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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/09/2020

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.36000	90.36000	90.42000	90.42000					0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	757.03700	757.03700	755.94700	755.94700					0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	764.64800	764.64800	763.58500	763.58500					0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	772.86900	772.86900	771.78100	771.78100					0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	781.16800	781.16800	780.07900	780.07900					0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	810.72300	810.72300	808.57200	808.57200					0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	818.87400	818.87400	816.74200	816.74200					0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	827.67700	827.67700	825.50900	825.50900					0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	836.56500	836.56500	834.38400	834.38400					0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	712.87000	712.87000	711.94700	711.94700					0.00	0.00	0	226.00
ALBI	On 04/02/2021	Index Future	720.03700	720.03700	719.14000	719.14000					0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	727.77800	727.77800	726.85900	726.85900					0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	735.59300	735.59300		734.67400	734.67400			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	12.13601	71.34614		12.14410	71.30577			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.42753	72.06385		12.43523	72.02672			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.71756	69.06478		12.72590	69.02588			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	13.02610	69.81491		13.03461	69.77656			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	12.54664	70.48001		12.54960	70.46379			0.00	0.00	0	4,789.00
ES42	On 04/02/2021	Bond Future	12.81935	71.18932		12.82176	71.17659			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	13.10139	67.69773		13.10418	67.68353			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.39342	68.43337		13.39616	68.41994			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	704.29800	704.29800		703.29500	703.29500			0.00	0.00	0	1,009.00
GOVI	On 04/02/2021	GOVI	711.37900	711.37900		710.40100	710.40100			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	719.02700	719.02700		718.02600	718.02600			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	726.74800	726.74800		725.74600	725.74600			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	143.38615	143.38615		143.33090	143.33090			0.00	22,368,239.40	156	4,044.00
I2025	On 04/02/2021	Bond Future	143.35505	143.35505		143.30645	143.30645			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	144.93244	144.93244		144.88065	144.88065			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	145.00928	145.00928		144.95896	144.95896			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	99.50409	99.50409		99.50049	99.50049			0.00	0.00	0	4,935.00
I2029	On 04/02/2021	Bond Future	100.52962	100.52962		100.53102	100.53102			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	100.49583	100.49583		100.49547	100.49547			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	101.61075	101.61075		101.61172	101.61172			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	93.48610	93.48610		93.44554	93.44554			0.00	0.00	0	10,329.00
I2033	On 04/02/2021	Bond Future	94.44964	94.44964		94.41342	94.41342			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	94.27266	94.27266		94.23429	94.23429			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	95.31853	95.31853		95.28098	95.28098			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	104.99485	104.99485		104.80925	104.80925			0.00	0.00	0	11,137.00
I2038	On 04/02/2021	Bond Future	104.37942	104.37942		104.19710	104.19710			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	105.52809	105.52809		105.34201	105.34201			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	104.97655	104.97655		104.78978	104.78978			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	92.58545	92.58545		92.23470	92.23470			0.00	0.00	0	16,311.00
I2046	On 04/02/2021	Bond Future	93.53978	93.53978		93.19000	93.19000			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	92.77807	92.77807		92.42281	92.42281			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	93.80748	93.80748		93.44948	93.44948			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	94.41712	94.41712		94.54688	94.54688			0.00	0.00	0	13,963.00
I2050	On 04/02/2021	Bond Future	93.49957	93.49957		93.63528	93.63528			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	94.52838	94.52838		94.66415	94.66415			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	93.64877	93.64877		93.78721	93.78721			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	255.63000	255.63000		255.70200	255.70200			0.00	0.00	0	1,201.00
IGOV	On 04/02/2021	Index Future	258.26300	258.26300		258.34800	258.34800			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future	261.10200	261.10200		261.18400	261.18400			0.00	0.00	0	0.00
IGOV	On 05/08/2021	Index Future	263.96800	263.96800		264.05400	264.05400			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.34500	96.65500		3.35500	96.64500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.35000	96.65000		3.36000	96.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.28500	96.71500		3.30500	96.69500			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.28000	96.72000		3.31000	96.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.29000	96.71000		3.33000	96.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.30000	96.70000		3.34000	96.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.38500	96.61500		3.44500	96.55500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.55000	96.45000		3.63500	96.36500			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.72000	96.28000		3.78000	96.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.87500	96.12500		3.95500	96.04500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.15500	95.84500		4.22500	95.77500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.50000	95.50000		4.59500	95.40500			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.30814	119.56782		7.34070	119.39466		7.15	0.00	64,686,190.62	541	89,319.00

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	51.34000	0.05134	46.71000	0.04671	51.340	6.79	0.05	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	445.37000	0.44537	411.35000	0.41135	445.370	7.04	0.27	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,683.87000	1.68387	1,587.86000	1.58786	1,683.870	7.29	0.65	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	3,036.09000	3.03609	2,902.23000	2.90223	3,036.090	7.58	0.84	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,757.84000	3.75784	3,611.41000	3.61141	3,757.840	7.73	0.90	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	5,373.89000	5.37389	5,210.72000	5.21072	5,373.890	7.96	0.97	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	0.27000	0.00027	0.40000	0.00040	0.270	7.96	0.00	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.49090	115.49197	7.52419	115.32298		8.24	0.00	0.00	0	0.00
R186	On 04/02/2021	Bond Future	8.00	Put	1,237.76000	1.23776	1,300.81000	1.30081	1,237.760	8.49	0.32	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.67564	116.73570	7.71139	116.56272		7.55	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.87975	112.72204	7.91741	112.54877		7.19	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			313.50359	313.50359	313.84362	313.84362			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			308.87963	308.87963	309.23878	309.23878			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			312.27870	312.27870	312.63622	312.63622			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			307.73631	307.73631	308.10204	308.10204			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			212.16760	212.16760	212.07632	212.07632			0.00	0.00	0	7,870.00
R202	On 04/02/2021	Bond Future			210.18221	210.18221	210.10048	210.10048			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			212.49499	212.49499	212.40840	212.40840			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			210.59944	210.59944	210.51478	210.51478			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			4.58119	108.36388	4.58699	108.35078		1.81	0.00	9,102,565.92	84	34,495.00
R2023	On 04/02/2021	Bond Future			4.65612	109.45400	4.65998	109.44624		1.65	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.69927	106.72474	4.70483	106.71489		1.72	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.75672	107.88353	4.76226	107.87508		1.60	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			9.54322	92.86775	9.59133	92.59544		12.78	0.00	0.00	0	92,632.00
R2030	On 05/11/2020	Bond Future	8.10	Call	11.88000	0.01188	10.51000	0.01051	11.880	11.98	0.01	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	35.63000	0.03563	31.55000	0.03155	35.630	11.98	0.03	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	38.81000	0.03881	34.38000	0.03438	38.810	11.98	0.03	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	77.63000	0.07763	68.94000	0.06894	77.630	11.99	0.05	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	163.68000	0.16368	146.09000	0.14609	163.680	12.04	0.10	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	249.55000	0.24955	223.77000	0.22377	249.550	12.13	0.14	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	258.10000	0.25810	231.53000	0.23153	258.100	12.14	0.14	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	440.88000	0.44088		398.40000	0.39840	440.880	12.30	0.22	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	454.19000	0.45419		410.62000	0.41062	454.190	12.32	0.22	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	762.70000	0.76270		695.63000	0.69563	762.700	12.54	0.32	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.49	Put	1,664.85000	1.66485		1,831.38000	1.83138	1,664.850	12.77	0.52	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.60	Put	1,361.35000	1.36135		1,510.33000	1.51033	1,361.350	12.88	0.46	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	1,335.91000	1.33591		1,483.28000	1.48328	1,335.910	12.89	0.45	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.65	Put	1,237.66000	1.23766		1,378.62000	1.37862	1,237.660	12.93	0.43	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.86	Put	814.60000	0.81460		923.15000	0.92315	814.600	13.20	0.32	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	620.41000	0.62041		710.78000	0.71078	620.410	13.40	0.26	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	10.06	Put	533.92000	0.53392		615.31000	0.61531	533.920	13.51	0.23	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	265.33000	0.26533		314.06000	0.31406	265.330	14.01	0.13	0.00	0	8,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	209.41000	0.20941		250.08000	0.25008	209.410	14.17	0.10	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.76557	89.79806		9.81500	89.52764		14.69	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.20	Call	471.81000	0.47181		443.46000	0.44346	471.810	14.05	0.13	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	8.36	Call	596.20000	0.59620		561.44000	0.56144	596.200	14.05	0.16	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	604.75000	0.60475		569.56000	0.56956	604.750	14.05	0.16	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,163.85000	1.16385		1,102.91000	1.10291	1,163.850	14.11	0.27	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	1,603.69000	1.60369		1,525.52000	1.52552	1,603.690	14.26	0.33	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	9.20	Call	1,759.29000	1.75929		1,675.47000	1.67547	1,759.290	14.32	0.36	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	10.20	Put	2,127.84000	2.12784		2,240.67000	2.24067	2,127.840	15.10	0.37	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.99201	90.76561		10.04401	90.49056		13.55	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	543.41000	0.54341		513.92000	0.51392	543.410	12.96	0.13	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	6,229.83000	6.22983		6,419.01000	6.41901	6,229.830	13.07	0.65	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	3,987.78000	3.98778		4,134.17000	4.13417	3,987.780	13.50	0.50	0.00	0	700.00
R2030	On 05/08/2021	Bond Future			10.24019	87.74603		10.29444	87.46928		12.74	0.00	0.00	0	0.00
R2030	On 05/08/2021	Bond Future	8.95	Call	1,485.91000	1.48591		0.00000	0.00000	1,485.910	12.06	0.26	13,992,276.54	600	600.00
R2030	On 05/08/2021	Bond Future	9.45	Call	2,281.33000	2.28133		0.00000	0.00000	2,281.330	12.20	0.36	19,057,808.14	600	600.00
R2030	On 05/08/2021	Bond Future	12.10	Put	1,159.48000	1.15948		0.00000	0.00000	1,159.480	13.67	0.18	9,597,571.34	600	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			10.52977	85.98948		10.56785	85.76682		15.77	0.00	5,933,274.12	69	120,897.00
R2032	On 05/11/2020	Bond Future	8.94	Call	12.92000	0.01292		12.19000	0.01219	12.920	14.70	0.01	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	26.91000	0.02691		25.28000	0.02528	26.910	14.70	0.02	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	94.99000	0.09499		88.81000	0.08881	94.990	14.70	0.06	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	169.94000	0.16994		158.81000	0.15881	169.940	14.74	0.09	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	762.26000	0.76226		844.44000	0.84444	762.260	16.54	0.27	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	643.37000	0.64337		716.68000	0.71668	643.370	16.72	0.23	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.76852	86.85452		10.80747	86.63396		17.25	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	353.16000	0.35316		338.35000	0.33835	353.160	16.38	0.09	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	714.67000	0.71467		686.62000	0.68662	714.670	16.38	0.17	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	3,401.43000	3.40143		3,519.20000	3.51920	3,401.430	17.31	0.47	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			11.00937	83.64461		11.05031	83.42009		16.68	0.00	0.00	0	0.00
R2032	On 06/05/2021	Bond Future	10.33	Call	2,614.35000	2.61435		2,538.28000	2.53828	2,614.350	16.15	0.38	0.00	0	736.00

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	12.57	Put	1,520.32000	1.52032	1,576.89000	1.57689	1,520.320	17.96	0.21	0.00	0	736.00	
R2032	On 05/08/2021	Bond Future			11.26513	84.55308	11.30768	84.32729		14.89	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			11.29567	84.73228	11.28809	84.77866		18.04	0.00	0.00	0	103,714.00	
R2035	On 04/02/2021	Bond Future			11.54922	85.58466	11.54058	85.63580		19.51	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	9,955.34000	9.95534	9,924.15000	9.92415	9,955.340	18.37	0.81	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	5,283.22000	5.28322	5,268.57000	5.26857	5,283.220	19.13	0.58	0.00	0	650.00	
R2035	On 06/05/2021	Bond Future			11.79628	82.03149	11.78754	82.08162		18.92	0.00	0.00	0	0.00	
R2035	On 06/05/2021	Bond Future	10.24	Call	1,434.81000	1.43481	1,454.38000	1.45438	1,434.810	17.94	0.23	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	10.81	Call	2,328.51000	2.32851	2,354.70000	2.35470	2,328.510	18.00	0.33	0.00	0	1,650.00	
R2035	On 06/05/2021	Bond Future	11.32	Put	6,300.93000	6.30093	6,283.25000	6.28325	6,300.930	18.52	0.56	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	11.55	Put	5,537.81000	5.53781	5,522.69000	5.52269	5,537.810	18.74	0.52	0.00	0	1,650.00	
R2035	On 06/05/2021	Bond Future	12.02	Put	4,216.87000	4.21687	4,206.33000	4.20633	4,216.870	19.20	0.43	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	12.77	Put	2,783.57000	2.78357	2,778.56000	2.77856	2,783.570	20.39	0.31	0.00	0	1,650.00	
R2035	On 05/08/2021	Bond Future			12.06195	82.92239	12.05261	82.97421		16.69	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			11.56815	80.08243	11.55542	80.15868		19.09	0.00	0.00	0	138,532.00	
R2037	On 04/02/2021	Bond Future			11.81463	76.63388	11.80065	76.71493		21.85	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future	9.65	Call	373.81000	0.37381	387.24000	0.38724	373.810	20.64	0.09	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.35	Put	10,198.49000	10.19849	10,143.11000	10.14311	10,198.490	20.64	0.81	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.48	Call	1,086.64000	1.08664	1,114.99000	1.11499	1,086.640	20.64	0.22	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	10.85	Put	7,551.46000	7.55146	7,507.02000	7.50702	7,551.460	20.76	0.71	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	11.90	Put	3,730.54000	3.73054	3,709.29000	3.70929	3,730.540	22.02	0.45	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	11.97	Call	4,437.74000	4.43774	4,498.79000	4.49879	4,437.740	22.11	0.56	0.00	0	300.00	
R2037	On 04/02/2021	Bond Future	13.73	Put	846.15000	0.84615	844.00000	0.84400	846.150	23.68	0.14	0.00	0	300.00	
R2037	On 06/05/2021	Bond Future			12.06362	77.45989	12.04929	77.54037		20.10	0.00	0.00	0	0.00	
R2037	On 05/08/2021	Bond Future			12.33338	74.04561	12.31819	74.12805		18.80	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			11.66626	82.19307	11.67385	82.14499		20.05	0.00	0.00	0	72,832.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1.93000	0.00193	2.18000	0.00218	1.930	18.44	0.00	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	5.99000	0.00599	6.59000	0.00659	5.990	18.44	0.00	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	19.67000	0.01967	21.15000	0.02115	19.670	18.44	0.01	0.00	0	2,380.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	48.43000	0.04843	51.19000	0.05119	48.430	18.44	0.03	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.00	Call	518.46000	0.51846	527.12000	0.52712	518.460	18.61	0.20	0.00	0	2,380.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	2,641.49000	2.64149	2,696.03000	2.69603	2,641.490	19.66	0.57	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	1,977.08000	1.97708	2,027.74000	2.02774	1,977.080	19.97	0.47	0.00	0	2,000.00	
R2040	On 04/02/2021	Bond Future			11.90824	78.51549	11.91549	78.47108		22.70	0.00	0.00	0	0.00	
R2040	On 04/02/2021	Bond Future	9.49	Call	256.50000	0.25650	258.46000	0.25846	256.500	21.23	0.06	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	9.57	Call	291.14000	0.29114	293.19000	0.29319	291.140	21.23	0.07	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
R2040	On 04/02/2021	Bond Future	10.07	Call	602.71000	0.60271		605.07000	0.60507	602.710	21.23	0.13	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	753.64000	0.75364		755.93000	0.75593	753.640	21.23	0.15	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	5,366.81000	5.36681		5,407.51000	5.40751	5,366.810	22.48	0.55	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	4,774.54000	4.77454		4,813.71000	4.81371	4,774.540	22.69	0.51	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.15234	79.36186		12.16018	79.31539		20.83	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future			12.41674	75.71795		12.42476	75.67206		19.29	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future	11.05	Call	2,144.43000	2.14443		0.00000	0.00000	2,144.430	18.29	0.29	19,943,791.00	900	900.00
R2040	On 05/08/2021	Bond Future	11.55	Call	3,062.62000	3.06262		0.00000	0.00000	3,062.620	18.34	0.38	25,859,148.16	900	900.00
R2040	On 05/08/2021	Bond Future	14.80	Put	1,342.56000	1.34256		0.00000	0.00000	1,342.560	20.66	0.16	11,057,062.29	900	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			11.69265	79.02568		11.71544	78.88143		20.92	0.00	0.00	0	47,224.00
R2044	On 05/11/2020	Bond Future	8.87	Call	0.03000	0.00003		0.04000	0.00004	0.030	19.25	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	0.48000	0.00048		0.51000	0.00051	0.480	19.25	0.00	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	9.34	Call	0.64000	0.00064		0.68000	0.00068	0.640	19.25	0.00	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	4.77000	0.00477		4.94000	0.00494	4.770	19.25	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	15.02000	0.01502		15.30000	0.01530	15.020	19.25	0.01	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	18.59000	0.01859		18.89000	0.01889	18.590	19.25	0.01	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	20.22000	0.02022		20.52000	0.02052	20.220	19.25	0.01	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	4,772.73000	4.77273		4,905.78000	4.90578	4,772.730	19.56	0.79	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	4,196.50000	4.19650		4,325.27000	4.32527	4,196.500	19.78	0.74	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	3,227.95000	3.22795		3,346.42000	3.34642	3,227.950	20.24	0.64	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	3,022.98000	3.02298		3,138.64000	3.13864	3,022.980	20.35	0.62	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.92591	75.44139		11.94909	75.29961		23.68	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	318.66000	0.31866		313.49000	0.31349	318.660	22.16	0.08	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	12,079.15000	12.07915		12,207.83000	12.20783	12,079.150	22.16	0.84	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,688.76000	8.68876		8,805.84000	8.80584	8,688.760	22.16	0.74	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			12.16097	76.25463		12.18544	76.10988		21.70	0.00	0.00	0	0.00
R2044	On 05/08/2021	Bond Future			12.41543	72.70211		12.44089	72.55685		20.10	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			11.65664	77.88193		11.68451	77.70278		21.55	0.00	0.00	0	112,533.00
R2048	On 05/11/2020	Bond Future	10.00	Call	18.83000	0.01883		18.75000	0.01875	18.830	19.77	0.01	0.00	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	535.91000	0.53591		519.10000	0.51910	535.910	19.97	0.20	0.00	0	950.00
R2048	On 04/02/2021	Bond Future			11.88846	78.66544		11.91701	78.48835		22.94	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future	10.75	Call	1,392.05000	1.39205		1,360.56000	1.36056	1,392.050	21.39	0.25	0.00	0	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	3,138.09000	3.13809		3,077.84000	3.07784	3,138.090	22.62	0.43	0.00	0	2,590.00
R2048	On 06/05/2021	Bond Future			12.11366	75.10087		12.14375	74.92042		22.22	0.00	0.00	0	0.00
R2048	On 05/08/2021	Bond Future			12.35515	75.91655		12.38650	75.73520		19.32	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			3.45742	102.01252		3.51684	101.98941		0.18	0.00	0.00	0	7,525.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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/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			11.10567	65.25439		11.11299	65.21550		19.74	0.00	1,305,087.80	20	27,778.00
R209	On 04/02/2021	Bond Future			11.32167	65.91078		11.32863	65.87483		21.96	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.53813	63.48028		11.54561	63.44270		21.34	0.00	0.00	0	2,505.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,625.27000	1.62527	1,622.46000	1.62246	1,625.270	20.50	0.28	0.00	0.00	0	4,750.00
R209	On 06/05/2021	Bond Future	11.25	Put	4,963.96000	4.96396	4,993.08000	4.99308	4,963.960	21.12	0.52	0.00	0.00	0	6,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,778.88000	2.77888	2,801.01000	2.80101	2,778.880	22.45	0.34	0.00	0.00	0	6,000.00
R209	On 05/08/2021	Bond Future			11.76561	64.16974		11.77320	64.13268		19.39	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 05/11/2020	Bond Future			186.57425	186.57425		187.12226	187.12226			0.00	0.00	0	2,230.00
R210	On 04/02/2021	Bond Future			188.49718	188.49718		189.06029	189.06029			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			187.85617	187.85617		188.42206	188.42206			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			189.94036	189.94036		190.51511	190.51511			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			169.54775	169.54775		169.55818	169.55818			0.00	0.00	0	6,967.00
R212	On 04/02/2021	Bond Future			168.99609	168.99609		169.01517	169.01517			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			170.85580	170.85580		170.87202	170.87202			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			170.41853	170.41853		170.43729	170.43729			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			10.03492	82.13657		10.07286	81.92823		14.68	0.00	0.00	0	16,416.00
R213	On 04/02/2021	Bond Future			10.26168	82.96283		10.30046	82.75653		16.24	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.48257	80.32670		10.52328	80.11662		15.68	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.72106	81.19897		10.76333	80.98774		14.18	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			11.37047	62.95461		11.37270	62.94264		21.21	0.00	0.00	0	17,812.00
R214	On 04/02/2021	Bond Future			11.58643	63.58786		11.58814	63.57896		23.50	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			11.79538	60.99535		11.79739	60.98518		22.89	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 05/08/2021	Bond Future	12.01831	61.65778		12.02024	61.64831		20.72	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
<b>Total for Derivatives :</b>											<b>202,903,015.33</b>	<b>5,370</b>	<b>1 269 415.00</b>
<b>Grand Total:</b>											<b>202,903,015.33</b>	<b>5,370</b>	<b>1 269 415.00</b>