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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/05/2020

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	91.18000	91.18000		91.24000	91.24000			0.00	0.00	0	51.00
AL37	On 06/08/2020	Index Future	720.34300	720.34300		724.68000	724.68000			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	729.62300	729.62300		734.04800	734.04800			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	739.27000	739.27000		743.76500	743.76500			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	748.68400	748.68400		753.23800	753.23800			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	793.17700	793.17700		800.37900	800.37900			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	803.39500	803.39500		810.72500	810.72500			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	814.01700	814.01700		821.45700	821.45700			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	824.38300	824.38300		831.92000	831.92000			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	700.60200	700.60200		706.19200	706.19200			0.00	0.00	0	209.00
ALBI	On 05/11/2020	Index Future	709.62800	709.62800		715.32100	715.32100			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	719.01000	719.01000		724.79000	724.79000			0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	728.16600	728.16600		734.02100	734.02100			0.00	0.00	0	0.00

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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 07/05/2020	Bond Future			11.82000		72.50708	11.82000	72.50708				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future			12.00918		73.64845	11.88172	74.30019				0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future			12.24312		70.81441	12.11012	71.47554				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future			12.49198		71.75397	12.35309	72.42426				0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future			12.75531		68.88896	12.61032	69.56785				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 07/05/2020	Bond Future			12.19000		72.36696	12.19000	72.36696				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future			12.36633		73.54843	12.24366	74.24389				0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future			12.59216		70.23123	12.46380	70.93669				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future			12.82408		71.16433	12.68988	71.87953				0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future			13.07896		67.81206	12.93836	68.53641				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 06/08/2020	GOVI			692.65300		692.65300	698.17200	698.17200				0.00	20,779,590.00	3	1,041.00
GOVI	On 05/11/2020	GOVI			701.57600		701.57600	707.19700	707.19700				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI			710.85200		710.85200	716.55900	716.55900				0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI			719.90400		719.90400	725.68600	725.68600				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future			136.93676		136.93676	136.93676	136.93676				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future			136.71282		136.71282	136.61033	136.61033				0.00	0.00	0	2,896.00
I2025	On 05/11/2020	Bond Future			138.49742		138.49742	138.39563	138.39563				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future			138.84027		138.84027	138.73785	138.73785				0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future			140.64116		140.64116	140.53750	140.53750				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 07/05/2020	Bond Future			99.81511		99.81511	99.81511	99.81511				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future			100.24287		100.24287	100.69232	100.69232				0.00	0.00	0	4,482.00
I2029	On 05/11/2020	Bond Future			100.41370		100.41370	100.87037	100.87037				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future			101.76705		101.76705	102.23044	102.23044				0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future			101.93568		101.93568	102.40516	102.40516				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 14/08/2015			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033		On 07/05/2020			Bond Future	98.55339	98.55339		98.55339	98.55339			0.00	0.00	0	0.00
I2033		On 06/08/2020			Bond Future	99.64846	99.64846		99.61797	99.61797			0.00	0.00	0	11,410.00
I2033		On 05/11/2020			Bond Future	99.73621	99.73621		99.70668	99.70668			0.00	0.00	0	0.00
I2033		On 04/02/2021			Bond Future	101.08025	101.08025		101.05092	101.05092			0.00	0.00	0	0.00
I2033		On 06/05/2021			Bond Future	101.16193	101.16193		101.13223	101.13223			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 07/05/2020			Bond Future	112.79775	112.79775		112.79775	112.79775			0.00	0.00	0	0.00
I2038		On 06/08/2020			Bond Future	109.20464	109.20464		110.69731	110.69731			0.00	0.00	0	11,276.00
I2038		On 05/11/2020			Bond Future	110.63074	110.63074		112.14454	112.14454			0.00	0.00	0	0.00
I2038		On 04/02/2021			Bond Future	110.40791	110.40791		111.94265	111.94265			0.00	0.00	0	0.00
I2038		On 06/05/2021			Bond Future	111.84019	111.84019		113.39496	113.39496			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 07/05/2020			Bond Future	102.32339	102.32339		102.32339	102.32339			0.00	0.00	0	0.00
I2046		On 06/08/2020			Bond Future	98.73553	98.73553		100.42078	100.42078			0.00	0.00	0	15,281.00
I2046		On 05/11/2020			Bond Future	98.23732	98.23732		99.94587	99.94587			0.00	0.00	0	0.00
I2046		On 04/02/2021			Bond Future	99.56183	99.56183		101.29396	101.29396			0.00	0.00	0	0.00
I2046		On 06/05/2021			Bond Future	99.04426	99.04426		100.79898	100.79898			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 07/05/2020			Bond Future	105.74420	105.74420		105.74420	105.74420			0.00	0.00	0	0.00
I2050		On 06/08/2020			Bond Future	99.95534	99.95534		101.64834	101.64834			0.00	0.00	0	15,767.00
I2050		On 05/11/2020			Bond Future	101.26019	101.26019		102.97664	102.97664			0.00	0.00	0	0.00
I2050		On 04/02/2021			Bond Future	100.71431	100.71431		102.45459	102.45459			0.00	0.00	0	0.00
I2050		On 06/05/2021			Bond Future	102.02083	102.02083		103.78358	103.78358			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 06/08/2020			Index Future	257.49900	257.49900		258.55100	258.55100			0.00	0.00	0	587.00
IGOV		On 05/11/2020			Index Future	260.88000	260.88000		261.95600	261.95600			0.00	0.00	0	47.00
IGOV		On 04/02/2021			Index Future	264.39100	264.39100		265.48600	265.48600			0.00	0.00	0	0.00
IGOV		On 06/05/2021			Index Future	267.81900	267.81900		268.92900	268.92900			0.00	0.00	0	0.00
R186		On 07/05/2020			Bond Future	7.74500	118.12958		7.74500	118.12958		5.15	0.00	0.00	0	0.00
R186		On 06/08/2020			Bond Future	7.98336	113.83063		7.84313	114.57561		9.17	0.00	0.00	0	82,906.00
R186		On 06/08/2020	8.00	Call	2,076.41000	2.07641		2,516.65000	2.51665	2,076.410	9.17	0.52	0.00	0.00	0	900.00
R186		On 06/08/2020	9.00	Call	5,713.28000	5.71328		6,368.99000	6.36899	5,713.280	10.06	0.84	0.00	0.00	0	900.00
R186		On 05/11/2020			Bond Future	8.13098	115.29064		7.98260	116.04693		8.63	0.00	0.00	0	0.00
R186		On 05/11/2020	7.00	Call	739.19000	0.73919		922.02000	0.92202	739.190	8.33	0.20	0.00	0.00	0	1,200.00
R186		On 05/11/2020	7.84	Call	2,057.86000	2.05786		2,419.22000	2.41922	2,057.860	8.47	0.43	0.00	0.00	0	3,500.00
R186		On 05/11/2020	8.00	Call	2,426.55000	2.42655		2,824.17000	2.82417	2,426.550	8.53	0.47	0.00	0.00	0	1,200.00
R186		On 05/11/2020	8.34	Call	3,331.59000	3.33159		3,802.83000	3.80283	3,331.590	8.67	0.57	0.00	0.00	0	3,500.00

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
R186	On 05/11/2020	Bond Future	9.26	Put	966.16000		0.96616	830.49000	0.83049	966.160		9.40	0.22	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.28779		111.53195	8.13066	112.29887			8.47	0.00	0.00	0	0.00
R186	On 06/05/2021	Bond Future			8.47345		112.95371	8.30676	113.73052			8.42	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 07/05/2020	Bond Future			310.47037		310.47037	310.47037	310.47037				0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			306.14048		306.14048	306.05522	306.05522				0.00	0.00	0	2,549.00
R197	On 05/11/2020	Bond Future			310.13564		310.13564	310.05389	310.05389				0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			306.37347		306.37347	306.29226	306.29226				0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			310.34796		310.34796	310.26601	310.26601				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 07/05/2020	Bond Future			223.01697		223.01697	223.01697	223.01697				0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			220.90452		220.90452	221.30572	221.30572				0.00	0.00	0	7,724.00
R202	On 05/11/2020	Bond Future			223.78677		223.78677	224.19652	224.19652				0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			222.58399		222.58399	223.00059	223.00059				0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			225.47135		225.47135	225.89331	225.89331				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 07/05/2020	Bond Future			5.28000		107.88949	5.28000	107.88949			1.37	0.00	0.00	0	0.00
R2023	On 06/08/2020	Bond Future			5.39015		109.02789	5.28624	109.28141			3.01	0.00	0.00	0	27,356.00
R2023	On 05/11/2020	Bond Future			5.40983		106.51341	5.29303	106.77177			2.86	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.42360		107.92514	5.29088	108.18748			2.48	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			5.46103		105.38681	5.30868	105.65259			2.34	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 07/05/2020	Bond Future			9.41000		93.36519	9.41000	93.36519			8.57	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.61845		90.34273	9.46946	91.20015			14.89	0.00	72,274,184.00	800	119,886.00
R2030	On 06/08/2020	Bond Future	8.36	Call	397.55000		0.39755	548.87000	0.54887	397.550		14.24	0.13	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	512.02000		0.51202	694.00000	0.69400	512.020		14.24	0.16	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	925.49000		0.92549	1,200.52000	1.20052	925.490		14.24	0.25	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	1,225.46000		1.22546	1,556.22000	1.55622	1,225.460		14.25	0.31	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	1,508.72000		1.50872	1,885.58000	1.88558	1,508.720		14.26	0.36	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	3,162.14000		3.16214	2,751.00000	2.75100	3,162.140		14.40	0.56	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	2,965.01000		2.96501	3,510.45000	3.51045	2,965.010		14.69	0.56	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	10.00	Call	3,802.72000		3.80272	4,414.79000	4.41479	3,802.720		14.89	0.64	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.21	Call	4,583.93000		4.58393	5,244.55000	5.24455	4,583.930		15.10	0.71	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	10.70	Call	6,626.43000		6.62643	7,370.77000	7.37077	6,626.430		15.86	0.82	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.87	Put	579.00000		0.57900	486.52000	0.48652	579.000		16.15	0.15	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	11.25	Put	332.63000		0.33263	277.51000	0.27751	332.630		16.38	0.10	0.00	0	5,000.00

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R2030	On 06/08/2020	Bond Future	11.47	Put	229.52000		0.22952	190.40000		0.19040	229.520	16.38	0.07	0.00	0	650.00
R2030	On 05/11/2020	Bond Future			9.78612		91.50379	9.63067		92.37357		14.17	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	623.50000		0.62350	779.33000		0.77933	623.500	13.55	0.15	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	839.99000		0.83999	1,034.58000		1.03458	839.990	13.55	0.19	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	860.35000		0.86035	1,058.39000		1.05839	860.350	13.55	0.19	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,048.95000		1.04895	1,277.61000		1.27761	1,048.950	13.55	0.22	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,308.58000		1.30858	1,575.98000		1.57598	1,308.580	13.55	0.26	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,485.22000		1.48522	1,777.09000		1.77709	1,485.220	13.55	0.29	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,500.67000		1.50067	1,794.61000		1.79461	1,500.670	13.55	0.29	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	1,781.08000		1.78108	2,111.04000		2.11104	1,781.080	13.55	0.33	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,798.63000		1.79863	2,130.75000		2.13075	1,798.630	13.55	0.33	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,154.98000		2.15498	2,528.72000		2.52872	2,154.980	13.55	0.38	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	4,032.97000		4.03297	3,622.72000		3.62272	4,032.970	13.73	0.53	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	3,332.90000		3.33290	2,977.09000		2.97709	3,332.900	13.90	0.46	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	2,846.23000		2.84623	2,531.59000		2.53159	2,846.230	14.04	0.41	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	2,209.49000		2.20949	1,953.20000		1.95320	2,209.490	14.27	0.34	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	10.47	Put	2,033.77000		2.03377	1,794.68000		1.79468	2,033.770	14.36	0.32	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.96539		88.71138	9.80300		89.59319		13.87	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	1,112.35000		1.11235	1,323.36000		1.32336	1,112.350	13.21	0.21	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	1,123.19000		1.12319	1,335.72000		1.33572	1,123.190	13.21	0.21	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,757.01000		1.75701	2,049.92000		2.04992	1,757.010	13.21	0.29	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	2,180.88000		2.18088	2,520.45000		2.52045	2,180.880	13.21	0.34	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	10.20	Put	3,574.40000		3.57440	3,233.38000		3.23338	3,574.400	13.84	0.43	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			10.16737		89.84251	9.99767		90.73561		13.88	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	9.15	Call	2,562.82000		2.56282	2,904.91000		2.90491	2,562.820	13.19	0.35	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	10.04	Put	5,182.68000		5.18268	4,773.78000		4.77378	5,182.680	13.56	0.50	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	10.74	Put	3,593.30000		3.59330	3,286.02000		3.28602	3,593.300	14.06	0.38	0.00	0	700.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000		100.00000			0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			10.12500		88.13538	10.12500		88.13538		10.27	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			10.31005		89.22323	10.16146		90.12716		16.45	0.00	0.00	0	98,755.00
R2032	On 06/08/2020	Bond Future	8.79	Call	265.35000		0.26535	377.39000		0.37739	265.350	15.48	0.09	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.29	Call	666.82000		0.66682	887.71000		0.88771	666.820	15.48	0.19	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.91	Put	4,182.73000		4.18273	3,688.33000		3.68833	4,182.730	15.78	0.62	0.00	0	800.00
R2032	On 05/11/2020	Bond Future			10.49070		86.21877	10.33591		87.13558		16.50	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	842.76000		0.84276	1,037.38000		1.03738	842.760	15.62	0.17	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,028.47000		1.02847	1,253.70000		1.25370	1,028.470	15.62	0.20	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	1,474.00000		1.47400	1,764.85000		1.76485	1,474.000	15.62	0.27	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	1,751.03000		1.75103	2,078.32000		2.07832	1,751.030	15.62	0.31	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	2,682.26000		2.68226	2,394.97000		2.39497	2,682.260	16.74	0.36	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	2,510.27000		2.51027	2,239.03000		2.23903	2,510.270	16.87	0.35	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.67930		87.36275	10.51803		88.29221		15.41	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	949.32000		0.94932	1,135.64000		1.13564	949.320	14.61	0.17	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	1,531.94000		1.53194	1,797.05000		1.79705	1,531.940	14.61	0.25	0.00	0	800.00

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 04/02/2021	Bond Future	10.82	Put	4,154.86000		4.15486	3,780.15000	3.78015	4,154.860		15.27	0.45	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.88574		84.32773	10.71763	85.26909			16.19	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 07/05/2020	Bond Future			10.74000		88.07413	10.74000	88.07413			11.64	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future			10.87684		89.50715	10.75432	90.30164			17.95	0.00	2,104,492,110.80	23,512	105,142.00
R2035	On 06/08/2020	Bond Future	8.75	Call	72.46000		0.07246	106.57000	0.10657	72.460		16.60	0.03	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	132.50000		0.13250	187.87000	0.18787	132.500		16.60	0.05	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	162.58000		0.16258	227.66000	0.22766	162.580		16.60	0.05	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	522.96000		0.52296	680.82000	0.68082	522.960		16.60	0.15	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	4,584.69000		4.58469	4,147.92000	4.14792	4,584.690		16.76	0.63	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			11.06275		86.17520	10.93519	86.98121			18.14	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			11.26075		87.31813	11.12783	88.13524			16.91	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	9,430.31000		9.43031	8,895.06000	8.89506	9,430.310		15.97	0.70	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	5,283.03000		5.28303	4,915.86000	4.91586	5,283.030		16.34	0.50	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.46755		83.94935	11.32917	84.77696			17.86	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	2,807.37000		2.80737	3,110.86000	3.11086	2,807.370		16.99	0.33	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.32	Put	6,290.91000		6.29091	5,919.55000	5.91955	6,290.910		17.49	0.49	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.02	Put	4,445.75000		4.44575	4,163.38000	4.16338	4,445.750		18.12	0.38	0.00	0	793.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			10.98000		83.54892	10.98000	83.54892			12.25	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			11.12551		80.63922	10.97695	81.58844			20.15	0.00	0.00	0	87,884.00
R2037	On 05/11/2020	Bond Future			11.30599		81.67636	11.15155	82.63895			19.30	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			11.49781		78.50375	11.33705	79.47955			18.99	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	1,181.28000		1.18128	1,397.69000	1.39769	1,181.280		17.95	0.19	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	9,580.31000		9.58031	8,941.92000	8.94192	9,580.310		17.95	0.69	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	2,422.51000		2.42251	2,784.51000	2.78451	2,422.510		17.95	0.33	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	7,256.14000		7.25614	6,715.17000	6.71517	7,256.140		18.05	0.60	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	3,972.09000		3.97209	3,628.66000	3.62866	3,972.090		19.15	0.39	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	6,572.29000		6.57229	7,216.06000	7.21606	6,572.290		19.23	0.62	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	1,228.39000		1.22839	1,101.69000	1.10169	1,228.390		20.60	0.16	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.70665		79.50496	11.53930	80.49324			19.00	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 07/05/2020	Bond Future			11.11000		85.75212	11.11000	85.75212			12.91	0.00	0.00	0	0.00
R2040	On 06/08/2020	Bond Future			11.26310		82.57335	11.14045	83.40099			20.44	0.00	0.00	0	52,528.00
R2040	On 06/08/2020	Bond Future	9.57	Call	200.46000		0.20046	278.26000	0.27826	200.460		18.67	0.06	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	549.15000		0.54915	715.52000	0.71552	549.150		18.67	0.15	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	5,025.68000		5.02568	4,560.09000	4.56009	5,025.680		19.05	0.64	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	4,762.00000		4.76200	4,315.19000	4.31519	4,762.000		19.19	0.62	0.00	0	12,538.00
R2040	On 06/08/2020	Bond Future	11.26	Put	3,238.14000		3.23814	2,911.55000	2.91155	3,238.140		20.08	0.48	0.00	0	517.00
R2040	On 05/11/2020	Bond Future			11.44194		83.63548	11.31434	84.47498			19.64	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
R2040	On 05/11/2020	Bond Future	9.50	Call	585.59000		0.58559		711.05000	0.71105	585.590	18.28	0.12	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	793.54000		0.79354		951.61000	0.95161	793.540	18.28	0.15	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	1,104.13000		1.10413		1,305.95000	1.30595	1,104.130	18.28	0.20	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	10.23	Call	1,432.13000		1.43213		1,675.33000	1.67533	1,432.130	18.28	0.24	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	3,090.05000		3.09005		3,491.51000	3.49151	3,090.050	18.64	0.42	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	11.50	Put	4,308.88000		4.30888		3,972.83000	3.97283	4,308.880	19.35	0.46	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	3,734.22000		3.73422		3,434.81000	3.43481	3,734.220	19.58	0.42	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.63198		80.23859		11.49906	81.08973		19.32	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	856.60000		0.85660		1,001.98000	1.00198	856.600	18.18	0.14	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	933.71000		0.93371		1,089.01000	1.08901	933.710	18.18	0.15	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	1,537.64000		1.53764		1,762.96000	1.76296	1,537.640	18.18	0.23	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,794.97000		1.79497		2,046.85000	2.04685	1,794.970	18.18	0.26	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	5,389.55000		5.38955		5,021.14000	5.02114	5,389.550	18.86	0.48	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	4,872.99000		4.87299		4,532.42000	4.53242	4,872.990	19.05	0.45	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			11.83826		81.26199		11.69981	82.12395		19.33	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 07/05/2020	Bond Future			11.18000		82.33365		11.18000	82.33365		13.46	0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future			11.30580		79.38337		11.19344	80.14328		21.39	0.00	0.00	0	84,636.00
R2044	On 06/08/2020	Bond Future	9.01	Call	43.75000		0.04375		64.92000	0.06492	43.750	19.58	0.02	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	110.57000		0.11057		155.60000	0.15560	110.570	19.58	0.04	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	223.05000		0.22305		301.29000	0.30129	223.050	19.58	0.07	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	432.23000		0.43223		561.34000	0.56134	432.230	19.58	0.12	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	4,574.03000		4.57403		4,175.49000	4.17549	4,574.030	19.79	0.61	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	3,923.09000		3.92309		3,569.61000	3.56961	3,923.090	20.09	0.55	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			11.47847		80.40456		11.36154	81.17544		20.53	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	207.48000		0.20748		258.39000	0.25839	207.480	19.13	0.05	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	407.30000		0.40730		494.70000	0.49470	407.300	19.13	0.09	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	438.87000		0.43887		531.54000	0.53154	438.870	19.13	0.09	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	745.99000		0.74599		885.34000	0.88534	745.990	19.13	0.14	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	1,022.63000		1.02263		1,198.81000	1.19881	1,022.630	19.13	0.19	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	1,085.94000		1.08594		1,270.01000	1.27001	1,085.940	19.13	0.19	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	1,112.04000		1.11204		1,299.32000	1.29932	1,112.040	19.13	0.20	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	6,010.85000		6.01085		5,616.77000	5.61677	6,010.850	19.58	0.57	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	5,584.76000		5.58476		5,212.23000	5.21223	5,584.760	19.76	0.55	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	4,840.16000		4.84016		4,507.07000	4.50707	4,840.160	20.06	0.49	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	4,675.60000		4.67560		4,351.55000	4.35155	4,675.600	20.13	0.48	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.66178		77.09006		11.53995	77.87160		20.20	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	989.76000		0.98976		1,139.51000	1.13951	989.760	19.02	0.16	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	11,482.27000		11.48227		10,936.48000	10.93648	11,482.270	19.02	0.74	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,432.29000		8.43229		7,972.65000	7.97265	8,432.290	19.02	0.63	0.00	0	405.00
R2044	On 06/05/2021	Bond Future			11.86043		78.07329		11.73348	78.86482		20.18	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

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
R2048	On 07/05/2020	Bond Future			11.17500		81.07715		11.17500	81.07715		13.87	0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			11.28566		82.53777		11.17319	83.31178		20.66	0.00	0.00	0	82,395.00
R2048	On 06/08/2020	Bond Future	9.00	Call	36.63000		0.03663		55.18000	0.05518	36.630	18.81	0.01	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	75.11000		0.07511		108.57000	0.10857	75.110	18.81	0.03	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	833.98000		0.83398		1,044.12000	1.04412	833.980	18.81	0.20	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	1,801.05000		1.80105		2,148.08000	2.14808	1,801.050	18.93	0.36	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	2,535.23000		2.53523		2,955.38000	2.95538	2,535.230	19.36	0.45	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	5,224.61000		5.22461		5,811.60000	5.81160	5,224.610	20.74	0.68	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	7,258.92000		7.25892		7,915.88000	7.91588	7,258.920	21.66	0.78	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	9,652.11000		9.65211		10,357.35000	10.35735	9,652.110	22.99	0.86	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			11.45822		79.17968		11.34104	79.96484		20.97	0.00	0.00	0	0.00
R2048	On 05/11/2020	Bond Future	10.00	Call	1,058.42000		1.05842		1,241.89000	1.24189	1,058.420	19.49	0.19	0.00	0	800.00
R2048	On 05/11/2020	Bond Future	11.00	Call	3,067.61000		3.06761		3,442.07000	3.44207	3,067.610	19.88	0.42	0.00	0	800.00
R2048	On 04/02/2021	Bond Future			11.64142		80.23003		11.51920	81.02603		19.48	0.00	0.00	0	0.00
R2048	On 06/05/2021	Bond Future			11.83131		76.83408		11.70394	77.64026		20.60	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 07/05/2020	Bond Future			3.95000		103.18128		3.95000	103.18128		0.22	0.00	0.00	0	0.00
R208	On 06/08/2020	Bond Future			3.59897		104.42280		3.62553	104.40597		0.46	0.00	0.00	0	28,952.00
R208	On 05/11/2020	Bond Future			2.54950		102.36682		2.58914	102.35130		0.22	0.00	0.00	0	0.00
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 07/05/2020	Bond Future			10.75000		66.77503		10.75000	66.77503		12.61	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			10.87258		67.87876		10.74509	68.58326		21.71	0.00	0.00	0	64,100.00
R209	On 05/11/2020	Bond Future			11.03974		65.60630		10.90747	66.32081		21.63	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			11.21287		66.47677		11.07565	67.20114		20.35	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.39980		64.18128		11.25740	64.91489		21.39	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 07/05/2020	Bond Future			184.19731		184.19731		184.19731	184.19731			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			186.24352		186.24352		186.18665	186.18665			0.00	0.00	0	1,929.00
R210	On 05/11/2020	Bond Future			185.96515		185.96515		185.91039	185.91039			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			188.47198		188.47198		188.41738	188.41738			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			188.17425		188.17425		188.11916	188.11916			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
R210		On 31/03/2028	Price Contribution										
				100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R212		On 07/05/2020	Bond Future										
				166.06139	166.06139	166.06139	166.06139			0.00	0.00	0	0.00
R212		On 06/08/2020	Bond Future										
				165.38230	165.38230	165.49152	165.49152			0.00	0.00	0	6,744.00
R212		On 05/11/2020	Bond Future										
				167.54172	167.54172	167.65483	167.65483			0.00	0.00	0	0.00
R212		On 04/02/2021	Bond Future										
				167.47843	167.47843	167.59393	167.59393			0.00	0.00	0	0.00
R212		On 06/05/2021	Bond Future										
				169.65089	169.65089	169.76805	169.76805			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 07/05/2020	Bond Future										
				9.87000	82.57449	9.87000	82.57449		9.65	0.00	0.00	0	0.00
R213		On 06/08/2020	Bond Future										
				10.03071	83.67603	9.89252	84.44949		16.34	0.00	0.00	0	14,286.00
R213		On 05/11/2020	Bond Future										
				10.20365	81.21543	10.05977	82.00003		16.23	0.00	0.00	0	0.00
R213		On 04/02/2021	Bond Future										
				10.38824	82.29215	10.23829	83.08760		15.23	0.00	0.00	0	0.00
R213		On 06/05/2021	Bond Future										
				10.58373	79.80602	10.42758	80.61164		15.94	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 07/05/2020	Bond Future										
				10.99000	64.83755	10.99000	64.83755		13.44	0.00	0.00	0	0.00
R214		On 06/08/2020	Bond Future										
				11.10698	65.92796	10.98445	66.61698		23.02	0.00	0.00	0	22,161.00
R214		On 05/11/2020	Bond Future										
				11.27098	63.49248	11.14379	64.19123		23.00	0.00	0.00	0	0.00
R214		On 04/02/2021	Bond Future										
				11.44443	64.33452	11.31226	65.04294		21.60	0.00	0.00	0	0.00
R214		On 06/05/2021	Bond Future										
				11.62409	61.87213	11.48688	62.58960		22.77	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 :											2,197,545,884.80	24,315	1 233 340.00
Grand Total:											2,197,545,884.80	24,315	1 233 340.00