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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/09/2020

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
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.37000	90.37000	90.38000	90.38000					0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	759.32000	759.32000	759.25200	759.25200					0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	767.01500	767.01500	766.94800	766.94800					0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	775.21000	775.21000	775.14500	775.14500					0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	783.51500	783.51500	783.45000	783.45000					0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	822.23700	822.23700	822.06900	822.06900					0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	830.56900	830.56900	830.40200	830.40200					0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	839.44400	839.44400	839.27700	839.27700					0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	848.43700	848.43700	848.26900	848.26900					0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	721.50000	721.50000	721.56600	721.56600					0.00	0.00	0	226.00
ALBI	On 04/02/2021	Index Future	728.81200	728.81200	728.88000	728.88000					0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	736.59900	736.59900	736.67000	736.67000					0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	744.49000	744.49000		744.56300	744.56300			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	11.89921	72.54259		11.90308	72.52280			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.17902	73.27768		12.18290	73.25850			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.45909	70.28642		12.46303	70.26756			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.75614	71.04791		12.76021	71.02908			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	12.32920	71.68966		12.33291	71.66872			0.00	0.00	0	4,789.00
ES42	On 04/02/2021	Bond Future	12.59065	72.41662		12.59438	72.39630			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	12.86246	68.93301		12.86625	68.91312			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.14311	69.68024		13.14704	69.66035			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	712.75600	712.75600		712.81400	712.81400			0.00	0.00	0	1,008.00
GOVI	On 04/02/2021	GOVI	719.97800	719.97800		720.04000	720.04000			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	727.67100	727.67100		727.73500	727.73500			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	735.46700	735.46700		735.53200	735.53200			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	144.27208	144.27208		144.18073	144.18073			0.00	0.00	0	3,891.00
I2025	On 04/02/2021	Bond Future	144.26071	144.26071		144.16984	144.16984			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	145.83737	145.83737		145.74668	145.74668			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	145.92023	145.92023		145.82890	145.82890			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	102.54607	102.54607		102.72959	102.72959			0.00	0.00	0	5,004.00
I2029	On 04/02/2021	Bond Future	103.61051	103.61051		103.79705	103.79705			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	103.60304	103.60304		103.79251	103.79251			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	104.74954	104.74954		104.94134	104.94134			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	95.77335	95.77335		96.12816	96.12816			0.00	0.00	0	10,355.00
I2033	On 04/02/2021	Bond Future	96.76751	96.76751		97.12693	97.12693			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	96.60891	96.60891		96.97306	96.97306			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	97.67802	97.67802		98.04649	98.04649			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	106.86920	106.86920		106.66405	106.66405			0.00	0.00	0	11,137.00
I2038	On 04/02/2021	Bond Future	106.28092	106.28092		106.07473	106.07473			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	107.44259	107.44259		107.23511	107.23511			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	106.90940	106.90940		106.69983	106.69983			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	95.05347	95.05347		95.07514	95.07514			0.00	0.00	0	16,197.00
I2046	On 04/02/2021	Bond Future	96.04011	96.04011		96.06307	96.06307			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	95.29886	95.29886		95.32276	95.32276			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	96.35360	96.35360		96.37799	96.37799			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	97.32954	97.32954		97.27339	97.27339			0.00	0.00	0	13,962.00
I2050	On 04/02/2021	Bond Future	96.44908	96.44908		96.39324	96.39324			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	97.50345	97.50345		97.44762	97.44762			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	96.65390	96.65390		96.59781	96.59781			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 05/11/2020	Index Future	259.25300	259.25300		259.52000	259.52000			0.00	0.00	0	1,203.00
IGOV	On 04/02/2021	Index Future	261.94400	261.94400		262.21500	262.21500			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future	264.80600	264.80600		265.08100	265.08100			0.00	0.00	0	0.00
IGOV	On 05/08/2021	Index Future	267.70600	267.70600		267.98300	267.98300			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.35800	96.64200		3.34500	96.65500			0.00	241,605,000.00	10,000	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.27500	96.72500		3.27500	96.72500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.26000	96.74000		3.26000	96.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.24000	96.76000		3.22000	96.78000			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.25000	96.75000		3.25000	96.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.28000	96.72000		3.27000	96.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.30500	96.69500		3.30500	96.69500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.39500	96.60500		3.40500	96.59500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.51000	96.49000		3.53000	96.47000			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.71000	96.29000		3.73000	96.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.86500	96.13500		3.88500	96.11500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.10000	95.90000		4.12000	95.88000			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.23258	119.97092		7.23846	119.93949		7.95	0.00	33,831,799.44	282	91,059.00

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	209.72000	0.20972	205.36000	0.20536	209.720	7.64	0.13	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	861.75000	0.86175	849.86000	0.84986	861.750	7.86	0.37	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	2,241.65000	2.24165	2,220.86000	2.22086	2,241.650	8.07	0.66	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	3,573.33000	3.57333	3,549.24000	3.54924	3,573.330	8.32	0.81	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	4,272.25000	4.27225	4,246.40000	4.24640	4,272.250	8.45	0.87	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	5,837.79000	5.83779	5,809.70000	5.80970	5,837.790	8.66	0.94	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	2.99000	0.00299	3.17000	0.00317	2.990	8.66	0.00	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.40923	115.90790	7.41520	115.87743		7.96	0.00	0.00	0	0.00
R186	On 04/02/2021	Bond Future	8.00	Put	1,132.74000	1.13274	1,166.60000	1.16660	1,132.740	8.18	0.30	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.59079	117.14760	7.59693	117.11773		7.14	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.79021	113.13536	7.79666	113.10552		7.23	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			314.86928	314.86928	315.03177	315.03177			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			310.28235	310.28235	310.44979	310.44979			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			313.67403	313.67403	313.84575	313.84575			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			309.13865	309.13865	309.31311	309.31311			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			214.59497	214.59497	215.68148	215.68148			0.00	0.00	0	7,870.00
R202	On 04/02/2021	Bond Future			212.65011	212.65011	213.75021	213.75021			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			214.97450	214.97450	216.08830	216.08830			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			213.10051	213.10051	214.22738	214.22738			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			4.47496	108.60408	4.46137	108.63486		1.88	0.00	0.00	0	34,442.00
R2023	On 04/02/2021	Bond Future			4.53167	109.70462	4.51568	109.73688		1.93	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.56092	106.97016	4.54208	107.00364		1.80	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.59632	108.12876	4.57404	108.16288		1.59	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			9.32412	94.12149	9.33611	94.05229		14.06	0.00	64,190,856.18	682	92,820.00
R2030	On 05/11/2020	Bond Future	8.10	Call	123.82000	0.12382	111.18000	0.11118	123.820	13.22	0.06	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	246.33000	0.24633	221.58000	0.22158	246.330	13.29	0.11	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	260.46000	0.26046	233.86000	0.23386	260.460	13.30	0.12	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	408.53000	0.40853	364.11000	0.36411	408.530	13.43	0.17	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	659.01000	0.65901	596.04000	0.59604	659.010	13.62	0.24	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	852.37000	0.85237	781.15000	0.78115	852.370	13.73	0.29	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	870.02000	0.87002	798.14000	0.79814	870.020	13.74	0.30	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	1,208.20000	1.20820	1,127.28000	1.12728	1,208.200	13.89	0.37	0.00	0	15,414.00	
R2030	On 05/11/2020	Bond Future	9.04	Call	1,230.12000	1.23012	1,149.06000	1.14906	1,230.120	13.90	0.38	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	1,696.67000	1.69667	1,610.80000	1.61080	1,696.670	14.05	0.47	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.49	Put	1,532.57000	1.53257	1,506.53000	1.50653	1,532.570	14.26	0.41	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.60	Put	1,295.12000	1.29512	1,262.48000	1.26248	1,295.120	14.40	0.37	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	1,275.16000	1.27516	1,241.95000	1.24195	1,275.160	14.41	0.36	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.65	Put	1,197.70000	1.19770	1,162.29000	1.16229	1,197.700	14.46	0.35	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	854.32000	0.85432	813.28000	0.81328	854.320	14.75	0.27	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	9.99	Put	688.41000	0.68841	647.32000	0.64732	688.410	14.95	0.22	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	611.79000	0.61179	571.85000	0.57185	611.790	15.05	0.20	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	343.48000	0.34348	325.26000	0.32526	343.480	15.35	0.13	0.00	0	8,000.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	276.45000	0.27645	269.91000	0.26991	276.450	15.35	0.11	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.53542	91.07134	9.54777	91.00242		13.94	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.20	Call	651.45000	0.65145	633.85000	0.63385	651.450	13.31	0.17	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	812.55000	0.81255	792.01000	0.79201	812.550	13.31	0.20	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	823.54000	0.82354	802.82000	0.80282	823.540	13.31	0.20	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,556.89000	1.55689	1,527.01000	1.52701	1,556.890	13.53	0.33	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,093.87000	2.09387	2,058.74000	2.05874	2,093.870	13.70	0.40	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	9.20	Call	2,279.50000	2.27950	2,241.83000	2.24183	2,279.500	13.76	0.42	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	1,737.71000	1.73771	1,755.54000	1.75554	1,737.710	14.59	0.31	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			9.75271	92.04578	9.76548	91.97686		12.67	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	7.97	Call	622.00000	0.62200	656.63000	0.65663	622.000	12.00	0.14	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.22	Put	5,316.96000	5.31696	5,433.55000	5.43355	5,316.960	12.32	0.61	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.92	Put	3,289.78000	3.28978	3,397.09000	3.39709	3,289.780	12.78	0.44	0.00	0	700.00	
R2030	On 05/08/2021	Bond Future			9.98991	89.03766	10.00324	88.96825		12.73	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			10.28192	87.45855	10.28547	87.43726		17.24	0.00	66,818,332.20	764	120,650.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	134.77000	0.13477	124.90000	0.12490	134.770	16.08	0.06	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	211.61000	0.21161	198.18000	0.19818	211.610	16.08	0.09	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	479.84000	0.47984	457.24000	0.45724	479.840	16.29	0.17	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	702.63000	0.70263	675.54000	0.67554	702.630	16.50	0.23	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	816.90000	0.81690	802.07000	0.80207	816.900	18.35	0.23	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	713.94000	0.71394	700.26000	0.70026	713.940	18.52	0.20	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.50898	88.34478	10.51249	88.32438		16.40	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	514.00000	0.51400	501.82000	0.50182	514.000	15.59	0.13	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	994.94000	0.99494	977.00000	0.97700	994.940	15.59	0.21	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	2,794.31000	2.79431	2,787.34000	2.78734	2,794.310	16.68	0.40	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			10.73972	85.14456	10.74323	85.12480		15.58	0.00	0.00	0	0.00	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,111.54000	3.11154	3,168.75000	3.16875	3,111.540	15.24	0.44	0.00	0	736.00	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,105.47000	1.10547	1,153.34000	1.15334	1,105.470	16.76	0.17	0.00	0	736.00	
R2032	On 05/08/2021	Bond Future			10.98394	86.06703	10.98755	86.04735		14.88	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			11.02398	86.41898		11.02151	86.43455		19.52	0.00	45,283,545.52	524	106,261.00
R2035	On 04/02/2021	Bond Future			11.26459	87.29470		11.26187	87.31129		18.59	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	8,632.49000	8.63249	8,615.19000	8.61519	8,632.490		17.57	0.75	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	4,411.49000	4.41149	4,398.57000	4.39857	4,411.490		18.49	0.51	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.50057	83.75367		11.49761	83.77118		17.67	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	1,711.18000	1.71118	1,754.83000	1.75483	1,711.180		16.70	0.27	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call	2,826.35000	2.82635	2,878.24000	2.87824	2,826.350		17.01	0.38	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put	5,247.99000	5.24799	5,286.50000	5.28650	5,247.990		17.50	0.51	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put	4,562.78000	4.56278	4,601.49000	4.60149	4,562.780		17.72	0.46	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put	3,420.74000	3.42074	3,459.86000	3.45986	3,420.740		18.24	0.37	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put	2,117.20000	2.11720	2,151.72000	2.15172	2,117.200		19.00	0.26	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future			11.75339	84.66104		11.75026	84.67897		16.77	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			11.29581	81.73926		11.29315	81.75571		20.80	0.00	10,789,582.32	132	138,919.00
R2037	On 04/02/2021	Bond Future			11.52953	78.31339		11.52661	78.33089		20.86	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	561.24000	0.56124	554.39000	0.55439	561.240		19.76	0.12	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	8,897.81000	8.89781	8,870.73000	8.87073	8,897.810		19.76	0.76	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	1,509.61000	1.50961	1,499.73000	1.49973	1,509.610		19.76	0.27	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	6,486.34000	6.48634	6,460.72000	6.46072	6,486.340		20.16	0.64	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	3,089.26000	3.08926	3,069.56000	3.06956	3,089.260		21.34	0.39	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	5,506.09000	5.50609	5,504.92000	5.50492	5,506.090		21.45	0.62	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	619.12000	0.61912	612.51000	0.61251	619.120		22.42	0.11	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.76728	79.15163		11.76412	79.16999		18.84	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			12.02388	75.75368		12.02055	75.77239		18.90	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			11.44952	83.58605		11.43654	83.67073		21.57	0.00	10,197,498.10	122	72,526.00
R2040	On 05/11/2020	Bond Future	9.50	Call	33.36000	0.03336	34.77000	0.03477	33.360		19.75	0.02	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	68.91000	0.06891	71.58000	0.07158	68.910		19.75	0.03	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	148.31000	0.14831	153.48000	0.15348	148.310		19.75	0.06	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call	266.18000	0.26618	274.63000	0.27463	266.180		19.75	0.10	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	1,370.55000	1.37055	1,399.72000	1.39972	1,370.550		20.75	0.34	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	2,495.47000	2.49547	2,456.66000	2.45666	2,495.470		21.57	0.46	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,944.42000	1.94442	1,912.27000	1.91227	1,944.420		21.86	0.39	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.68096	79.92861		11.66727	80.01505		21.68	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	372.46000	0.37246	380.74000	0.38074	372.460		20.41	0.08	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	419.47000	0.41947	428.61000	0.42861	419.470		20.41	0.09	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	829.32000	0.82932	845.04000	0.84504	829.320		20.41	0.16	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,021.98000	1.02198	1,040.44000	1.04044	1,021.980		20.41	0.19	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	4,635.61000	4.63561	4,595.71000	4.59571	4,635.610		21.49	0.50	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	4,098.34000	4.09834	4,062.02000	4.06202	4,098.340	21.67	0.46		0.00	0	800.00
R2040	On 06/05/2021	Bond Future			11.91606	80.78424	11.90167	80.87225		19.49	0.00		0.00	0	0.00
R2040	On 05/08/2021	Bond Future			12.16978	77.15361	12.15469	77.24278		19.45	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			11.51063	80.19480	11.51791	80.14746		22.59	0.00		12,670,778.40	158	47,319.00
R2044	On 05/11/2020	Bond Future	8.87	Call	2.30000	0.00230	2.19000	0.00219	2.300	20.71	0.00		0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	12.68000	0.01268	12.19000	0.01219	12.680	20.71	0.01		0.00	0	300.00
R2044	On 05/11/2020	Bond Future	9.34	Call	15.27000	0.01527	14.68000	0.01468	15.270	20.71	0.01		0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	55.49000	0.05549	53.73000	0.05373	55.490	20.71	0.02		0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	116.52000	0.11652	113.27000	0.11327	116.520	20.71	0.05		0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	133.87000	0.13387	130.23000	0.13023	133.870	20.71	0.05		0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	141.39000	0.14139	137.58000	0.13758	141.390	20.71	0.06		0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	4,423.39000	4.42339	4,451.77000	4.45177	4,423.390	21.86	0.66		0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	3,939.26000	3.93926	3,965.23000	3.96523	3,939.260	22.07	0.62		0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	3,118.81000	3.11881	3,140.72000	3.14072	3,118.810	22.42	0.53		0.00	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	2,943.10000	2.94310	2,964.14000	2.96414	2,943.100	22.49	0.51		0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.73480	76.62810	11.74226	76.58117		22.70	0.00		0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	440.46000	0.44046	434.74000	0.43474	440.460	21.38	0.10		0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	11,133.77000	11.13377	11,169.76000	11.16976	11,133.770	21.38	0.81		0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	7,906.18000	7.90618	7,936.26000	7.93626	7,906.180	21.51	0.69		0.00	0	265.00
R2044	On 06/05/2021	Bond Future			11.96228	77.44839	11.96997	77.40157		20.38	0.00		0.00	0	0.00
R2044	On 05/08/2021	Bond Future			12.20763	73.90683	12.21565	73.85969		20.35	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			11.46911	79.10742	11.47629	79.05985		23.19	0.00		10,995,931.38	139	112,159.00
R2048	On 05/11/2020	Bond Future	10.00	Call	134.43000	0.13443	132.83000	0.13283	134.430	21.16	0.05		0.00	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	1,348.78000	1.34878	1,335.29000	1.33529	1,348.780	22.29	0.33		0.00	0	950.00
R2048	On 04/02/2021	Bond Future			11.69135	79.90908	11.69873	79.86184		22.02	0.00		0.00	0	0.00
R2048	On 04/02/2021	Bond Future	10.75	Call	1,781.85000	1.78185	1,768.52000	1.76852	1,781.850	20.70	0.29		0.00	0	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	3,744.31000	3.74431	3,720.95000	3.72095	3,744.310	21.74	0.48		0.00	0	2,590.00
R2048	On 06/05/2021	Bond Future			11.90862	76.35223	11.91623	76.30510		20.87	0.00		0.00	0	0.00
R2048	On 05/08/2021	Bond Future			12.14074	77.17945	12.14868	77.13197		19.62	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			3.58382	101.96338	3.44140	102.01875		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
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			10.86092	66.57500	10.86370	66.55978		22.01	0.00		0.00	0	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			11.06655	67.24960		11.06927	67.23511		21.14	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.27402	64.82864		11.27673	64.81459		20.14	0.00	0.00	0	2,175.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,883.98000	1.88398		1,925.96000	1.92596	1,883.980	19.10	0.32	0.00	0	4,250.00
R209	On 06/05/2021	Bond Future	11.25	Put	4,214.93000	4.21493		4,273.78000	4.27378	4,214.930	20.14	0.47	0.00	0	5,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,323.46000	2.32346		2,377.40000	2.37740	2,323.460	21.68	0.30	0.00	0	5,000.00
R209	On 05/08/2021	Bond Future			11.49135	65.53098		11.49412	65.51702		19.47	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			189.82344	189.82344		189.80006	189.80006			0.00	0.00	0	2,243.00
R210	On 04/02/2021	Bond Future			191.79377	191.79377		191.77226	191.77226			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			191.17502	191.17502		191.15484	191.15484			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			193.29066	193.29066		193.27073	193.27073			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			169.58160	169.58160		169.53621	169.53621			0.00	0.00	0	6,967.00
R212	On 04/02/2021	Bond Future			169.04266	169.04266		168.99859	168.99859			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			170.89041	170.89041		170.84717	170.84717			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			170.44882	170.44882		170.40554	170.40554			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			9.80126	83.43545		9.80826	83.39614		16.25	0.00	834,354.50	10	16,453.00
R213	On 04/02/2021	Bond Future			10.01698	84.28093		10.02411	84.24212		15.53	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.22881	81.65293		10.23612	81.61432		14.72	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.45666	82.53737		10.46423	82.49864		14.21	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			11.14596	64.17920		11.14753	64.17050		23.70	0.00	0.00	0	19,028.00
R214	On 04/02/2021	Bond Future			11.35181	64.82957		11.35332	64.82145		22.66	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			11.55231	62.24576		11.55379	62.23802		21.64	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future			11.76542	62.92008		11.76692	62.91246		20.85	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
<b>Total for Derivatives :</b>											497,217,678.04	12,813	1 267 419.00
<b>Grand Total:</b>											497,217,678.04	12,813	1 267 419.00