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	606.98000	0.60698	567.86000	0.56786	606.980		21.70	0.11	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.76427	79.16911		11.69046	79.59973		19.04	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			12.02007	75.77508		11.94363	76.20649		18.33	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 05/11/2020	Bond Future			11.47900	83.39427		11.40474	83.87879		21.29	0.00	0.00	0	72,600.00
R2040	On 05/11/2020	Bond Future	9.50	Call	48.30000	0.04830	62.55000	0.06255	48.300		19.58	0.02	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	93.23000	0.09323	117.87000	0.11787	93.230		19.58	0.04	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	187.33000	0.18733	230.72000	0.23072	187.330		19.58	0.07	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call	319.85000	0.31985	385.90000	0.38590	319.850		19.58	0.11	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	1,458.34000	1.45834	1,650.05000	1.65005	1,458.340		20.52	0.34	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	2,752.81000	2.75281	2,553.20000	2.55320	2,752.810		21.29	0.48	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	2,184.26000	2.18426	2,018.17000	2.01817	2,184.260		21.57	0.40	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.71016	79.74474		11.63278	80.23351		21.01	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	349.21000	0.34921	395.73000	0.39573	349.210		19.75	0.08	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	393.98000	0.39398	445.28000	0.44528	393.980		19.75	0.09	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	786.79000	0.78679	875.34000	0.87534	786.790		19.75	0.16	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	972.56000	0.97256	1,076.65000	1.07665	972.560		19.75	0.19	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	4,709.35000	4.70935	4,480.42000	4.48042	4,709.350		20.81	0.51	0.00	0	500.00

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 04/02/2021	Bond Future	11.74	Put	4,167.19000	4.16719	3,957.96000	3.95796	4,167.190	21.00	0.47	0.00	0	800.00	
R2040	On 06/05/2021	Bond Future			11.94642	80.59909	11.86675	81.08649		19.67	0.00	0.00	0	0.00	
R2040	On 05/08/2021	Bond Future			12.20089	76.97031	12.11821	77.45904		18.87	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 05/11/2020	Bond Future			11.54965	79.94161	11.49585	80.29108		22.29	0.00	0.00	0	47,298.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	4.24000	0.00424	5.57000	0.00557	4.240	20.55	0.00	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	19.76000	0.01976	24.84000	0.02484	19.760	20.55	0.01	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	23.36000	0.02336	29.23000	0.02923	23.360	20.55	0.01	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	75.20000	0.07520	90.86000	0.09086	75.200	20.55	0.03	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	147.78000	0.14778	174.90000	0.17490	147.780	20.55	0.05	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	167.74000	0.16774	197.75000	0.19775	167.740	20.55	0.06	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	176.33000	0.17633	207.55000	0.20755	176.330	20.55	0.06	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	4,743.53000	4.74353	4,536.70000	4.53670	4,743.530	21.60	0.66	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	4,255.28000	4.25528	4,063.86000	4.06386	4,255.280	21.80	0.62	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	3,421.87000	3.42187	3,259.13000	3.25913	3,421.870	22.13	0.54	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	3,242.06000	3.24206	3,085.95000	3.08595	3,242.060	22.20	0.53	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			11.77405	76.38175	11.71796	76.73421		21.99	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	410.76000	0.41076	450.11000	0.45011	410.760	20.72	0.09	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	11,323.13000	11.32313	11,047.13000	11.04713	11,323.130	20.72	0.81	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	8,063.52000	8.06352	7,831.03000	7.83103	8,063.520	20.84	0.70	0.00	0	265.00	
R2044	On 06/05/2021	Bond Future			12.00316	77.20007	11.94562	77.55000		20.61	0.00	0.00	0	0.00	
R2044	On 05/08/2021	Bond Future			12.24981	73.65949	12.19020	74.00946		19.79	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 05/11/2020	Bond Future			11.50786	78.85131	11.45398	79.20784		22.92	0.00	115,280,615.22	1,462	112,233.00	
R2048	On 05/11/2020	Bond Future	10.00	Call	170.87000	0.17087	201.64000	0.20164	170.870	21.06	0.06	0.00	0	950.00	
R2048	On 05/11/2020	Bond Future	11.00	Call	1,422.10000	1.42210	1,564.28000	1.56428	1,422.100	22.08	0.33	0.00	0	950.00	
R2048	On 04/02/2021	Bond Future			11.73042	79.65962	11.67417	80.01924		21.34	0.00	0.00	0	0.00	
R2048	On 04/02/2021	Bond Future	10.75	Call	1,696.35000	1.69635	1,812.75000	1.81275	1,696.350	20.06	0.28	0.00	0	2,590.00	
R2048	On 04/02/2021	Bond Future	11.50	Call	3,607.48000	3.60748	3,793.94000	3.79394	3,607.480	21.06	0.47	0.00	0	2,590.00	
R2048	On 06/05/2021	Bond Future			11.94931	76.10085	11.89158	76.45795		21.09	0.00	0.00	0	0.00	
R2048	On 05/08/2021	Bond Future			12.18273	76.92898	12.12292	77.28621		19.06	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 05/11/2020	Bond Future			3.51861	101.98873	3.41644	102.02845		0.17	0.00	0.00	0	7,525.00	
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R209	On 05/11/2020	Bond Future			10.88948	66.41888	10.83062	66.74123		21.38	0.00	1,726,890.88	26	28,041.00	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 04/02/2021	Bond Future			11.09468	67.09997		11.03367	67.42513		20.19	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.30308	64.67822		11.24075	65.00148		20.43	0.00	0.00	0	1,850.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,978.75000	1.97875		2,092.44000	2.09244	1,978.750	19.54	0.32	0.00	0	3,750.00
R209	On 06/05/2021	Bond Future	11.25	Put	4,417.77000	4.41777		4,274.36000	4.27436	4,417.770	20.43	0.48	0.00	0	4,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,475.93000	2.47593		2,386.90000	2.38690	2,475.930	21.90	0.31	0.00	0	4,000.00
R209	On 05/08/2021	Bond Future			11.52092	65.38213		11.45677	65.70570		18.86	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 05/11/2020	Bond Future			189.90697	189.90697		189.86995	189.86995			0.00	7,976,092.74	42	2,264.00
R210	On 04/02/2021	Bond Future			191.90064	191.90064		191.86173	191.86173			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			191.28506	191.28506		191.23027	191.23027			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			193.41108	193.41108		193.34633	193.34633			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 05/11/2020	Bond Future			169.43947	169.43947		169.41984	169.41984			0.00	0.00	0	6,967.00
R212	On 04/02/2021	Bond Future			168.91895	168.91895		168.89773	168.89773			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			170.76701	170.76701		170.73186	170.73186			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			170.33213	170.33213		170.28822	170.28822			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 05/11/2020	Bond Future			9.83404	83.25158		9.78542	83.52450		15.87	0.00	6,327,120.08	76	16,432.00
R213	On 04/02/2021	Bond Future			10.04934	84.10498		9.99879	84.38005		14.98	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.26237	81.47586		10.21098	81.74721		15.03	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.49090	82.36237		10.43807	82.63260		13.86	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 05/11/2020	Bond Future			11.17276	64.03097		11.10861	64.38674		22.97	0.00	35,153,002.53	549	19,874.00
R214	On 04/02/2021	Bond Future			11.37829	64.68738		11.31164	65.04629		21.63	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			11.57973	62.10260		11.51143	62.46022		21.91	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future			11.79337	62.77841		11.72286	63.13683		20.16	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

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
Total for Derivatives :											248,785,076.33	2,763	1 273 238.00
Grand Total:											248,785,076.33	2,763	1 273 238.00