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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/09/2020

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap		90.45000	90.45000		90.45000	90.45000			0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future		758.84300	758.84300		758.94600	758.94600			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future		766.52700	766.52700		766.63400	766.63400			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future		774.71300	774.71300		774.82300	774.82300			0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future		783.01100	783.01100		783.12300	783.12300			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future		824.95400	824.95400		825.45600	825.45600			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future		833.30800	833.30800		833.81700	833.81700			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future		842.20700	842.20700		842.72400	842.72400			0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future		851.22900	851.22900		851.75200	851.75200			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future		724.02400	724.02400		724.31400	724.31400			0.00	0.00	0	226.00
ALBI	On 04/02/2021	Index Future		731.35600	731.35600		731.65100	731.65100			0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future		739.16600	739.16600		739.46700	739.46700			0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	747.08400	747.08400		747.38800	747.38800			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	11.81144	72.99350		11.80417	73.03103			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.08745	73.73268		12.07981	73.77083			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.36357	70.74585		12.35555	70.78463			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.65629	71.51223		12.64789	71.55149			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	12.24135	72.18855		12.23401	72.23050			0.00	0.00	0	4,789.00
ES42	On 04/02/2021	Bond Future	12.49882	72.92003		12.49109	72.96269			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	12.76626	69.44142		12.75812	69.48474			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.04228	70.19403		13.03373	70.23791			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	715.15700	715.15700		715.44200	715.44200			0.00	0.00	0	1,008.00
GOVI	On 04/02/2021	GOVI	722.39900	722.39900		722.68900	722.68900			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	730.11400	730.11400		730.40900	730.40900			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	737.93400	737.93400		738.23300	738.23300			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	144.16466	144.16466		144.17379	144.17379			0.00	0.00	0	3,891.00
I2025	On 04/02/2021	Bond Future	144.15112	144.15112		144.16081	144.16081			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	145.72588	145.72588		145.73605	145.73605			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	145.80728	145.80728		145.81766	145.81766			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	101.63625	101.63625		102.08987	102.08987			0.00	2,947,451.25	29	4,975.00
I2029	On 04/02/2021	Bond Future	102.69051	102.69051		103.14916	103.14916			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	102.67248	102.67248		103.13644	103.13644			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	103.80851	103.80851		104.27765	104.27765			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	95.80964	95.80964		95.79155	95.79155			0.00	0.00	0	10,329.00
I2033	On 04/02/2021	Bond Future	96.80348	96.80348		96.78555	96.78555			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	96.64477	96.64477		96.62689	96.62689			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	97.71415	97.71415		97.69603	97.69603			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	106.33791	106.33791		106.74633	106.74633			0.00	13,398,576.66	126	11,137.00
I2038	On 04/02/2021	Bond Future	105.74340	105.74340		106.15639	106.15639			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	106.89876	106.89876		107.31652	107.31652			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	106.35931	106.35931		106.78173	106.78173			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	94.12812	94.12812		95.15262	95.15262			0.00	0.00	0	16,197.00
I2046	On 04/02/2021	Bond Future	95.10462	95.10462		96.13991	96.13991			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	94.35267	94.35267		95.39953	95.39953			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	95.39668	95.39668		96.45531	96.45531			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	96.83363	96.83363		97.25914	97.25914			0.00	14,621,878.13	151	13,890.00
I2050	On 04/02/2021	Bond Future	95.94720	95.94720		96.37749	96.37749			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	96.99553	96.99553		97.43076	97.43076			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	96.14034	96.14034		96.58051	96.58051			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	258.87600	258.87600		259.15100	259.15100			0.00	0.00	0	1,203.00
IGOV	On 04/02/2021	Index Future	261.56200	261.56200		261.84000	261.84000			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future	264.41800	264.41800		264.70000	264.70000			0.00	0.00	0	0.00
IGOV	On 05/08/2021	Index Future	267.31300	267.31300		267.59800	267.59800			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.37500	96.62500		3.38500	96.61500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.36000	96.64000		3.38000	96.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.31500	96.68500		3.34500	96.65500			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.34000	96.66000		3.37000	96.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.36000	96.64000		3.39000	96.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.38000	96.62000		3.41000	96.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.48500	96.51500		3.50500	96.49500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.64500	96.35500		3.63500	96.36500			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.79000	96.21000		3.78000	96.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.95000	96.05000		3.94000	96.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.17500	95.82500		4.15000	95.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.51000	95.49000		4.43000	95.57000			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.24926	119.88179		7.24608	119.89877		7.95	0.00	84,276,898.37	703	90,763.00

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R186	On 05/11/2020	Bond Future	6.50	Call	185.20000	0.18520	193.97000	0.19397	185.200	7.64	0.12	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	803.32000	0.80332	822.53000	0.82253	803.320	7.86	0.35	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	2,156.48000	2.15648	2,180.99000	2.18099	2,156.480	8.07	0.65	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	3,480.83000	3.48083	3,504.74000	3.50474	3,480.830	8.32	0.81	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	4,178.71000	4.17871	4,201.69000	4.20169	4,178.710	8.45	0.86	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	5,744.73000	5.74473	5,765.38000	5.76538	5,744.730	8.66	0.94	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	2.62000	0.00262	2.87000	0.00287	2.620	8.66	0.00	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.42704	115.81703	7.42360	115.83458		7.96	0.00	0.00	0	0.00
R186	On 04/02/2021	Bond Future	8.00	Put	1,145.31000	1.14531	1,147.34000	1.14734	1,145.310	8.18	0.30	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.60981	117.05510	7.60609	117.07319		7.14	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.81047	113.04167	7.80649	113.06007		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			314.66981	314.66981	314.99982	314.99982			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			310.07864	310.07864	310.41312	310.41312			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			313.46645	313.46645	313.80542	313.80542			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			308.92827	308.92827	309.27125	309.27125			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			216.10485	216.10485	214.52630	214.52630			0.00	0.00	0	7,870.00
R202	On 04/02/2021	Bond Future			214.17424	214.17424	212.57994	212.57994			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			216.51402	216.51402	214.90294	214.90294			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			214.65683	214.65683	213.02798	213.02798			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			4.59552	108.33153	4.60712	108.30535		1.88	0.00	99,015,018.42	914	34,442.00
R2023	On 04/02/2021	Bond Future			4.66878	109.42854	4.68175	109.40248		1.93	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.71857	106.69056	4.73329	106.66451		1.80	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.78136	107.84593	4.79856	107.81970		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			9.27353	94.41418	9.27068	94.43071		14.06	0.00	44,091,422.06	467	92,820.00
R2030	On 05/11/2020	Bond Future	8.10	Call	131.04000	0.13104	138.37000	0.13837	131.040	13.22	0.07	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	261.96000	0.26196	273.45000	0.27345	261.960	13.29	0.12	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	277.04000	0.27704	288.94000	0.28894	277.040	13.30	0.13	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	434.97000	0.43497	450.48000	0.45048	434.970	13.43	0.18	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	701.38000	0.70138	721.26000	0.72126	701.380	13.62	0.26	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	906.50000	0.90650	928.83000	0.92883	906.500	13.73	0.31	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	925.20000	0.92520	947.72000	0.94772	925.200	13.74	0.31	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	1,282.75000	1.28275	1,308.23000	1.30823	1,282.750	13.89	0.39	0.00	0	15,414.00	
R2030	On 05/11/2020	Bond Future	9.04	Call	1,305.89000	1.30589	1,331.52000	1.33152	1,305.890	13.90	0.40	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	1,797.02000	1.79702	1,824.99000	1.82499	1,797.020	14.05	0.49	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.49	Put	1,376.29000	1.37629	1,389.27000	1.38927	1,376.290	14.26	0.39	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.60	Put	1,153.92000	1.15392	1,167.02000	1.16702	1,153.920	14.40	0.34	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	1,135.31000	1.13531	1,148.42000	1.14842	1,135.310	14.41	0.34	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.65	Put	1,063.21000	1.06321	1,076.28000	1.07628	1,063.210	14.46	0.32	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	746.50000	0.74650	758.88000	0.75888	746.500	14.75	0.24	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	9.99	Put	595.52000	0.59552	607.15000	0.60715	595.520	14.95	0.20	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	526.35000	0.52635	537.50000	0.53750	526.350	15.05	0.18	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	287.49000	0.28749	295.98000	0.29598	287.490	15.35	0.11	0.00	0	8,000.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	228.88000	0.22888	236.37000	0.23637	228.880	15.35	0.09	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.48270	91.36631	9.47966	91.38336		13.94	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.20	Call	688.60000	0.68860	698.62000	0.69862	688.600	13.31	0.18	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	857.83000	0.85783	869.21000	0.86921	857.830	13.31	0.21	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	869.37000	0.86937	880.83000	0.88083	869.370	13.31	0.21	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,634.84000	1.63484	1,650.63000	1.65063	1,634.840	13.53	0.34	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,191.97000	2.19197	2,209.81000	2.20981	2,191.970	13.70	0.41	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	9.20	Call	2,384.07000	2.38407	2,402.47000	2.40247	2,384.070	13.76	0.44	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	1,627.25000	1.62725	1,632.41000	1.63241	1,627.250	14.59	0.30	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			9.69770	92.34345	9.69449	92.36086		12.67	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	7.97	Call	656.98000	0.65698	664.08000	0.66408	656.980	12.00	0.15	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.22	Put	5,123.07000	5.12307	5,120.33000	5.12033	5,123.070	12.32	0.59	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.92	Put	3,144.25000	3.14425	3,144.78000	3.14478	3,144.250	12.78	0.43	0.00	0	700.00	
R2030	On 05/08/2021	Bond Future			9.93232	89.33836	9.92893	89.35610		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			10.22600	87.79481	10.20797	87.90361		17.24	0.00	0.00	0	120,882.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	142.96000	0.14296	157.29000	0.15729	142.960	16.08	0.07	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	225.33000	0.22533	245.35000	0.24535	225.330	16.08	0.10	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	512.31000	0.51231	547.54000	0.54754	512.310	16.29	0.19	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	749.68000	0.74968	794.44000	0.79444	749.680	16.50	0.25	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	708.00000	0.70800	702.83000	0.70283	708.000	18.35	0.21	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	614.96000	0.61496	611.23000	0.61123	614.960	18.52	0.18	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.45079	88.68388	10.43195	88.79407		16.40	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	544.92000	0.54492	566.34000	0.56634	544.920	15.59	0.13	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,051.12000	1.05112	1,085.26000	1.08526	1,051.120	15.59	0.22	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	2,635.37000	2.63537	2,605.48000	2.60548	2,635.370	16.68	0.39	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			10.67912	85.48678	10.65942	85.59843		15.58	0.00	0.00	0	0.00	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,244.92000	3.24492	3,304.05000	3.30405	3,244.920	15.24	0.45	0.00	0	736.00	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,036.24000	1.03624	1,024.28000	1.02428	1,036.240	16.76	0.16	0.00	0	736.00	
R2032	On 05/08/2021	Bond Future			10.92070	86.41280	10.90012	86.52574		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	10.95239	86.87187		10.92939	87.01813		19.52	0.00	0.00	0	106,261.00
R2035	On 04/02/2021	Bond Future	11.19001	87.75153		11.16597	87.89958		18.59	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14 Put	8,270.23000	8.27023	8,172.55000	8.17255	8,270.230	17.57	0.74	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14 Put	4,155.24000	4.15524	4,097.56000	4.09756	4,155.240	18.49	0.49	0.00	0	650.00
R2035	On 06/05/2021	Bond Future	11.42291	84.21500		11.39783	84.36480		17.67	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24 Call	1,821.86000	1.82186	1,872.59000	1.87259	1,821.860	16.70	0.28	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81 Call	2,987.80000	2.98780	3,057.44000	3.05744	2,987.800	17.01	0.40	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32 Put	4,996.67000	4.99667	4,933.32000	4.93332	4,996.670	17.50	0.49	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55 Put	4,332.88000	4.33288	4,276.51000	4.27651	4,332.880	17.72	0.45	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02 Put	3,231.96000	3.23196	3,188.41000	3.18841	3,231.960	18.24	0.36	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77 Put	1,984.26000	1.98426	1,956.56000	1.95656	1,984.260	19.00	0.24	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future	11.67233	85.12717		11.64613	85.27868		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	11.21414	82.24670		11.19619	82.35889		20.80	0.00	3,454,361.40	42	138,898.00
R2037	On 04/02/2021	Bond Future	11.44448	78.82541		11.42573	78.93898		20.86	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65 Call	612.67000	0.61267	635.51000	0.63551	612.670	19.76	0.13	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35 Put	8,493.02000	8.49302	8,420.49000	8.42049	8,493.020	19.76	0.74	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48 Call	1,629.93000	1.62993	1,674.79000	1.67479	1,629.930	19.76	0.29	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85 Put	6,136.99000	6.13699	6,080.12000	6.08012	6,136.990	20.16	0.62	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90 Put	2,866.06000	2.86606	2,838.20000	2.83820	2,866.060	21.34	0.37	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97 Call	5,802.65000	5.80265	5,889.89000	5.88989	5,802.650	21.45	0.64	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73 Put	550.92000	0.55092	546.44000	0.54644	550.920	22.42	0.10	0.00	0	300.00
R2037	On 06/05/2021	Bond Future	11.67870	79.66869		11.65912	79.78370		18.84	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future	11.93136	76.27609		11.91088	76.39248		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	11.37297	84.08751		11.36522	84.13856		21.57	0.00	12,613,126.50	150	72,504.00
R2040	On 05/11/2020	Bond Future	9.50 Call	36.54000	0.03654	40.20000	0.04020	36.540	19.75	0.02	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73 Call	75.90000	0.07590	82.35000	0.08235	75.900	19.75	0.03	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00 Call	164.01000	0.16401	175.37000	0.17537	164.010	19.75	0.06	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23 Call	294.74000	0.29474	311.76000	0.31176	294.740	19.75	0.11	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00 Call	1,497.28000	1.49728	1,540.48000	1.54048	1,497.280	20.75	0.36	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50 Put	2,216.62000	2.21662	2,221.34000	2.22134	2,216.620	21.57	0.43	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70 Put	1,704.66000	1.70466	1,712.17000	1.71217	1,704.660	21.86	0.36	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future	11.60118	80.43452		11.59304	80.48643		21.68	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49 Call	405.19000	0.40519	415.92000	0.41592	405.190	20.41	0.09	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57 Call	455.97000	0.45597	467.64000	0.46764	455.970	20.41	0.10	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07 Call	896.49000	0.89649	914.98000	0.91498	896.490	20.41	0.17	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24 Call	1,102.55000	1.10255	1,123.66000	1.12366	1,102.550	20.41	0.21	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57 Put	4,357.17000	4.35717	4,347.52000	4.34752	4,357.170	21.49	0.48	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	3,840.19000	3.84019		3,832.59000	3.83259	3,840.190	21.67	0.44	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			11.83290	81.29508		11.82437	81.34778		19.49	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future			12.08281	77.66984		12.07388	77.72317		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			11.41888	80.79579		11.41615	80.81380		22.59	0.00	0.00	0	47,319.00
R2044	On 05/11/2020	Bond Future	8.87	Call	2.57000	0.00257		2.93000	0.00293	2.570	20.71	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	14.45000	0.01445		15.92000	0.01592	14.450	20.71	0.01	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	9.34	Call	17.41000	0.01741		19.12000	0.01912	17.410	20.71	0.01	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	63.69000	0.06369		68.35000	0.06835	63.690	20.71	0.03	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	133.84000	0.13384		141.80000	0.14180	133.840	20.71	0.05	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	153.75000	0.15375		162.51000	0.16251	153.750	20.71	0.06	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	162.37000	0.16237		171.46000	0.17146	162.370	20.71	0.06	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	3,985.91000	3.98591		3,999.64000	3.99964	3,985.910	21.86	0.63	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	3,526.21000	3.52621		3,541.83000	3.54183	3,526.210	22.07	0.59	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	2,754.29000	2.75429		2,772.47000	2.77247	2,754.290	22.42	0.50	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	2,590.34000	2.59034		2,608.92000	2.60892	2,590.340	22.49	0.48	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.63909	77.23459		11.63619	77.25310		22.70	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	489.03000	0.48903		497.72000	0.49772	489.030	21.38	0.11	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	10,628.48000	10.62848		10,624.34000	10.62434	10,628.480	21.38	0.79	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	7,467.04000	7.46704		7,467.95000	7.46795	7,467.040	21.51	0.67	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			11.86243	78.06094		11.85937	78.07984		20.38	0.00	0.00	0	0.00
R2044	On 05/08/2021	Bond Future			12.10313	74.52584		12.09992	74.54500		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			11.37737	79.71989		11.38484	79.66970		23.19	0.00	45,201,177.63	567	112,716.00
R2048	On 05/11/2020	Bond Future	10.00	Call	154.80000	0.15480		159.39000	0.15939	154.800	21.16	0.06	0.00	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	1,510.89000	1.51089		1,517.81000	1.51781	1,510.890	22.29	0.36	0.00	0	950.00
R2048	On 04/02/2021	Bond Future			11.59553	80.52717		11.60330	80.47671		22.02	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future	10.75	Call	1,943.75000	1.94375		1,941.04000	1.94104	1,943.750	20.70	0.31	0.00	0	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	4,018.00000	4.01800		4,008.09000	4.00809	4,018.000	21.74	0.50	0.00	0	2,590.00
R2048	On 06/05/2021	Bond Future			11.80864	76.97644		11.81671	76.92571		20.87	0.00	0.00	0	0.00
R2048	On 05/08/2021	Bond Future			12.03612	77.81031		12.04456	77.75905		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			3.45287	102.01428		3.47092	102.00727		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			10.77496	67.04819		10.76694	67.09259		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			10.97740	67.72713		10.96903	67.77222		21.14	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.18151	65.31091		11.17279	65.35664		20.14	0.00	21,552,600.30	330	2,505.00
R209	On 06/05/2021	Bond Future	10.25	Call	2,026.11000	2.02611	2,049.33000	2.04933	2,026.110	19.10	0.34	21,910,929.02	1,000	4,750.00	
R209	On 06/05/2021	Bond Future	11.25	Put	3,973.40000	3.97340	3,961.64000	3.96164	3,973.400	20.14	0.45	29,718,046.08	1,000	6,000.00	
R209	On 06/05/2021	Bond Future	12.25	Put	2,166.74000	2.16674	2,162.08000	2.16208	2,166.740	21.68	0.28	36,995,534.59	2,000	6,000.00	
R209	On 05/08/2021	Bond Future			11.39523	66.01837		11.38615	66.06469		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			189.77169	189.77169		189.74007	189.74007			0.00	0.00	0	2,243.00
R210	On 04/02/2021	Bond Future			191.74018	191.74018		191.70884	191.70884			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			191.11980	191.11980		191.08865	191.08865			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			193.23454	193.23454		193.20329	193.20329			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			169.47674	169.47674		169.52902	169.52902			0.00	0.00	0	6,967.00
R212	On 04/02/2021	Bond Future			168.93553	168.93553		168.98895	168.98895			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			170.78121	170.78121		170.83566	170.83566			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			170.33813	170.33813		170.39332	170.39332			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			9.74553	83.74930		9.73251	83.82286		16.25	0.00	0.00	0	16,453.00
R213	On 04/02/2021	Bond Future			9.95901	84.59737		9.94539	84.67195		15.53	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.16852	81.97231		10.15430	82.04788		14.72	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.39378	82.86009		10.37893	82.93655		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			11.05987	64.65923		11.05185	64.70424		23.70	0.00	8,728,996.05	135	19,028.00
R214	On 04/02/2021	Bond Future			11.26233	65.31400		11.25395	65.35968		22.66	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			11.45939	62.73499		11.45065	62.78133		21.64	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future			11.66869	63.41455		11.65959	63.46141		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
Total for Derivatives :											438,526,016.47	7,614	1 270 572.00
Grand Total:											438,526,016.47	7,614	1 270 572.00