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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/10/2020

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	90.32000	90.32000	90.31000	90.31000					0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	757.28400	757.28400	756.87100	756.87100					0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	764.79200	764.79200	764.37700	764.37700					0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	773.04300	773.04300	772.62700	772.62700					0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	781.46200	781.46200	781.04200	781.04200					0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	805.35800	805.35800	805.80600	805.80600					0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	813.34300	813.34300	813.79700	813.79700					0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	822.11800	822.11800	822.58000	822.58000					0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	831.07100	831.07100	831.54000	831.54000					0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	707.23200	707.23200	706.91000	706.91000					0.00	0.00	0	226.00
ALBI	On 04/02/2021	Index Future	714.24400	714.24400	713.92100	713.92100					0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	721.94900	721.94900	721.62600	721.62600					0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	729.81200	729.81200		729.48600	729.48600			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	12.27271	70.66854		12.29755	70.54643			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.57259	71.36921		12.59843	71.24653			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.86865	68.36498		12.89548	68.24180			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	13.18183	69.11817		13.20984	68.99396			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	12.70698	69.61039		12.73122	69.48054			0.00	0.00	0	4,789.00
ES42	On 04/02/2021	Bond Future	12.98941	70.30051		13.01469	70.17008			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	13.27957	66.80129		13.30596	66.67027			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.57834	67.53766		13.60600	67.40549			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	698.75100	698.75100		698.49300	698.49300			0.00	0.00	0	1,008.00
GOVI	On 04/02/2021	GOVI	705.67900	705.67900		705.42000	705.42000			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	713.29200	713.29200		713.03300	713.03300			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	721.06100	721.06100		720.80000	720.80000			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	143.47833	143.47833		143.42480	143.42480			0.00	0.00	0	3,962.00
I2025	On 04/02/2021	Bond Future	143.42883	143.42883		143.37613	143.37613			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	145.01169	145.01169		144.96012	144.96012			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	145.11288	145.11288		145.06136	145.06136			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	99.46911	99.46911		99.26545	99.26545			0.00	0.00	0	4,935.00
I2029	On 04/02/2021	Bond Future	100.47994	100.47994		100.27515	100.27515			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	100.44990	100.44990		100.24404	100.24404			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	101.57963	101.57963		101.37195	101.37195			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	93.30350	93.30350		93.27795	93.27795			0.00	0.00	0	10,329.00
I2033	On 04/02/2021	Bond Future	94.25168	94.25168		94.22669	94.22669			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	94.07670	94.07670		94.05253	94.05253			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	95.13468	95.13468		95.11066	95.11066			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	105.31525	105.31525		104.75603	104.75603			0.00	0.00	0	11,137.00
I2038	On 04/02/2021	Bond Future	104.68945	104.68945		104.12570	104.12570			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	105.84511	105.84511		105.27633	105.27633			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	105.31484	105.31484		104.74002	104.74002			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	93.15010	93.15010		93.02610	93.02610			0.00	0.00	0	16,311.00
I2046	On 04/02/2021	Bond Future	94.09660	94.09660		93.97218	93.97218			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	93.34575	93.34575		93.22115	93.22115			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	94.39572	94.39572		94.27009	94.27009			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	95.34848	95.34848		95.22195	95.22195			0.00	0.00	0	13,963.00
I2050	On 04/02/2021	Bond Future	94.42852	94.42852		94.30153	94.30153			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	95.47075	95.47075		95.34360	95.34360			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	94.61772	94.61772		94.48962	94.48962			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	255.72600	255.72600		255.55400	255.55400			0.00	0.00	0	1,201.00
I GOV	On 04/02/2021	Index Future	258.32500	258.32500		258.15100	258.15100			0.00	0.00	0	0.00
I GOV	On 06/05/2021	Index Future	261.17400	261.17400		261.00000	261.00000			0.00	0.00	0	0.00
I GOV	On 05/08/2021	Index Future	264.08100	264.08100		263.90500	263.90500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.35500	96.64500		3.35500	96.64500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.35000	96.65000		3.35000	96.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.27500	96.72500		3.26500	96.73500			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.27000	96.73000		3.26000	96.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.26000	96.74000		3.25000	96.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.26000	96.74000		3.25000	96.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.33500	96.66500		3.31500	96.68500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.50500	96.49500		3.48000	96.52000			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.69000	96.31000		3.66000	96.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.83500	96.16500		3.81500	96.18500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.12500	95.87500		4.10500	95.89500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.47000	95.53000		4.45000	95.55000			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.29906	119.61617		7.31538	119.52929		6.99	0.00	32,774,830.58	274	86,004.00

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	24.68000	0.02468		32.47000	0.03247	24.680	6.65	0.03	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	340.46000	0.34046		368.38000	0.36838	340.460	6.88	0.25	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,578.38000	1.57838		1,579.38000	1.57938	1,578.380	7.12	0.68	0.00	0	80.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,738.76000	3.73876		3,683.52000	3.68352	3,738.760	7.55	0.93	0.00	0	1,200.00
R186	On 04/02/2021	Bond Future			7.48464	115.52379		7.50169	115.43716		7.79	0.00	0.00	0	0.00
R186	On 04/02/2021	Bond Future	8.00	Put	1,059.53000	1.05953		1,245.32000	1.24532	1,059.530	8.05	0.30	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.66823	116.77160		7.68601	116.68549		7.05	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.86802	112.77607		7.88680	112.68958		6.30	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			314.48193	314.48193		314.03923	314.03923			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			309.83057	309.83057		309.38622	309.38622			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			313.25012	313.25012		312.80462	312.80462			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			308.77354	308.77354		308.32447	308.32447			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			210.52405	210.52405		210.03279	210.03279			0.00	0.00	0	7,907.00
R202	On 04/02/2021	Bond Future			208.49552	208.49552		208.00109	208.00109			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			210.79639	210.79639		210.29908	210.29908			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			208.91787	208.91787		208.41606	208.41606			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			4.59434	108.33419		4.57135	108.38610		1.81	0.00	0.00	0	33,495.00
R2023	On 04/02/2021	Bond Future			4.67887	109.40826		4.65229	109.46170		1.79	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.72337	106.68207		4.69213	106.73739		1.79	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.77423	107.85681		4.73726	107.91324		1.62	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			9.62632	92.39807		9.61340	92.47089		12.43	0.00	0.00	0	92,185.00
R2030	On 05/11/2020	Bond Future	8.10	Call	1.93000	0.00193		4.15000	0.00415	1.930	11.69	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	8.33000	0.00833		15.17000	0.01517	8.330	11.69	0.01	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	9.33000	0.00933		16.78000	0.01678	9.330	11.69	0.01	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	23.35000	0.02335		37.94000	0.03794	23.350	11.70	0.02	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	61.99000	0.06199		91.09000	0.09109	61.990	11.73	0.05	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	107.34000	0.10734		149.24000	0.14924	107.340	11.81	0.08	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	112.15000	0.11215		155.23000	0.15523	112.150	11.82	0.08	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	224.39000	0.22439		289.91000	0.28991	224.390	11.96	0.14	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	233.17000	0.23317		300.11000	0.30011	233.170	11.97	0.15	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	454.20000	0.45420		547.64000	0.54764	454.200	12.19	0.25	0.00	0	3,000.00

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R2030	On 05/11/2020	Bond Future	9.49	Put	1,718.40000	1.71840	1,767.25000	1.76725	1,718.400	12.42	0.59	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.60	Put	1,378.43000	1.37843	1,435.10000	1.43510	1,378.430	12.53	0.51	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	1,350.03000	1.35003	1,407.21000	1.40721	1,350.030	12.54	0.50	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.65	Put	1,240.54000	1.24054	1,299.71000	1.29971	1,240.540	12.58	0.48	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.66	Put	1,214.18000	1.21418	1,273.73000	1.27373	1,214.180	12.59	0.47	0.00	0	5,500.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	774.29000	0.77429	836.08000	0.83608	774.290	12.85	0.34	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	9.99	Put	566.09000	0.56609	624.50000	0.62450	566.090	13.05	0.27	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	475.27000	0.47527	531.09000	0.53109	475.270	13.16	0.23	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	207.70000	0.20770	248.04000	0.24804	207.700	13.65	0.12	0.00	0	2,000.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	156.41000	0.15641	191.28000	0.19128	156.410	13.81	0.09	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.85487	89.31029	9.84122	89.38462		13.93	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.20	Call	294.04000	0.29404	418.11000	0.41811	294.040	13.26	0.10	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	386.65000	0.38665	531.21000	0.53121	386.650	13.26	0.12	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	393.15000	0.39315	539.02000	0.53902	393.150	13.26	0.12	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	842.73000	0.84273	1,054.02000	1.05402	842.730	13.32	0.22	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	1,222.14000	1.22214	1,464.54000	1.46454	1,222.140	13.48	0.29	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	9.20	Call	1,360.45000	1.36045	1,610.62000	1.61062	1,360.450	13.53	0.32	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	2,071.43000	2.07143	2,273.18000	2.27318	2,071.430	14.37	0.38	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			10.08480	90.27559	10.07030	90.35193		12.82	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	7.97	Call	359.63000	0.35963	478.48000	0.47848	359.630	12.20	0.10	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.22	Put	6,311.40000	6.31140	6,477.90000	6.47790	6,311.400	12.32	0.69	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.92	Put	3,965.59000	3.96559	4,162.97000	4.16297	3,965.590	12.77	0.52	0.00	0	700.00	
R2030	On 05/08/2021	Bond Future			10.33471	87.26458	10.31943	87.34218		11.31	0.00	0.00	0	0.00	
R2030	On 05/08/2021	Bond Future	8.95	Call	964.15000	0.96415	1,321.47000	1.32147	964.150	10.57	0.21	0.00	0	600.00	
R2030	On 05/08/2021	Bond Future	9.45	Call	1,642.74000	1.64274	2,070.73000	2.07073	1,642.740	10.72	0.31	0.00	0	600.00	
R2030	On 05/08/2021	Bond Future	12.10	Put	917.49000	0.91749	1,181.54000	1.18154	917.490	12.26	0.17	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			10.66171	85.22143	10.66967	85.17540		15.28	0.00	0.00	0	121,089.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	1.57000	0.00157	3.05000	0.00305	1.570	14.30	0.00	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	4.27000	0.00427	7.48000	0.00748	4.270	14.30	0.00	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	23.74000	0.02374	35.04000	0.03504	23.740	14.30	0.02	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	51.33000	0.05133	71.42000	0.07142	51.330	14.30	0.04	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	726.67000	0.72667	872.28000	0.87228	726.670	15.59	0.30	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	593.12000	0.59312	729.60000	0.72960	593.120	15.75	0.26	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.90837	86.06631	10.91652	86.02070		16.38	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	192.26000	0.19226	277.82000	0.27782	192.260	15.50	0.06	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	442.03000	0.44203	579.34000	0.57934	442.030	15.50	0.12	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	3,457.69000	3.45769	3,785.50000	3.78550	3,457.690	16.23	0.51	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			11.15482	82.85072	11.16314	82.80563		15.87	0.00	0.00	0	0.00	
R2032	On 06/05/2021	Bond Future	10.33	Call	2,012.67000	2.01267	2,264.18000	2.26418	2,012.670	15.12	0.34	0.00	0	736.00	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,489.00000	1.48900	1,669.50000	1.66950	1,489.000	17.20	0.22	0.00	0	736.00	
R2032	On 05/08/2021	Bond Future			11.41464	83.76347	11.42326	83.71827		13.29	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	11.44638	83.81805		11.45990	83.73677		17.21	0.00	19,026,697.35	227	102,022.00	
R2035	On 04/02/2021	Bond Future	11.70873	84.64901		11.72271	84.56777		18.39	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	10,525.17000	10.52517	10,761.17000	10.76117	10,525.170	17.26	0.86	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	5,461.31000	5.46131	5,838.09000	5.83809	5,461.310	17.70	0.63	0.00	0	650.00
R2035	On 06/05/2021	Bond Future	11.96219	81.08862		11.97660	81.00750		17.93	0.00	0.00	0	0.00	
R2035	On 06/05/2021	Bond Future	10.24	Call	998.86000	0.99886	1,171.21000	1.17121	998.860	16.93	0.19	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call	1,730.29000	1.73029	1,954.39000	1.95439	1,730.290	16.93	0.28	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put	6,464.78000	6.46478	6,836.04000	6.83604	6,464.780	17.26	0.61	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put	5,652.79000	5.65279	6,024.14000	6.02414	5,652.790	17.50	0.56	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put	4,242.30000	4.24230	4,608.31000	4.60831	4,242.300	17.95	0.46	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put	2,692.19000	2.69219	3,049.25000	3.04925	2,692.190	19.01	0.32	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future	12.23310	81.98185		12.24810	81.90021		14.87	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	11.74481	79.03599		11.76832	78.89837		18.35	0.00	395,179.95	5	139,267.00	
R2037	On 04/02/2021	Bond Future	12.00108	75.56544		12.02550	75.42722		20.73	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future	9.65	Call	192.28000	0.19228	268.70000	0.26870	192.280	19.58	0.06	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	10,902.77000	10.90277	11,180.13000	11.18013	10,902.770	19.58	0.86	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	681.85000	0.68185	832.91000	0.83291	681.850	19.58	0.16	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	8,074.74000	8.07474	8,410.15000	8.41015	8,074.740	19.58	0.77	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	3,872.33000	3.87233	4,270.15000	4.27015	3,872.330	20.63	0.50	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	3,492.42000	3.49242	3,750.89000	3.75089	3,492.420	20.70	0.52	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	819.04000	0.81904	1,006.83000	1.00683	819.040	22.62	0.15	0.00	0	300.00
R2037	On 06/05/2021	Bond Future	12.25774	76.38262		12.28306	76.24386		19.12	0.00	0.00	0	0.00	
R2037	On 05/08/2021	Bond Future	12.53431	72.96842		12.56074	72.82854		16.88	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	11.84851	81.05166		11.87189	80.90717		18.84	0.00	0.00	0	72,967.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	0.05000	0.00005	0.15000	0.00015	0.050	17.43	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	0.27000	0.00027	0.65000	0.00065	0.270	17.43	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	1.54000	0.00154	3.04000	0.00304	1.540	17.43	0.00	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call	5.73000	0.00573	9.79000	0.00979	5.730	17.43	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	172.23000	0.17223	213.33000	0.21333	172.230	17.52	0.09	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	3,030.63000	3.03063	3,250.83000	3.25083	3,030.630	18.46	0.69	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	2,223.51000	2.22351	2,441.74000	2.44174	2,223.510	18.76	0.57	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future	12.10065	77.35086		12.12497	77.20568		21.23	0.00	0.00	0	0.00	
R2040	On 04/02/2021	Bond Future	9.49	Call	109.02000	0.10902	161.46000	0.16146	109.020	19.81	0.03	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	127.34000	0.12734	185.35000	0.18535	127.340	19.81	0.04	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	310.04000	0.31004	409.69000	0.40969	310.040	19.81	0.08	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	407.11000	0.40711	522.86000	0.52286	407.110	19.81	0.10	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	5,532.27000	5.53227	5,963.77000	5.96377	5,532.270	20.26	0.62	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.74	Put	4,892.32000	4.89232	5,320.60000	5.32060	4,892.320	20.54	0.57	0.00	0	800.00	
R2040	On 06/05/2021	Bond Future			12.35289	78.18739	12.37813	78.04166		19.60	0.00	0.00	0	0.00	
R2040	On 05/08/2021	Bond Future			12.62469	74.54278	12.65107	74.39586		17.13	0.00	0.00	0	0.00	
R2040	On 05/08/2021	Bond Future	11.05	Call	1,293.86000	1.29386	1,719.36000	1.71936	1,293.860	16.04	0.22	0.00	0	900.00	
R2040	On 05/08/2021	Bond Future	11.55	Call	2,017.11000	2.01711	2,517.09000	2.51709	2,017.110	16.04	0.31	0.00	0	900.00	
R2040	On 05/08/2021	Bond Future	14.80	Put	1,137.74000	1.13774	1,514.25000	1.51425	1,137.740	18.57	0.16	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			11.88599	77.81665	11.89896	77.73672		19.62	0.00	77,816.65	1	47,195.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	0.00000	0.00000	0.00000	0.00000	0.000	18.16	0.00	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	0.01000	0.00001	0.02000	0.00002	0.010	18.16	0.00	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	0.01000	0.00001	0.04000	0.00004	0.010	18.16	0.00	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	0.18000	0.00018	0.48000	0.00048	0.180	18.16	0.00	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	0.96000	0.00096	2.12000	0.00212	0.960	18.16	0.00	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	1.31000	0.00131	2.79000	0.00279	1.310	18.16	0.00	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	1.48000	0.00148	3.11000	0.00311	1.480	18.16	0.00	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	5,591.32000	5.59132	5,730.05000	5.73005	5,591.320	18.18	0.90	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	4,915.92000	4.91592	5,076.67000	5.07667	4,915.920	18.22	0.87	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	3,748.77000	3.74877	3,948.83000	3.94883	3,748.770	18.47	0.78	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	3,497.40000	3.49740	3,705.08000	3.70508	3,497.400	18.56	0.75	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			12.13000	74.20884	12.14344	74.12891		22.10	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	137.54000	0.13754	202.82000	0.20282	137.540	20.63	0.04	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	12,944.49000	12.94449	13,150.83000	13.15083	12,944.490	20.63	0.90	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	9,341.50000	9.34150	9,606.81000	9.60681	9,341.500	20.63	0.80	0.00	0	265.00	
R2044	On 06/05/2021	Bond Future			12.37388	75.01148	12.38778	74.93158		20.37	0.00	0.00	0	0.00	
R2044	On 05/08/2021	Bond Future			12.63659	71.45706	12.65110	71.37668		17.81	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			11.85030	76.65257	11.87336	76.50857		20.08	0.00	0.00	0	112,431.00	
R2048	On 05/11/2020	Bond Future	10.00	Call	1.23000	0.00123	2.55000	0.00255	1.230	18.55	0.00	0.00	0	950.00	
R2048	On 05/11/2020	Bond Future	11.00	Call	166.79000	0.16679	209.94000	0.20994	166.790	18.64	0.09	0.00	0	950.00	
R2048	On 04/02/2021	Bond Future			12.09312	77.41255	12.11717	77.26782		21.32	0.00	0.00	0	0.00	
R2048	On 04/02/2021	Bond Future	10.75	Call	828.41000	0.82841	993.50000	0.99350	828.410	19.85	0.18	0.00	0	2,590.00	
R2048	On 04/02/2021	Bond Future	11.50	Call	2,162.56000	2.16256	2,387.42000	2.38742	2,162.560	20.63	0.37	0.00	0	2,590.00	
R2048	On 06/05/2021	Bond Future			12.32726	73.83709	12.35226	73.69175		20.81	0.00	0.00	0	0.00	
R2048	On 05/08/2021	Bond Future			12.57706	74.65051	12.60322	74.50393		17.10	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			3.49062	101.99961	3.48453	102.00197		0.18	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			11.24980	64.49477		11.27224	64.37768		19.66	0.00	6,449,477.00	100	27,544.00
R209	On 04/02/2021	Bond Future			11.47328	65.13420		11.49649	65.01654		21.15	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.69532	62.69737		11.71928	62.57929		20.33	0.00	0.00	0	2,505.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,208.29000	1.20829	1,384.28000	1.38428	1,208.290		19.51	0.24	0.00	0	4,750.00
R209	On 06/05/2021	Bond Future	11.25	Put	5,077.68000	5.07768	5,444.30000	5.44430	5,077.680		19.88	0.56	0.00	0	6,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,719.42000	2.71942	3,090.41000	3.09041	2,719.420		20.99	0.36	0.00	0	6,000.00
R209	On 05/08/2021	Bond Future			11.92710	63.38813		11.95197	63.26904		17.42	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			186.73020	186.73020		186.80494	186.80494			0.00	0.00	0	2,230.00
R210	On 04/02/2021	Bond Future			188.62773	188.62773		188.70503	188.70503			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			187.99668	187.99668		188.07707	188.07707			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			190.11120	190.11120		190.19326	190.19326			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			170.09282	170.09282		169.92033	169.92033			0.00	0.00	0	6,889.00
R212	On 04/02/2021	Bond Future			169.52431	169.52431		169.35165	169.35165			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			171.39539	171.39539		171.22286	171.22286			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			170.99240	170.99240		170.81868	170.81868			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			10.13771	81.57375		10.13510	81.58798		14.46	0.00	9,788,850.00	120	16,356.00
R213	On 04/02/2021	Bond Future			10.37111	82.38249		10.36824	82.39764		15.54	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.59608	79.74276		10.59290	79.75905		14.91	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.83707	80.62104		10.83368	80.63785		12.67	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			11.55020	62.00186		11.57270	61.88428		21.02	0.00	4,960,148.80	80	17,572.00
R214	On 04/02/2021	Bond Future			11.77546	62.61657		11.79879	62.49845		22.56	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			11.99168	60.01563		12.01582	59.89696		21.73	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future			12.22103	60.67678		12.24615	60.55708		18.59	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 :											73,473,000.33	807	1 240 234.00
Grand Total:											73,473,000.33	807	1 240 234.00