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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/10/2020

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	90.31000	90.31000	90.29000	90.29000					0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	756.87100	756.87100	758.51200	758.51200					0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	764.37700	764.37700	766.12300	766.12300					0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	772.62700	772.62700	774.34500	774.34500					0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	781.04200	781.04200	782.65600	782.65600					0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	805.80600	805.80600	809.75000	809.75000					0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	813.79700	813.79700	817.87500	817.87500					0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	822.58000	822.58000	826.65300	826.65300					0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	831.54000	831.54000	835.52500	835.52500					0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	706.91000	706.91000	710.48900	710.48900					0.00	0.00	0	226.00
ALBI	On 04/02/2021	Index Future	713.92100	713.92100	717.61800	717.61800					0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	721.62600	721.62600	725.32000	725.32000					0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	729.48600	729.48600		733.10400	733.10400			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	12.29755	70.54643		12.20368	71.00953			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.59843	71.24653		12.49854	71.72254			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.89548	68.24180		12.79206	68.71842			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	13.20984	68.99396		13.10415	69.46440			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	12.73122	69.48054		12.63711	69.98704			0.00	0.00	0	4,789.00
ES42	On 04/02/2021	Bond Future	13.01469	70.17008		12.91446	70.68978			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	13.30596	66.67027		13.20157	67.19116			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.60600	67.40549		13.49871	67.92077			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	698.49300	698.49300		702.00400	702.00400			0.00	0.00	0	1,008.00
GOVI	On 04/02/2021	GOVI	705.42000	705.42000		709.04900	709.04900			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	713.03300	713.03300		716.65800	716.65800			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	720.80000	720.80000		724.35000	724.35000			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	143.42480	143.42480		143.40324	143.40324			0.00	717,124.00	5	3,962.00
I2025	On 04/02/2021	Bond Future	143.37613	143.37613		143.37110	143.37110			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	144.96012	144.96012		144.94593	144.94593			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	145.06136	145.06136		145.02361	145.02361			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	99.26545	99.26545		99.22699	99.22699			0.00	1,191,185.40	12	4,935.00
I2029	On 04/02/2021	Bond Future	100.27515	100.27515		100.24795	100.24795			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	100.24404	100.24404		100.21021	100.21021			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	101.37195	101.37195		101.32146	101.32146			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	93.27795	93.27795		93.33892	93.33892			0.00	0.00	0	10,329.00
I2033	On 04/02/2021	Bond Future	94.22669	94.22669		94.29919	94.29919			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	94.05253	94.05253		94.11993	94.11993			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	95.11066	95.11066		95.16366	95.16366			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	104.75603	104.75603		104.71401	104.71401			0.00	314,268.09	3	11,137.00
I2038	On 04/02/2021	Bond Future	104.12570	104.12570		104.09530	104.09530			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	105.27633	105.27633		105.23891	105.23891			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	104.74002	104.74002		104.68522	104.68522			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	93.02610	93.02610		92.75467	92.75467			0.00	0.00	0	16,311.00
I2046	On 04/02/2021	Bond Future	93.97218	93.97218		93.70898	93.70898			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	93.22115	93.22115		92.94901	92.94901			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	94.27009	94.27009		93.97984	93.97984			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	95.22195	95.22195		95.01163	95.01163			0.00	0.00	0	13,963.00
I2050	On 04/02/2021	Bond Future	94.30153	94.30153		94.10005	94.10005			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	95.34360	95.34360		95.13388	95.13388			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	94.48962	94.48962		94.26210	94.26210			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	255.55400	255.55400		255.63500	255.63500			0.00	0.00	0	1,201.00
I GOV	On 04/02/2021	Index Future	258.15100	258.15100		258.26300	258.26300			0.00	0.00	0	0.00
I GOV	On 06/05/2021	Index Future	261.00000	261.00000		261.09700	261.09700			0.00	0.00	0	0.00
I GOV	On 05/08/2021	Index Future	263.90500	263.90500		263.96200	263.96200			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.35500	96.64500		3.34500	96.65500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.35000	96.65000		3.34000	96.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.26500	96.73500		3.25500	96.74500			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.26000	96.74000		3.24000	96.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.25000	96.75000		3.25000	96.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.25000	96.75000		3.24000	96.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.31500	96.68500		3.29500	96.70500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.48000	96.52000		3.45000	96.55000			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.66000	96.34000		3.64000	96.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.81500	96.18500		3.77500	96.22500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.10500	95.89500		4.07500	95.92500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.45000	95.55000		4.40000	95.60000			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.31538	119.52929		7.26547	119.79524		7.33	0.00	38,249,372.80	320	86,242.00

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
R186	On 05/11/2020	Bond Future	6.50	Call	32.47000	0.03247		46.67000	0.04667	32.470	6.97	0.03	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	368.38000	0.36838		453.96000	0.45396	368.380	7.22	0.25	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,579.38000	1.57938		1,773.10000	1.77310	1,579.380	7.47	0.65	0.00	0	80.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,683.52000	3.68352		3,934.28000	3.93428	3,683.520	7.91	0.91	0.00	0	1,200.00
R186	On 04/02/2021	Bond Future			7.50169	115.43716		7.44619	115.71943		8.44	0.00	0.00	0	0.00
R186	On 04/02/2021	Bond Future	8.00	Put	1,245.32000	1.24532		1,165.21000	1.16521	1,245.320	8.69	0.32	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.68601	116.68549		7.62871	116.96329		7.61	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.88680	112.68958		7.83000	112.95145		6.99	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			314.03923	314.03923		313.93468	313.93468			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			309.38622	309.38622		309.31680	309.31680			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			312.80462	312.80462		312.71470	312.71470			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			308.32447	308.32447		308.18300	308.18300			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			210.03279	210.03279		211.54592	211.54592			0.00	7,561,180.44	36	7,907.00
R202	On 04/02/2021	Bond Future			208.00109	208.00109		209.55408	209.55408			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			210.29908	210.29908		211.85598	211.85598			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			208.41606	208.41606		209.95616	209.95616			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			4.57135	108.38610		4.52863	108.48264		1.84	0.00	386,829,990.90	3,569	33,495.00
R2023	On 04/02/2021	Bond Future			4.65229	109.46170		4.59752	109.57191		1.67	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.69213	106.73739		4.63321	106.84183		1.77	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.73726	107.91324		4.67963	108.00129		1.61	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			9.61340	92.47089		9.53392	92.92051		13.10	0.00	68,428,458.60	740	92,185.00
R2030	On 05/11/2020	Bond Future	8.10	Call	4.15000	0.00415		7.44000	0.00744	4.150	12.30	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	15.17000	0.01517		24.99000	0.02499	15.170	12.30	0.01	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	16.78000	0.01678		27.46000	0.02746	16.780	12.30	0.01	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	37.94000	0.03794		58.80000	0.05880	37.940	12.31	0.03	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	91.09000	0.09109		132.83000	0.13283	91.090	12.36	0.06	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	149.24000	0.14924		209.90000	0.20990	149.240	12.45	0.10	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	155.23000	0.15523		217.69000	0.21769	155.230	12.46	0.10	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	289.91000	0.28991		388.02000	0.38802	289.910	12.62	0.17	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	300.11000	0.30011		400.63000	0.40063	300.110	12.64	0.17	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	547.64000	0.54764		698.33000	0.69833	547.640	12.86	0.27	0.00	0	3,000.00

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R2030	On 05/11/2020	Bond Future	9.49	Put	1,767.25000	1.76725	1,544.43000	1.54443	1,767.250	13.09	0.57	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.60	Put	1,435.10000	1.43510	1,244.31000	1.24431	1,435.100	13.20	0.50	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	1,407.21000	1.40721	1,219.26000	1.21926	1,407.210	13.21	0.49	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.65	Put	1,299.71000	1.29971	1,123.00000	1.12300	1,299.710	13.26	0.47	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.66	Put	1,273.73000	1.27373	1,099.79000	1.09979	1,273.730	13.27	0.46	0.00	0	5,500.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	836.08000	0.83608	713.02000	0.71302	836.080	13.52	0.34	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	9.99	Put	624.50000	0.62450	529.00000	0.52900	624.500	13.72	0.27	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	531.09000	0.53109	448.49000	0.44849	531.090	13.83	0.24	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	248.04000	0.24804	207.30000	0.20730	248.040	14.34	0.13	0.00	0	2,000.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	191.28000	0.19128	159.50000	0.15950	191.280	14.50	0.10	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.84122	89.38462	9.75618	89.84956		15.07	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.20	Call	418.11000	0.41811	482.87000	0.48287	418.110	14.43	0.12	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	531.21000	0.53121	609.26000	0.60926	531.210	14.43	0.14	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	539.02000	0.53902	617.94000	0.61794	539.020	14.43	0.15	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,054.02000	1.05402	1,183.98000	1.18398	1,054.020	14.49	0.25	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	1,464.54000	1.46454	1,627.34000	1.62734	1,464.540	14.64	0.31	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	9.20	Call	1,610.62000	1.61062	1,783.98000	1.78398	1,610.620	14.70	0.34	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	2,273.18000	2.27318	2,111.16000	2.11116	2,273.180	15.48	0.39	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			10.07030	90.35193	9.98253	90.81587		13.65	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	7.97	Call	478.48000	0.47848	538.09000	0.53809	478.480	13.06	0.11	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.22	Put	6,477.90000	6.47790	6,178.06000	6.17806	6,477.900	13.18	0.67	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.92	Put	4,162.97000	4.16297	3,938.36000	3.93836	4,162.970	13.60	0.51	0.00	0	700.00	
R2030	On 05/08/2021	Bond Future			10.31943	87.34218	10.23035	87.79635		12.65	0.00	0.00	0	0.00	
R2030	On 05/08/2021	Bond Future	8.95	Call	1,321.47000	1.32147	1,442.03000	1.44203	1,321.470	11.96	0.25	0.00	0	600.00	
R2030	On 05/08/2021	Bond Future	9.45	Call	2,070.73000	2.07073	2,235.98000	2.23598	2,070.730	12.10	0.34	0.00	0	600.00	
R2030	On 05/08/2021	Bond Future	12.10	Put	1,181.54000	1.18154	1,103.42000	1.10342	1,181.540	13.58	0.19	0.00	0	600.00	
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			10.66967	85.17540	10.59051	85.63471		16.08	0.00	58,089,622.80	682	121,089.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	3.05000	0.00305	5.39000	0.00539	3.050	15.01	0.00	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	7.48000	0.00748	12.55000	0.01255	7.480	15.01	0.01	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	35.04000	0.03504	53.38000	0.05338	35.040	15.01	0.03	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	71.42000	0.07142	103.88000	0.10388	71.420	15.05	0.05	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	872.28000	0.87228	758.07000	0.75807	872.280	16.85	0.32	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	729.60000	0.72960	632.26000	0.63226	729.600	17.03	0.28	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.91652	86.02070	10.83216	86.49457		17.64	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	277.82000	0.27782	321.77000	0.32177	277.820	16.79	0.08	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	579.34000	0.57934	658.02000	0.65802	579.340	16.79	0.14	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	3,785.50000	3.78550	3,566.14000	3.56614	3,785.500	17.70	0.50	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			11.16314	82.80563	11.07609	83.27914		16.77	0.00	0.00	0	0.00	
R2032	On 06/05/2021	Bond Future	10.33	Call	2,264.18000	2.26418	2,443.45000	2.44345	2,264.180	16.23	0.35	0.00	0	736.00	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,669.50000	1.66950	1,569.73000	1.56973	1,669.500	18.05	0.23	0.00	0	736.00	
R2032	On 05/08/2021	Bond Future			11.42326	83.71827	11.33492	84.18319		14.87	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
R2032	On 31/03/2032	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 05/11/2020	Bond Future	11.45990	83.73677		11.37075	84.27495		18.20	0.00	77,958,932.87	931	102,105.00
R2035	On 04/02/2021	Bond Future	11.72271	84.56777		11.62790	85.12114		19.77	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put 10,761.17000	10.76117	10,310.97000	10.31097	10,761.170	18.65	0.84	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put 5,838.09000	5.83809	5,516.12000	5.51612	5,838.090	19.39	0.62	0.00	0	650.00
R2035	On 06/05/2021	Bond Future	11.97660	81.00750		11.87864	81.56137		18.98	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call 1,171.21000	1.17121	1,294.14000	1.29414	1,171.210	18.00	0.20	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call 1,954.39000	1.95439	2,133.24000	2.13324	1,954.390	18.06	0.30	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put 6,836.04000	6.83604	6,519.11000	6.51911	6,836.040	18.57	0.60	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put 6,024.14000	6.02414	5,733.24000	5.73324	6,024.140	18.80	0.55	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put 4,608.31000	4.60831	4,368.32000	4.36832	4,608.310	19.25	0.46	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put 3,049.25000	3.04925	2,878.85000	2.87885	3,049.250	20.44	0.33	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future	12.24810	81.90021		12.14813	82.44671		16.71	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	11.76832	78.89837		11.66391	79.51248		19.34	0.00	53,966,485.08	684	139,216.00
R2037	On 04/02/2021	Bond Future	12.02550	75.42722		11.91485	76.05669		22.26	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call 268.70000	0.26870	321.12000	0.32112	268.700	21.09	0.07	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put 11,180.13000	11.18013	10,664.11000	10.66411	11,180.130	21.09	0.84	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call 832.91000	0.83291	961.08000	0.96108	832.910	21.09	0.18	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put 8,410.15000	8.41015	7,956.88000	7.95688	8,410.150	21.20	0.75	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put 4,270.15000	4.27015	3,977.54000	3.97754	4,270.150	22.43	0.50	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call 3,750.89000	3.75089	4,098.03000	4.09803	3,750.890	22.52	0.51	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put 1,006.83000	1.00683	915.48000	0.91548	1,006.830	24.09	0.17	0.00	0	300.00
R2037	On 06/05/2021	Bond Future	12.28306	76.24386		12.16848	76.87498		20.19	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future	12.56074	72.82854		12.44318	73.45394		18.87	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	11.87189	80.90717		11.77758	81.49269		20.01	0.00	8,090,717.00	100	72,922.00
R2040	On 05/11/2020	Bond Future	9.50	Call 0.15000	0.00015	0.33000	0.00033	0.150	18.41	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call 0.65000	0.00065	1.33000	0.00133	0.650	18.41	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call 3.04000	0.00304	5.64000	0.00564	3.040	18.41	0.00	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call 9.79000	0.00979	16.88000	0.01688	9.790	18.41	0.01	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call 213.33000	0.21333	298.39000	0.29839	213.330	18.59	0.11	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put 3,250.83000	3.25083	2,891.93000	2.89193	3,250.830	19.62	0.68	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put 2,441.74000	2.44174	2,147.33000	2.14733	2,441.740	19.93	0.58	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future	12.12497	77.20568		12.02480	77.80656		22.75	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call 161.46000	0.16146	193.54000	0.19354	161.460	21.30	0.04	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call 185.35000	0.18535	221.33000	0.22133	185.350	21.30	0.05	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call 409.69000	0.40969	478.47000	0.47847	409.690	21.30	0.10	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call 522.86000	0.52286	606.33000	0.60633	522.860	21.30	0.12	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	11.57	Put	5,963.77000	5.96377	5,620.99000	5.62099	5,963.770	22.19	0.61	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	5,320.60000	5.32060	5,003.70000	5.00370	5,320.600	22.44	0.57	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.37813	78.04166	12.27437	78.64370		20.78	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future			12.65107	74.39586	12.54464	74.99158		19.20	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future	11.05	Call	1,719.36000	1.71936	1,881.08000	1.88108	1,719.360	18.21	0.25	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	11.55	Call	2,517.09000	2.51709	2,729.81000	2.72981	2,517.090	18.26	0.34	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	14.80	Put	1,514.25000	1.51425	1,414.89000	1.41489	1,514.250	20.58	0.18	0.00	0	900.00
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			11.89896	77.73672	11.80455	78.32188		20.87	0.00	5,052,886.80	65	47,194.00
R2044	On 05/11/2020	Bond Future	8.87	Call	0.00000	0.00000	0.00000	0.00000	0.000	19.20	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	0.02000	0.00002	0.06000	0.00006	0.020	19.20	0.00	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	9.34	Call	0.04000	0.00004	0.09000	0.00009	0.040	19.20	0.00	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	0.48000	0.00048	0.99000	0.00099	0.480	19.20	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	2.12000	0.00212	4.01000	0.00401	2.120	19.20	0.00	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	2.79000	0.00279	5.21000	0.00521	2.790	19.20	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	3.11000	0.00311	5.77000	0.00577	3.110	19.20	0.00	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	5,730.05000	5.73005	5,237.92000	5.23792	5,730.050	19.51	0.88	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	5,076.67000	5.07667	4,611.72000	4.61172	5,076.670	19.73	0.85	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	3,948.83000	3.94883	3,544.44000	3.54444	3,948.830	20.19	0.76	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	3,705.08000	3.70508	3,316.32000	3.31632	3,705.080	20.30	0.73	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			12.14344	74.12891	12.04315	74.72904		23.71	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	202.82000	0.20282	241.59000	0.24159	202.820	22.20	0.05	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	13,150.83000	13.15083	12,636.42000	12.63642	13,150.830	22.20	0.88	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	9,606.81000	9.60681	9,154.01000	9.15401	9,606.810	22.20	0.78	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			12.38778	74.93158	12.28378	75.53309		21.63	0.00	0.00	0	0.00
R2044	On 05/08/2021	Bond Future			12.65110	71.37668	12.54425	71.97233		19.98	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			11.87336	76.50857	11.77890	77.10163		21.41	0.00	7,650,857.00	100	112,431.00
R2048	On 05/11/2020	Bond Future	10.00	Call	2.55000	0.00255	4.80000	0.00480	2.550	19.63	0.00	0.00	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	209.94000	0.20994	294.56000	0.29456	209.940	19.84	0.10	0.00	0	950.00
R2048	On 04/02/2021	Bond Future			12.11717	77.26782	12.01672	77.87578		22.89	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future	10.75	Call	993.50000	0.99350	1,131.41000	1.13141	993.500	21.36	0.20	0.00	0	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	2,387.42000	2.38742	2,638.09000	2.63809	2,387.420	22.20	0.37	0.00	0	2,590.00
R2048	On 06/05/2021	Bond Future			12.35226	73.69175	12.24802	74.30128		22.13	0.00	0.00	0	0.00
R2048	On 05/08/2021	Bond Future			12.60322	74.50393	12.49608	75.10779		19.20	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			3.48453	102.00197	3.47162	102.00699		0.19	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

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
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			11.27224	64.37768		11.17785	64.87233		20.39	0.00	0.00	0	27,594.00
R209	On 04/02/2021	Bond Future			11.49649	65.01654		11.39689	65.52374		22.66	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.71928	62.57929		11.61658	63.08775		21.65	0.00	0.00	0	2,505.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,384.28000	1.38428	1,524.26000	1.52426	1,384.280	20.83	0.25	0.00	0.00	0	4,750.00
R209	On 06/05/2021	Bond Future	11.25	Put	5,444.30000	5.44430	5,175.12000	5.17512	5,444.300	21.43	0.56	0.00	0.00	0	6,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	3,090.41000	3.09041	2,915.02000	2.91502	3,090.410	22.76	0.37	0.00	0.00	0	6,000.00
R209	On 05/08/2021	Bond Future			11.95197	63.26904		11.84728	63.77264		19.20	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			186.80494	186.80494		186.73388	186.73388			0.00	0.00	0	2,230.00
R210	On 04/02/2021	Bond Future			188.70503	188.70503		188.65516	188.65516			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			188.07707	188.07707		188.01474	188.01474			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			190.19326	190.19326		190.09974	190.09974			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			169.92033	169.92033		169.86984	169.86984			0.00	0.00	0	6,889.00
R212	On 04/02/2021	Bond Future			169.35165	169.35165		169.32052	169.32052			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			171.22286	171.22286		171.18057	171.18057			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			170.81868	170.81868		170.74822	170.74822			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			10.13510	81.58798		10.06088	81.99394		15.13	0.00	0.00	0	16,416.00
R213	On 04/02/2021	Bond Future			10.36824	82.39764		10.28903	82.81726		16.74	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.59290	79.75905		10.51138	80.17795		15.88	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.83368	80.63785		10.75123	81.04813		14.09	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			11.57270	61.88428		11.47825	62.38038		21.85	0.00	0.00	0	17,572.00
R214	On 04/02/2021	Bond Future			11.79879	62.49845		11.69893	63.00673		24.19	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			12.01582	59.89696		11.91268	60.40674		23.15	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future			12.24615	60.55708		12.14067	61.06244		20.48	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

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
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 :											714,101,081.78	7,247	1 240 568.00
Grand Total:											714,101,081.78	7,247	1 240 568.00