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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/03/2020

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	94.29000	94.29000		94.33000	94.33000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	699.75600	699.75600		701.54600	701.54600			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	712.09800	712.09800		713.92000	713.92000			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	724.68900	724.68900		726.54200	726.54200			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	737.50200	737.50200		739.38700	739.38700			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	795.09200	795.09200		799.30800	799.30800			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	809.11600	809.11600		813.40700	813.40700			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	823.42200	823.42200		827.78800	827.78800			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	837.98000	837.98000		842.42200	842.42200			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	707.60100	707.60100		711.06300	711.06300			0.00	0.00	0	222.00
ALBI	On 06/08/2020	Index Future	720.08200	720.08200		723.60500	723.60500			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	732.81400	732.81400		736.39800	736.39800			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	745.77000	745.77000		749.41700	749.41700			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
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 07/05/2020	Bond Future	11.28278	75.38443		11.20536	75.81280				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.42120	76.72854		11.34082	77.16452				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.56543	74.27929		11.48204	74.72259				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	11.72191	75.59158		11.63527	76.04237				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 07/05/2020	Bond Future	11.61875	75.79163		11.55154	76.21276				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.75339	77.14299		11.68365	77.57154				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.89265	74.22864		11.82027	74.66444				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	12.03847	75.53939		11.96335	75.98251				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 07/05/2020	GOVI	699.54300	699.54300		702.97300	702.97300				0.00	6,995,430.00	1	1,179.00
GOVI	On 06/08/2020	GOVI	711.88200	711.88200		715.37300	715.37300				0.00	0.00	0	0.00
GOVI	On 05/11/2020	GOVI	724.46900	724.46900		728.02100	728.02100				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	737.27800	737.27800		740.89100	740.89100				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	136.80522	136.80522		137.02572	137.02572				0.00	0.00	0	2,067.00
I2025	On 06/08/2020	Bond Future	137.77151	137.77151		137.99584	137.99584				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	140.21284	140.21284		140.44065	140.44065				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	141.19425	141.19425		141.42551	141.42551				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 07/05/2020	Bond Future	99.51895	99.51895		99.51855	99.51855				0.00	0.00	0	3,814.00
I2029	On 06/08/2020	Bond Future	101.31798	101.31798		101.31743	101.31743				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	101.97006	101.97006		101.96913	101.96913				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	103.79572	103.79572		103.79428	103.79428				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
I2033	On 07/05/2020	Bond Future	99.05480	99.05480		99.44003	99.44003				0.00	0.00	0	6,993.00
I2033	On 06/08/2020	Bond Future	100.84537	100.84537		101.23751	101.23751				0.00	0.00	0	0.00

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I2033	On 05/11/2020	Bond Future			101.41083		101.41083		101.80952	101.80952			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			103.22655		103.22655		103.63192	103.63192			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 07/05/2020	Bond Future			114.76179		114.76179		115.56528	115.56528			0.00	0.00	0	10,928.00
I2038	On 06/08/2020	Bond Future			115.14138		115.14138		115.95915	115.95915			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			117.18154		117.18154		118.01335	118.01335			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			117.55936		117.55936		118.40557	118.40557			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 07/05/2020	Bond Future			103.84195		103.84195		104.48603	104.48603			0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future			105.71895		105.71895		106.37464	106.37464			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			105.79570		105.79570		106.46262	106.46262			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			107.68975		107.68975		108.36797	108.36797			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 07/05/2020	Bond Future			107.26823		107.26823		106.64974	106.64974			0.00	0.00	0	12,944.00
I2050	On 06/08/2020	Bond Future			107.32619		107.32619		106.69654	106.69654			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			109.22808		109.22808		108.58665	108.58665			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			109.26241		109.26241		108.60911	108.60911			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			258.75500		258.75500		258.99700	258.99700			0.00	5,175,100.00	2	1,009.00
IGOV	On 06/08/2020	Index Future			263.38200		263.38200		263.62800	263.62800			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future			268.10100		268.10100		268.35100	268.35100			0.00	0.00	0	0.00
IGOV	On 04/02/2021	Index Future			272.90200		272.90200		273.15600	273.15600			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			8.17960		115.75244		8.12460	116.04976		6.54	0.00	24,423,764.84	211	86,314.00
R186	On 07/05/2020	Bond Future	7.90	Put	2,104.79000		2.10479	1,907.68000	1.90768	2,104.790	2,104.790	6.49	0.69	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	583.66000		0.58366	503.92000	0.50392	583.660	583.660	6.95	0.29	0.00	0	23,172.00
R186	On 06/08/2020	Bond Future			8.23422		112.51342		8.17628	112.81590		6.35	0.00	0.00	0	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	1,773.40000		1.77340	1,716.96000	1.71696	1,773.400	1,773.400	6.35	0.48	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future			8.29133		114.48060		8.23030	114.78802		5.65	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,100.02000		1.10002	1,259.18000	1.25918	1,100.020	1,100.020	5.49	0.34	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,225.97000		2.22597	2,447.69000	2.44769	2,225.970	2,225.970	5.69	0.53	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	670.35000		0.67035	649.80000	0.64980	670.350	670.350	6.37	0.20	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.35584		111.20189		8.29143	111.51426		5.79	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 07/05/2020	Bond Future			308.08606		308.08606		308.11002	308.11002			0.00	0.00	0	2,507.00

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
R197	On 06/08/2020	Bond Future			305.85897		305.85897		305.88311	305.88311			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			311.27863		311.27863		311.30209	311.30209			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			308.85308		308.85308		308.87538	308.87538			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 07/05/2020	Bond Future			224.65637		224.65637		224.17755	224.17755			0.00	0.00	0	8,502.00
R202	On 06/08/2020	Bond Future			224.57639		224.57639		224.08871	224.08871			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			228.55598		228.55598		228.05867	228.05867			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			228.39957		228.39957		227.89248	227.89248			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			6.19034		105.48961		6.15569	105.57972		2.29	0.00	48,419,730.99	459	65,202.00
R2023	On 06/08/2020	Bond Future			6.07725		107.37054		6.03891	107.46216		2.17	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			5.95440		105.31941		5.91177	105.41225		1.98	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.80265		107.18054		5.75459	107.27457		1.81	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 07/05/2020	Bond Future			9.27699		94.15574		9.19770	94.63129		9.90	0.00	1,523,157,405.98	16,177	89,771.00
R2030	On 07/05/2020	Bond Future	8.45	Call	112.55000		0.11255		152.37000	0.15237	112.550	9.18	0.07	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Put	3,091.06000		3.09106		2,740.26000	2.74026	3,091.060	9.51	0.76	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.85	Call	491.63000		0.49163		616.38000	0.61638	491.630	9.51	0.24	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.90	Put	2,863.39000		2.86339		2,526.75000	2.52675	2,863.390	9.57	0.73	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			9.36200		91.82523		9.27946	92.30917		9.80	0.00	0.00	0	200.00
R2030	On 06/08/2020	Bond Future	8.36	Call	373.84000		0.37384		465.26000	0.46526	373.840	9.14	0.14	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	516.20000		0.51620		631.71000	0.63171	516.200	9.23	0.18	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	1,065.40000		1.06540		1,252.94000	1.25294	1,065.400	9.51	0.31	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.20	Call	1,844.07000		1.84407		2,101.74000	2.10174	1,844.070	9.76	0.45	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	2,149.63000		2.14963		1,966.20000	1.96620	2,149.630	9.94	0.46	0.00	0	800.00
R2030	On 05/11/2020	Bond Future			9.44437		93.43061		9.35860	93.92269		8.95	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	333.67000		0.33367		416.88000	0.41688	333.670	8.28	0.11	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	530.00000		0.53000		644.67000	0.64467	530.000	8.34	0.16	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	551.02000		0.55102		668.75000	0.66875	551.020	8.35	0.17	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	756.59000		0.75659		900.60000	0.90060	756.590	8.46	0.21	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,061.47000		1.06147		1,242.06000	1.24206	1,061.470	8.60	0.27	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,279.38000		1.27938		1,480.59000	1.48059	1,279.380	8.68	0.31	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,298.70000		1.29870		1,501.71000	1.50171	1,298.700	8.69	0.32	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	1,655.58000		1.65558		1,887.58000	1.88758	1,655.580	8.81	0.37	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,677.93000		1.67793		1,911.99000	1.91199	1,677.930	8.82	0.38	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,139.25000		2.13925		2,408.63000	2.40863	2,139.250	8.94	0.44	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	2,328.48000		2.32848		2,164.04000	2.16404	2,328.480	9.24	0.43	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	1,820.00000		1.82000		1,689.35000	1.68935	1,820.000	9.53	0.36	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,495.41000		1.49541		1,387.57000	1.38757	1,495.410	9.78	0.30	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,066.43000		1.06643		988.36000	0.98836	1,066.430	10.02	0.23	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	936.69000		0.93669		867.30000	0.86730	936.690	10.02	0.21	0.00	0	3,000.00

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R2030	On 04/02/2021	Bond Future			9.53485		91.07452		9.44555	91.57492		9.28	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	793.76000		0.79376		955.49000	0.95549	793.760	8.62	0.20	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	804.64000		0.80464		969.64000	0.96964	804.640	8.62	0.20	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,562.90000		1.56290		1,831.61000	1.83161	1,562.900	8.86	0.33	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	2,120.27000		2.12027		2,432.31000	2.43231	2,120.270	9.03	0.40	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	10.20	Put	1,846.82000		1.84682		1,824.14000	1.82414	1,846.820	9.90	0.32	0.00	0	1,800.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.77121		90.37084		9.67704	90.97916		11.48	0.00	24,129,014.28	267	81,807.00
R2032	On 07/05/2020	Bond Future	8.82	Call	75.53000		0.07553		114.36000	0.11436	75.530	10.39	0.05	0.00	0	3,000.00
R2032	On 07/05/2020	Bond Future	9.00	Call	157.52000		0.15752		245.82000	0.24582	157.520	10.42	0.09	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.17	Call	309.99000		0.30999		453.91000	0.45391	309.990	10.67	0.16	0.00	0	3,000.00
R2032	On 07/05/2020	Bond Future	9.20	Call	345.42000		0.34542		500.66000	0.50066	345.420	10.71	0.17	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.30	Call	485.83000		0.48583		677.11000	0.67711	485.830	10.86	0.22	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	877.83000		0.87783		1,137.18000	1.13718	877.830	11.19	0.34	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.54	Put	2,476.09000		2.47609		2,143.58000	2.14358	2,476.090	11.24	0.64	0.00	0	3,000.00
R2032	On 06/08/2020	Bond Future			9.86307		91.98218		9.76538	92.60127		10.98	0.00	0.00	0	300.00
R2032	On 06/08/2020	Bond Future	8.79	Call	360.42000		0.36042		442.69000	0.44269	360.420	10.00	0.13	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.29	Call	1,081.04000		1.08104		1,271.94000	1.27194	1,081.040	10.55	0.29	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.91	Put	2,451.94000		2.45194		2,177.99000	2.17799	2,451.940	11.13	0.47	0.00	0	800.00
R2032	On 05/11/2020	Bond Future			9.95782		89.43262		9.85653	90.06221		10.63	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	765.28000		0.76528		900.40000	0.90040	765.280	9.94	0.20	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,027.45000		1.02745		1,194.08000	1.19408	1,027.450	10.09	0.25	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	1,685.45000		1.68545		1,920.64000	1.92064	1,685.450	10.38	0.35	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	2,101.96000		2.10196		2,373.14000	2.37314	2,101.960	10.52	0.40	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	1,116.93000		1.11693		985.77000	0.98577	1,116.930	11.86	0.22	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	998.00000		0.99800		877.92000	0.87792	998.000	11.86	0.20	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.05953		91.01251		9.95442	91.65278		10.59	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	870.49000		0.87049		1,013.67000	1.01367	870.490	9.88	0.19	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	1,663.58000		1.66358		1,933.74000	1.93374	1,663.580	10.09	0.31	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	2,015.61000		2.01561		1,892.99000	1.89299	2,015.610	11.40	0.30	0.00	0	800.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			10.12126		92.29142		10.04248	92.85004		12.52	0.00	32,394,288.42	351	118,055.00
R2035	On 07/05/2020	Bond Future	9.11	Call	59.32000		0.05932		84.80000	0.08480	59.320	11.06	0.04	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	81.89000		0.08189		115.07000	0.11507	81.890	11.09	0.05	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.55	Call	398.81000		0.39881		510.34000	0.51034	398.810	11.74	0.18	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	9.75	Call	764.78000		0.76478		938.97000	0.93897	764.780	12.16	0.28	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	831.12000		0.83112		1,015.37000	1.01537	831.120	12.20	0.30	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	1,000.31000		1.00031		1,208.57000	1.20857	1,000.310	12.30	0.34	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	775.33000		0.77533		646.95000	0.64695	775.330	13.57	0.25	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	537.51000		0.53751		443.60000	0.44360	537.510	13.98	0.19	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			10.21422		93.93694		10.13264	94.50551		12.07	0.00	0.00	0	410.00
R2035	On 06/08/2020	Bond Future	8.75	Call	146.79000		0.14679		178.55000	0.17855	146.790	10.72	0.06	0.00	0	3,000.00

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
R2035	On 06/08/2020	Bond Future	9.00	Call	277.46000		0.27746		332.00000	0.33200	277.460	10.72	0.10	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	343.20000		0.34320		426.37000	0.42637	343.200	10.72	0.11	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	1,246.01000		1.24601		1,489.98000	1.48998	1,246.010	11.37	0.30	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	2,169.83000		2.16983		2,023.32000	2.02332	2,169.830	12.29	0.40	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			10.31285		91.08055		10.22844	91.65868		11.84	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			10.42023		92.68976		10.33275	93.27772		11.82	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	5,189.02000		5.18902		4,853.64000	4.85364	5,189.020	11.74	0.55	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	2,440.42000		2.44042		2,242.24000	2.24224	2,440.420	12.76	0.31	0.00	0	650.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			10.33090		87.92219		10.25235	88.47564		13.35	0.00	0.00	0	71,241.00
R2037	On 07/05/2020	Bond Future	9.70	Call	331.09000		0.33109		425.78000	0.42578	331.090	12.29	0.15	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	875.90000		0.87590		1,063.08000	1.06308	875.900	12.96	0.31	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			10.43071		85.22999		10.34939	85.79325		13.51	0.00	0.00	0	300.00
R2037	On 05/11/2020	Bond Future			10.52687		86.71994		10.44285	87.29273		12.65	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			10.63067		83.99476		10.54373	84.57727		13.27	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	1,578.89000		1.57889		1,720.89000	1.72089	1,578.890	12.55	0.27	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	5,253.53000		5.25353		4,915.94000	4.91594	5,253.530	13.15	0.55	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.85	Put	3,608.76000		3.60876		3,343.47000	3.34347	3,608.760	13.60	0.42	0.00	0	72.00
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 07/05/2020	Bond Future			10.43040		90.62669		10.35185	91.21956		13.79	0.00	0.00	0	47,428.00
R2040	On 07/05/2020	Bond Future	9.50	Call	97.94000		0.09794		135.82000	0.13582	97.940	12.24	0.05	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	440.62000		0.44062		559.65000	0.55965	440.620	13.05	0.18	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	720.69000		0.72069		888.04000	0.88804	720.690	13.40	0.26	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	1,080.84000		1.08084		1,301.64000	1.30164	1,080.840	13.63	0.34	0.00	0	7,500.00
R2040	On 06/08/2020	Bond Future			10.52936		87.73209		10.44806	88.33552		13.99	0.00	0.00	0	600.00
R2040	On 06/08/2020	Bond Future	9.57	Call	568.45000		0.56845		731.92000	0.73192	568.450	12.55	0.16	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	1,613.16000		1.61316		1,893.50000	1.89350	1,613.160	13.42	0.34	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	2,311.20000		2.31120		2,171.63000	2.17163	2,311.200	14.37	0.39	0.00	0	800.00
R2040	On 05/11/2020	Bond Future			10.62451		89.26580		10.54055	89.87940		13.11	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	786.42000		0.78642		889.51000	0.88951	786.420	11.93	0.18	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	1,196.02000		1.19602		1,337.61000	1.33761	1,196.020	12.23	0.24	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	1,821.38000		1.82138		2,010.47000	2.01047	1,821.380	12.58	0.32	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	2,468.23000		2.46823		2,704.65000	2.70465	2,468.230	12.84	0.40	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,738.15000		1.73815		1,572.12000	1.57212	1,738.150	14.57	0.26	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,386.28000		1.38628		1,245.90000	1.24590	1,386.280	14.57	0.22	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			10.72705		86.33507		10.64019	86.95919		13.79	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	1,201.19000		1.20119		1,321.19000	1.32119	1,201.190	12.89	0.21	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	1,325.86000		1.32586		1,472.65000	1.47265	1,325.860	12.89	0.23	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	2,409.47000		2.40947		2,685.60000	2.68560	2,409.470	13.19	0.35	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	2,890.87000		2.89087		3,195.26000	3.19526	2,890.870	13.35	0.40	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	2,366.60000		2.36660		2,247.64000	2.24764	2,366.600	14.78	0.29	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	2,091.24000		2.09124	1,917.79000	1.91779		2,091.240	15.05	0.26	0.00	0	800.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future			10.48863		87.31490	10.42533	87.79721			14.53	0.00	0.00	0	78,234.00
R2044	On 07/05/2020	Bond Future	9.26	Call	22.94000		0.02294	32.29000	0.03229		22.940	12.78	0.01	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	32.84000		0.03284	46.19000	0.04619		32.840	12.78	0.02	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	58.63000		0.05863	81.92000	0.08192		58.630	12.78	0.03	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	409.65000		0.40965	565.43000	0.56543		409.650	13.27	0.17	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	508.11000		0.50811	685.48000	0.68548		508.110	13.42	0.20	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	526.06000		0.52606	707.02000	0.70702		526.060	13.44	0.21	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	1,077.00000		1.07700	1,015.44000	1.01544		1,077.000	15.11	0.31	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	709.15000		0.70915	679.33000	0.67933		709.150	15.62	0.22	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	616.42000		0.61642	592.03000	0.59203		616.420	15.81	0.20	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.58457		84.48658	10.51910	84.97738			14.75	0.00	0.00	0	500.00
R2044	On 06/08/2020	Bond Future	9.01	Call	122.30000		0.12230	143.95000	0.14395		122.300	13.09	0.04	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	306.58000		0.30658	354.03000	0.35403		306.580	13.09	0.10	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	644.67000		0.64467	730.32000	0.73032		644.670	13.40	0.17	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	1,282.43000		1.28243	1,423.81000	1.42381		1,282.430	13.99	0.29	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	2,154.11000		2.15411	1,978.85000	1.97885		2,154.110	15.41	0.36	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,798.51000		1.79851	1,646.93000	1.64693		1,798.510	15.73	0.31	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.67665		85.96355	10.60907	86.46264			13.82	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	217.51000		0.21751	245.22000	0.24522		217.510	12.58	0.06	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	504.68000		0.50468	561.87000	0.56187		504.680	12.58	0.12	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	552.87000		0.55287	614.62000	0.61462		552.870	12.58	0.13	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	1,107.36000		1.10736	1,214.37000	1.21437		1,107.360	12.89	0.22	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	1,658.33000		1.65833	1,802.28000	1.80228		1,658.330	13.22	0.30	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	1,784.41000		1.78441	1,936.07000	1.93607		1,784.410	13.28	0.32	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	1,835.96000		1.83596	1,990.72000	1.99072		1,835.960	13.31	0.32	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	2,754.39000		2.75439	2,564.38000	2.56438		2,754.390	14.56	0.37	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	2,499.80000		2.49980	2,323.74000	2.32374		2,499.800	14.75	0.34	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	2,082.97000		2.08297	1,931.20000	1.93120		2,082.970	15.14	0.29	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	1,995.59000		1.99559	1,849.14000	1.84914		1,995.590	15.23	0.28	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			10.77568		83.09968	10.70582	83.60721			14.55	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	1,415.02000		1.41502	1,565.46000	1.56546		1,415.020	13.60	0.24	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	6,596.34000		6.59634	6,352.67000	6.35267		6,596.340	14.13	0.60	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	4,368.48000		4.36848	4,207.55000	4.20755		4,368.480	14.63	0.46	0.00	0	405.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future			10.47350		86.23084	10.40999	86.72665			14.97	0.00	210,317,018.76	2,439	91,766.00
R2048	On 07/05/2020	Bond Future	9.69	Call	176.48000		0.17648	260.76000	0.26076		176.480	13.24	0.09	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	3,254.90000		3.25490	3,009.46000	3.00946		3,254.900	14.40	0.66	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	1,312.10000		1.31210	1,226.21000	1.22621		1,312.100	15.32	0.36	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			10.56170		87.76830	10.49607	88.27291			14.45	0.00	0.00	0	400.00
R2048	On 06/08/2020	Bond Future	9.00	Call	119.42000		0.11942	141.41000	0.14141		119.420	12.82	0.04	0.00	0	3,000.00

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
R2048	On 06/08/2020	Bond Future	9.25	Call	238.52000		0.23852		278.24000	0.27824	238.520	12.82	0.08	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.65411		84.86739		10.58633	85.38056		14.24	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future			10.75384		86.36680		10.68375	86.88860		14.25	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 07/05/2020	Bond Future			5.90162		101.48736		5.89241	101.49525		0.52	0.00	14,512,692.48	143	17,945.00
R208	On 06/08/2020	Bond Future			5.39334		103.29690		5.38054	103.30486		0.42	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			4.26014		101.70130		4.24014	101.70904		0.24	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 07/05/2020	Bond Future			10.18403		70.04744		10.10535	70.52097		14.65	0.00	0.00	0	70,009.00
R209	On 06/08/2020	Bond Future			10.27197		71.29643		10.19075	71.77836		14.00	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future			10.36175		69.39311		10.27795	69.88327		13.48	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			10.45696		70.61906		10.37046	71.11752		13.49	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 07/05/2020	Bond Future			184.24297		184.24297		184.96736	184.96736			0.00	0.00	0	1,935.00
R210	On 06/08/2020	Bond Future			187.57348		187.57348		188.31086	188.31086			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			188.17396		188.17396		188.92361	188.92361			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			191.54279		191.54279		192.30489	192.30489			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 07/05/2020	Bond Future			164.66202		164.66202		164.73778	164.73778			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future			165.34281		165.34281		165.41978	165.41978			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.27265		168.27265		168.35037	168.35037			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			168.95558		168.95558		169.03391	169.03391			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 07/05/2020	Bond Future			9.53458		84.51885		9.45536	84.98706		11.20	0.00	1,605,858.15	19	15,444.00
R213	On 06/08/2020	Bond Future			9.61619		86.02587		9.53403	86.50234		10.65	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future			9.70445		83.98166		9.61928	84.46616		10.15	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			9.80146		85.46562		9.71302	85.95833		10.11	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

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
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 07/05/2020			Bond Future	10.36649	68.53967	10.29784	68.96832		15.70	0.00	84,509,413.11	1,233	20,540.00
R214	On 07/05/2020	9.31	Call	Bond Future	68.50000	0.06850	88.33000	0.08833	68.500	14.38	0.04	0.00	0	1,250.00
R214	On 07/05/2020	9.91	Call	Bond Future	598.46000	0.59846	713.89000	0.71389	598.460	15.15	0.25	0.00	0	1,250.00
R214	On 07/05/2020	10.66	Put	Bond Future	1,012.30000	1.01230	881.08000	0.88108	1,012.300	16.53	0.33	0.00	0	1,250.00
R214	On 06/08/2020			Bond Future	10.45118	69.76169	10.38036	70.19794		15.05	0.00	0.00	0	300.00
R214	On 05/11/2020			Bond Future	10.54007	67.68653	10.46706	68.13017		14.61	0.00	0.00	0	0.00
R214	On 04/02/2021			Bond Future	10.63591	68.88245	10.56054	69.33365		14.62	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 :												1,975,639,717.01	21,302	1 345 350.00
Grand Total:												1,975,639,717.01	21,302	1 345 350.00