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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/10/2020

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		90.29000	90.29000		90.32000	90.32000			0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future		758.51200	758.51200		758.62000	758.62000			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future		766.12300	766.12300		766.24000	766.24000			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future		774.34500	774.34500		774.47000	774.47000			0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future		782.65600	782.65600		782.78500	782.78500			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future		809.75000	809.75000		812.27100	812.27100			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future		817.87500	817.87500		820.43000	820.43000			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future		826.65300	826.65300		829.24200	829.24200			0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future		835.52500	835.52500		838.14500	838.14500			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future		710.48900	710.48900		712.22100	712.22100			0.00	0.00	0	226.00
ALBI	On 04/02/2021	Index Future		717.61800	717.61800		719.37500	719.37500			0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future		725.32000	725.32000		727.10200	727.10200			0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	733.10400	733.10400		734.90800	734.90800			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	12.20368	71.00953		12.16110	71.22106			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.49854	71.72254		12.45398	71.93643			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.79206	68.71842		12.74545	68.93482			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	13.10415	69.46440		13.05536	69.68320			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	12.63711	69.98704		12.58920	70.24736			0.00	0.00	0	4,789.00
ES42	On 04/02/2021	Bond Future	12.91446	70.68978		12.86421	70.95292			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	13.20157	67.19116		13.14877	67.45732			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.49871	67.92077		13.44325	68.18991			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	702.00400	702.00400		703.73900	703.73900			0.00	7,020,040.00	1	1,008.00
GOVI	On 04/02/2021	GOVI	709.04900	709.04900		710.80700	710.80700			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	716.65800	716.65800		718.44200	718.44200			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	724.35000	724.35000		726.15500	726.15500			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	143.40324	143.40324		143.31753	143.31753			0.00	430,209.72	3	3,967.00
I2025	On 04/02/2021	Bond Future	143.37110	143.37110		143.28498	143.28498			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	144.94593	144.94593		144.85929	144.85929			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	145.02361	145.02361		144.93613	144.93613			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	99.22699	99.22699		99.33628	99.33628			0.00	0.00	0	4,935.00
I2029	On 04/02/2021	Bond Future	100.24795	100.24795		100.35860	100.35860			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	100.21021	100.21021		100.32237	100.32237			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	101.32146	101.32146		101.43494	101.43494			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	93.33892	93.33892		93.29765	93.29765			0.00	2,146,795.16	23	10,329.00
I2033	On 04/02/2021	Bond Future	94.29919	94.29919		94.25784	94.25784			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	94.11993	94.11993		94.07841	94.07841			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	95.16366	95.16366		95.12168	95.12168			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	104.71401	104.71401		104.73737	104.73737			0.00	0.00	0	11,137.00
I2038	On 04/02/2021	Bond Future	104.09530	104.09530		104.11926	104.11926			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	105.23891	105.23891		105.26358	105.26358			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	104.68522	104.68522		104.71020	104.71020			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	92.75467	92.75467		92.48045	92.48045			0.00	0.00	0	16,311.00
I2046	On 04/02/2021	Bond Future	93.70898	93.70898		93.43226	93.43226			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	92.94901	92.94901		92.66958	92.66958			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	93.97984	93.97984		93.69739	93.69739			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	95.01163	95.01163		94.79789	94.79789			0.00	0.00	0	13,963.00
I2050	On 04/02/2021	Bond Future	94.10005	94.10005		93.88448	93.88448			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	95.13388	95.13388		94.91609	94.91609			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	94.26210	94.26210		94.04216	94.04216			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	255.63500	255.63500		255.24600	255.24600			0.00	0.00	0	1,201.00
IGOV	On 04/02/2021	Index Future	258.26300	258.26300		257.87300	257.87300			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future	261.09700	261.09700		260.70600	260.70600			0.00	0.00	0	0.00
IGOV	On 05/08/2021	Index Future	263.96200	263.96200		263.56600	263.56600			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.34500	96.65500		3.34500	96.65500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.34000	96.66000		3.34000	96.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.25500	96.74500		3.26500	96.73500			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.24000	96.76000		3.25000	96.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.25000	96.75000		3.24000	96.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.24000	96.76000		3.24000	96.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.29500	96.70500		3.30500	96.69500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.45000	96.55000		3.47000	96.53000			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.64000	96.36000		3.65000	96.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.77500	96.22500		3.79500	96.20500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.07500	95.92500		4.06500	95.93500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.40000	95.60000		4.40000	95.60000			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.26547	119.79524		7.25725	119.83912		7.33	0.00	317,696,976.48	2,652	86,422.00

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	46.67000	0.04667		61.11000	0.06111	46.670	6.97	0.05	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	453.96000	0.45396		508.31000	0.50831	453.960	7.22	0.29	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,773.10000	1.77310		1,846.92000	1.84692	1,773.100	7.47	0.69	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	3,189.41000	3.18941		3,254.82000	3.25482	3,189.410	7.76	0.87	366,430,120.09	3,500	0.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,934.28000	3.93428		3,994.18000	3.99418	3,934.280	7.91	0.92	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	5,582.21000	5.58221		5,632.60000	5.63260	5,582.210	8.13	0.98	410,821,711.71	3,500	0.00
R186	On 05/11/2020	Bond Future	9.26	Put	0.07000	0.00007		0.14000	0.00014	0.070	8.13	0.00	41,997.72	3,500	0.00
R186	On 04/02/2021	Bond Future			7.44619	115.71943		7.43742	115.76412		8.44	0.00	0.00	0	0.00
R186	On 04/02/2021	Bond Future	8.00	Put	1,165.21000	1.16521		1,176.47000	1.17647	1,165.210	8.69	0.31	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.62871	116.96329		7.61933	117.00884		7.61	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.83000	112.95145		7.82001	112.99759		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			313.93468	313.93468		314.04369	314.04369			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			309.31680	309.31680		309.42783	309.42783			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			312.71470	312.71470		312.82799	312.82799			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			308.18300	308.18300		308.29787	308.29787			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			211.54592	211.54592		211.34609	211.34609			0.00	0.00	0	7,907.00
R202	On 04/02/2021	Bond Future			209.55408	209.55408		209.35292	209.35292			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			211.85598	211.85598		211.65313	211.65313			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			209.95616	209.95616		209.75135	209.75135			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			4.52863	108.48264		4.53995	108.45705		1.84	0.00	54,241,320.00	500	33,995.00
R2023	On 04/02/2021	Bond Future			4.59752	109.57191		4.61019	109.54640		1.67	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.63321	106.84183		4.64755	106.81640		1.77	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.67963	108.00129		4.69638	107.97569		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			9.53392	92.92051		9.49060	93.16681		13.10	0.00	38,283,250.12	412	92,290.00
R2030	On 05/11/2020	Bond Future	8.10	Call	7.44000	0.00744		13.49000	0.01349	7.440	12.30	0.01	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	24.99000	0.02499		40.49000	0.04049	24.990	12.30	0.02	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	27.46000	0.02746		44.10000	0.04410	27.460	12.30	0.02	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	58.80000	0.05880		88.04000	0.08804	58.800	12.31	0.04	24,405,114.53	6,000	9,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	132.83000	0.13283		184.69000	0.18469	132.830	12.36	0.09	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	209.90000	0.20990		280.10000	0.28010	209.900	12.45	0.13	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	217.69000	0.21769		289.55000	0.28955	217.690	12.46	0.13	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	388.02000	0.38802		490.60000	0.49060	388.020	12.62	0.21	114,709,622.98	6,000	9,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	400.63000	0.40063		505.15000	0.50515	400.630	12.64	0.21	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	698.33000	0.69833		840.18000	0.84018	698.330	12.86	0.32	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.49	Put	1,544.43000	1.54443	1,486.68000	1.48668	1,544.430	13.09	0.52	0.00	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.60	Put	1,244.31000	1.24431	1,203.07000	1.20307	1,244.310	13.20	0.45	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	1,219.26000	1.21926	1,179.40000	1.17940	1,219.260	13.21	0.44	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.65	Put	1,123.00000	1.12300	1,088.42000	1.08842	1,123.000	13.26	0.42	0.00	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.66	Put	1,099.79000	1.09979	1,066.48000	1.06648	1,099.790	13.27	0.41	0.00	0.00	0	5,500.00
R2030	On 05/11/2020	Bond Future	9.86	Put	713.02000	0.71302	700.47000	0.70047	713.020	13.52	0.30	0.00	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	529.00000	0.52900	525.43000	0.52543	529.000	13.72	0.24	0.00	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	10.06	Put	448.49000	0.44849	448.45000	0.44845	448.490	13.83	0.21	0.00	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	207.30000	0.20730	214.80000	0.21480	207.300	14.34	0.11	60,817,322.02	6,000	2,000.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	159.50000	0.15950	167.50000	0.16750	159.500	14.50	0.09	0.00	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.75618	89.84956	9.71085	90.09868			15.07	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.20	Call	482.87000	0.48287	537.42000	0.53742	482.870	14.43	0.13	0.00	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	8.36	Call	609.26000	0.60926	673.45000	0.67345	609.260	14.43	0.16	0.00	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	617.94000	0.61794	682.76000	0.68276	617.940	14.43	0.16	0.00	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,183.98000	1.18398	1,283.37000	1.28337	1,183.980	14.49	0.27	0.00	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	1,627.34000	1.62734	1,747.47000	1.74747	1,627.340	14.64	0.34	0.00	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	9.20	Call	1,783.98000	1.78398	1,910.52000	1.91052	1,783.980	14.70	0.36	0.00	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	10.20	Put	2,111.16000	2.11116	2,058.42000	2.05842	2,111.160	15.48	0.36	0.00	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.98253	90.81587	9.93509	91.06795			13.65	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	538.09000	0.53809	583.88000	0.58388	538.090	13.06	0.12	0.00	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	6,178.06000	6.17806	6,038.59000	6.03859	6,178.060	13.18	0.65	0.00	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	3,938.36000	3.93836	3,841.81000	3.84181	3,938.360	13.60	0.49	0.00	0.00	0	700.00
R2030	On 05/08/2021	Bond Future			10.23035	87.79635	10.18062	88.05124			12.65	0.00	0.00	0	0.00
R2030	On 05/08/2021	Bond Future	8.95	Call	1,442.03000	1.44203	1,525.65000	1.52565	1,442.030	11.96	0.26	0.00	0.00	0	600.00
R2030	On 05/08/2021	Bond Future	9.45	Call	2,235.98000	2.23598	2,347.00000	2.34700	2,235.980	12.10	0.36	0.00	0.00	0	600.00
R2030	On 05/08/2021	Bond Future	12.10	Put	1,103.42000	1.10342	1,072.73000	1.07273	1,103.420	13.58	0.18	0.00	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			10.59051	85.63471	10.52203	86.03484			16.08	0.00	0.00	0	121,089.00
R2032	On 05/11/2020	Bond Future	8.94	Call	5.39000	0.00539	11.23000	0.01123	5.390	15.01	0.00	0.00	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	12.55000	0.01255	23.96000	0.02396	12.550	15.01	0.01	0.00	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	53.38000	0.05338	88.00000	0.08800	53.380	15.01	0.04	0.00	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	103.88000	0.10388	160.05000	0.16005	103.880	15.05	0.06	0.00	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	758.07000	0.75807	715.53000	0.71553	758.070	16.85	0.28	0.00	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	632.26000	0.63226	600.06000	0.60006	632.260	17.03	0.24	0.00	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.83216	86.49457	10.76068	86.89901			17.64	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	321.77000	0.32177	375.89000	0.37589	321.770	16.79	0.09	0.00	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	658.02000	0.65802	749.69000	0.74969	658.020	16.79	0.16	0.00	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	3,566.14000	3.56614	3,417.79000	3.41779	3,566.140	17.70	0.48	0.00	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			11.07609	83.27914	11.00144	83.68820			16.77	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 06/05/2021	Bond Future	10.33	Call	2,443.45000	2.44345	2,625.00000	2.62500	2,443.450	16.23	0.37	0.00	0	736.00
R2032	On 06/05/2021	Bond Future	12.57	Put	1,569.73000	1.56973	1,504.59000	1.50459	1,569.730	18.05	0.22	0.00	0	736.00
R2032	On 05/08/2021	Bond Future			11.33492	84.18319	11.25692	84.59675		14.87	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
R2035	On 05/11/2020	Bond Future			11.37075	84.27495	11.31764	84.59807		18.20	0.00	0.00	0	103,036.00
R2035	On 04/02/2021	Bond Future			11.62790	85.12114	11.57238	85.44781		19.77	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	10,310.97000	10.31097	10,074.25000	10.07425	10,310.970	18.65	0.82	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	5,516.12000	5.51612	5,368.81000	5.36881	5,516.120	19.39	0.60	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.87864	81.56137	11.82067	81.89184		18.98	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	1,294.14000	1.29414	1,390.62000	1.39062	1,294.140	18.00	0.22	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call	2,133.24000	2.13324	2,267.72000	2.26772	2,133.240	18.06	0.32	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put	6,519.11000	6.51911	6,360.74000	6.36074	6,519.110	18.57	0.58	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put	5,733.24000	5.73324	5,591.05000	5.59105	5,733.240	18.80	0.54	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put	4,368.32000	4.36832	4,256.55000	4.25655	4,368.320	19.25	0.44	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put	2,878.85000	2.87885	2,806.52000	2.80652	2,878.850	20.44	0.32	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future			12.14813	82.44671	12.08752	82.78081		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			11.66391	79.51248	11.60567	79.85834		19.34	0.00	0.00	0	138,532.00
R2037	On 04/02/2021	Bond Future			11.91485	76.05669	11.85401	76.40627		22.26	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	321.12000	0.32112	368.20000	0.36820	321.120	21.09	0.08	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	10,664.11000	10.66411	10,407.69000	10.40769	10,664.110	21.09	0.83	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	961.08000	0.96108	1,064.63000	1.06463	961.080	21.09	0.20	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	7,956.88000	7.95688	7,743.42000	7.74342	7,956.880	21.20	0.73	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	3,977.54000	3.97754	3,861.16000	3.86116	3,977.540	22.43	0.48	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	4,098.03000	4.09803	4,336.82000	4.33682	4,098.030	22.52	0.54	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	915.48000	0.91548	892.74000	0.89274	915.480	24.09	0.16	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			12.16848	76.87498	12.10494	77.22856		20.19	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			12.44318	73.45394	12.37667	73.81146		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			11.77758	81.49269	11.71927	81.85829		20.01	0.00	9,616,137.42	118	72,922.00
R2040	On 05/11/2020	Bond Future	9.50	Call	0.33000	0.00033	0.87000	0.00087	0.330	18.41	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	1.33000	0.00133	3.01000	0.00301	1.330	18.41	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	5.64000	0.00564	11.12000	0.01112	5.640	18.41	0.00	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call	16.88000	0.01688	29.93000	0.02993	16.880	18.41	0.01	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	298.39000	0.29839	403.03000	0.40303	298.390	18.59	0.14	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	2,891.93000	2.89193	2,750.36000	2.75036	2,891.930	19.62	0.64	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	2,147.33000	2.14733	2,049.11000	2.04911	2,147.330	19.93	0.53	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			12.02480	77.80656	11.96383	78.17607		22.75	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	193.54000	0.19354	226.19000	0.22619	193.540	21.30	0.05	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	9.57	Call	221.33000	0.22133	257.58000	0.25758	221.330	21.30	0.06	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	478.47000	0.47847	543.35000	0.54335	478.470	21.30	0.11	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	606.33000	0.60633	683.39000	0.68339	606.330	21.30	0.13	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	5,620.99000	5.62099	5,455.74000	5.45574	5,620.990	22.19	0.58	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	5,003.70000	5.00370	4,855.25000	4.85525	5,003.700	22.44	0.54	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.27437	78.64370	12.21063	79.01744		20.78	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future			12.54464	74.99158	12.47786	75.36940		19.20	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future	11.05	Call	1,881.08000	1.88108	2,005.10000	2.00510	1,881.080	18.21	0.27	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	11.55	Call	2,729.81000	2.72981	2,888.70000	2.88870	2,729.810	18.26	0.35	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	14.80	Put	1,414.89000	1.41489	1,368.67000	1.36867	1,414.890	20.58	0.17	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			11.80455	78.32188	11.75630	78.62398		20.87	0.00	2,349,656.40	30	47,194.00
R2044	On 05/11/2020	Bond Future	8.87	Call	0.00000	0.00000	0.01000	0.00001	0.000	19.20	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	0.06000	0.00006	0.17000	0.00017	0.060	19.20	0.00	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	9.34	Call	0.09000	0.00009	0.24000	0.00024	0.090	19.20	0.00	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	0.99000	0.00099	2.20000	0.00220	0.990	19.20	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	4.01000	0.00401	7.82000	0.00782	4.010	19.20	0.00	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	5.21000	0.00521	9.91000	0.00991	5.210	19.20	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	5.77000	0.00577	10.87000	0.01087	5.770	19.20	0.00	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	5,237.92000	5.23792	5,037.10000	5.03710	5,237.920	19.51	0.85	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	4,611.72000	4.61172	4,433.51000	4.43351	4,611.720	19.73	0.81	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	3,544.44000	3.54444	3,411.35000	3.41135	3,544.440	20.19	0.71	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	3,316.32000	3.31632	3,193.86000	3.19386	3,316.320	20.30	0.68	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			12.04315	74.72904	11.99266	75.03438		23.71	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	241.59000	0.24159	276.05000	0.27605	241.590	22.20	0.06	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	12,636.42000	12.63642	12,400.60000	12.40060	12,636.420	22.20	0.86	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	9,154.01000	9.15401	8,959.39000	8.95939	9,154.010	22.20	0.76	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			12.28378	75.53309	12.23095	75.84198		21.63	0.00	0.00	0	0.00
R2044	On 05/08/2021	Bond Future			12.54425	71.97233	12.48884	72.28466		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			11.77890	77.10163	11.72553	77.44047		21.41	0.00	52,043,600.25	675	112,431.00
R2048	On 05/11/2020	Bond Future	10.00	Call	4.80000	0.00480	9.42000	0.00942	4.800	19.63	0.00	0.00	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	294.56000	0.29456	393.84000	0.39384	294.560	19.84	0.13	0.00	0	950.00
R2048	On 04/02/2021	Bond Future			12.01672	77.87578	11.96079	78.21826		22.89	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future	10.75	Call	1,131.41000	1.13141	1,243.74000	1.24374	1,131.410	21.36	0.22	0.00	0	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	2,638.09000	2.63809	2,824.64000	2.82464	2,638.090	22.20	0.40	0.00	0	2,590.00
R2048	On 06/05/2021	Bond Future			12.24802	74.30128	12.18948	74.64771		22.13	0.00	0.00	0	0.00
R2048	On 05/08/2021	Bond Future			12.49608	75.10779	12.43469	75.45805		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			3.47162	102.00699	3.46925	102.00792		0.19	0.00	0.00	0	7,525.00

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	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			11.17785	64.87233		11.13458	65.10097		20.39	0.00	0.00	0	27,594.00
R209	On 04/02/2021	Bond Future			11.39689	65.52374		11.35190	65.75482		22.66	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.61658	63.08775		11.56976	63.32159		21.65	0.00	0.00	0	2,505.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,524.26000	1.52426	1,611.74000	1.61174	1,524.260	20.83	0.27	0.00	0.00	0	4,750.00
R209	On 06/05/2021	Bond Future	11.25	Put	5,175.12000	5.17512	5,079.24000	5.07924	5,175.120	21.43	0.54	0.00	0.00	0	6,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,915.02000	2.91502	2,861.42000	2.86142	2,915.020	22.76	0.36	0.00	0.00	0	6,000.00
R209	On 05/08/2021	Bond Future			11.84728	63.77264		11.79857	64.00903		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			186.73388	186.73388		186.59307	186.59307			0.00	0.00	0	2,230.00
R210	On 04/02/2021	Bond Future			188.65516	188.65516		188.51340	188.51340			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			188.01474	188.01474		187.87212	187.87212			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			190.09974	190.09974		189.95572	189.95572			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			169.86984	169.86984		169.79061	169.79061			0.00	0.00	0	6,889.00
R212	On 04/02/2021	Bond Future			169.32052	169.32052		169.24100	169.24100			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			171.18057	171.18057		171.10072	171.10072			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			170.74822	170.74822		170.66763	170.66763			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			10.06088	81.99394		10.00242	82.31560		15.13	0.00	0.00	0	16,416.00
R213	On 04/02/2021	Bond Future			10.28903	82.81726		10.22803	83.14241		16.74	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.51138	80.17795		10.44778	80.50681		15.88	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.75123	81.04813		10.68482	81.38066		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			11.47825	62.38038		11.41973	62.69108		21.85	0.00	0.00	0	17,572.00
R214	On 04/02/2021	Bond Future			11.69893	63.00673		11.63792	63.32076		24.19	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	On 06/05/2021	Bond Future	11.91268	60.40674		11.84916	60.72431		23.15	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future	12.14067	61.06244		12.07443	61.38350		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
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											1,461,053,874.59	32,914	1 241 605.00
Grand Total:											1,461,053,874.59	32,914	1 241 605.00