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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/10/2020

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	90.34000		90.34000		90.34000	90.34000			0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	758.20700		758.20700		758.13800	758.13800			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	765.82500		765.82500		765.75700	765.75700			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	774.05300		774.05300		773.98700	773.98700			0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	782.36400		782.36400		782.29800	782.29800			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	813.81300		813.81300		812.27800	812.27800			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	821.98900		821.98900		820.44100	820.44100			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	830.82100		830.82100		829.25900	829.25900			0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	839.74100		839.74100		838.16300	838.16300			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	713.50500		713.50500		713.89900	713.89900			0.00	0.00	0	226.00
ALBI	On 04/02/2021	Index Future	720.67400		720.67400		721.07400	721.07400			0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	728.41700		728.41700		728.82400	728.82400			0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	736.23800	736.23800		736.64900	736.64900			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	12.12356	71.40832		12.11142	71.46903			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.41470	72.12577		12.40196	72.18735			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.70436	69.12642		12.69100	69.18888			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	13.01234	69.87698		12.99835	69.94017			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	12.54634	70.48166		12.51870	70.63347			0.00	0.00	0	4,789.00
ES42	On 04/02/2021	Bond Future	12.81926	71.18980		12.79026	71.34337			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	13.10154	67.69697		13.07106	67.85241			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.39365	68.43224		13.36164	68.58945			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	704.98700	704.98700		705.32600	705.32600			0.00	0.00	0	1,009.00
GOVI	On 04/02/2021	GOVI	712.07000	712.07000		712.41500	712.41500			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	719.72100	719.72100		720.07100	720.07100			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	727.44800	727.44800		727.80300	727.80300			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	143.26100	143.26100		143.14605	143.14605			0.00	10,601,314.00	74	3,970.00
I2025	On 04/02/2021	Bond Future	143.22829	143.22829		143.11117	143.11117			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	144.80243	144.80243		144.68449	144.68449			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	144.87879	144.87879		144.75824	144.75824			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	99.14205	99.14205		99.17541	99.17541			0.00	0.00	0	4,935.00
I2029	On 04/02/2021	Bond Future	100.16271	100.16271		100.19670	100.19670			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	100.12471	100.12471		100.15832	100.15832			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	101.23518	101.23518		101.26921	101.26921			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	93.45366	93.45366		93.41233	93.41233			0.00	280,360.98	3	10,329.00
I2033	On 04/02/2021	Bond Future	94.41576	94.41576		94.37432	94.37432			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	94.23836	94.23836		94.19556	94.19556			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	95.28352	95.28352		95.24036	95.24036			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	104.69107	104.69107		104.71439	104.71439			0.00	0.00	0	11,137.00
I2038	On 04/02/2021	Bond Future	104.07285	104.07285		104.09519	104.09519			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	105.21682	105.21682		105.23977	105.23977			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	104.66306	104.66306		104.68473	104.68473			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	92.43943	92.43943		92.39826	92.39826			0.00	0.00	0	16,311.00
I2046	On 04/02/2021	Bond Future	93.39105	93.39105		93.34988	93.34988			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	92.62822	92.62822		92.58515	92.58515			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	93.65565	93.65565		93.61215	93.61215			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	94.58482	94.58482		94.54282	94.54282			0.00	0.00	0	13,963.00
I2050	On 04/02/2021	Bond Future	93.66942	93.66942		93.62569	93.62569			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	94.69916	94.69916		94.65514	94.65514			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	93.82277	93.82277		93.77658	93.77658			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	255.07200	255.07200		255.12400	255.12400			0.00	0.00	0	1,201.00
IGOV	On 04/02/2021	Index Future	257.69800	257.69800		257.75200	257.75200			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future	260.53000	260.53000		260.58400	260.58400			0.00	0.00	0	0.00
IGOV	On 05/08/2021	Index Future	263.38800	263.38800		263.44400	263.44400			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	3.35000	96.65000		3.34000	96.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.26500	96.73500		3.27500	96.72500			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.27000	96.73000		3.26000	96.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.27000	96.73000		3.27000	96.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.29000	96.71000		3.28000	96.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.35500	96.64500		3.36500	96.63500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.54000	96.46000		3.52000	96.48000			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.68000	96.32000		3.67000	96.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.85500	96.14500		3.82500	96.17500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.10500	95.89500		4.12500	95.87500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.48000	95.52000		4.47500	95.52500			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.26945	119.77400		7.27144	119.76339		7.33	0.00	24,793,218.00	207	89,157.00

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R186	On 05/11/2020	Bond Future	6.50	Call	61.66000	0.06166	65.27000	0.06527	61.660	6.97	0.06	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	502.08000	0.50208	512.11000	0.51211	502.080	7.22	0.30	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,816.84000	1.81684	1,823.86000	1.82386	1,816.840	7.47	0.68	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	3,207.95000	3.20795	3,208.21000	3.20821	3,207.950	7.76	0.86	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,941.50000	3.94150	3,938.79000	3.93879	3,941.500	7.91	0.91	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	5,572.03000	5.57203	5,564.67000	5.56467	5,572.030	8.13	0.97	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	0.19000	0.00019	0.23000	0.00023	0.190	8.13	0.00	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.45025	115.69876	7.45228	115.68842		8.44	0.00	0.00	0	0.00
R186	On 04/02/2021	Bond Future	8.00	Put	1,204.79000	1.20479	1,216.25000	1.21625	1,204.790	8.69	0.31	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.63286	116.94314	7.63493	116.93309		7.61	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.83437	112.93127	7.83655	112.92121		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			313.92655	313.92655	314.03615	314.03615			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			309.31060	309.31060	309.41480	309.41480			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			312.71035	312.71035	312.81680	312.81680			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			308.17919	308.17919	308.27957	308.27957			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			211.03950	211.03950	210.94657	210.94657			0.00	14,350,686.00	68	7,907.00
R202	On 04/02/2021	Bond Future			209.04372	209.04372	208.94660	208.94660			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			211.34132	211.34132	211.24370	211.24370			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			209.43624	209.43624	209.33371	209.33371			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			4.54084	108.45503	4.54697	108.44118		1.84	0.00	0.00	0	34,495.00
R2023	On 04/02/2021	Bond Future			4.61103	109.54471	4.61781	109.53107		1.67	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.64833	106.81502	4.65591	106.80158		1.77	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.69723	107.97439	4.70605	107.96092		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			9.46756	93.29816	9.50552	93.08188		13.10	0.00	425,346,311.44	4,559	92,168.00
R2030	On 05/11/2020	Bond Future	8.10	Call	16.78000	0.01678	15.64000	0.01564	16.780	12.30	0.01	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	48.49000	0.04849	44.98000	0.04498	48.490	12.30	0.04	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	52.66000	0.05266	48.83000	0.04883	52.660	12.30	0.04	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	102.65000	0.10265	95.07000	0.09507	102.650	12.31	0.07	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	209.91000	0.20991	194.55000	0.19455	209.910	12.36	0.12	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	313.80000	0.31380	291.38000	0.29138	313.800	12.45	0.17	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	324.02000	0.32402	300.93000	0.30093	324.020	12.46	0.17	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	539.21000	0.53921		502.59000	0.50259	539.210	12.62	0.25	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	554.65000	0.55465		517.11000	0.51711	554.650	12.64	0.26	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	906.99000	0.90699		849.82000	0.84982	906.990	12.86	0.36	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.49	Put	1,444.60000	1.44460		1,571.90000	1.57190	1,444.600	13.09	0.48	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.60	Put	1,169.35000	1.16935		1,282.47000	1.28247	1,169.350	13.20	0.41	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	1,146.40000	1.14640		1,258.22000	1.25822	1,146.400	13.21	0.41	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.65	Put	1,058.19000	1.05819		1,164.89000	1.16489	1,058.190	13.26	0.39	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.66	Put	1,036.92000	1.03692		0.00000	0.00000	1,036.920	13.27	0.38	194,935,464.15	5,500	5,500.00
R2030	On 05/11/2020	Bond Future	9.86	Put	682.47000	0.68247		763.54000	0.76354	682.470	13.52	0.28	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	513.03000	0.51303		579.95000	0.57995	513.030	13.72	0.22	51,539,599.68	2,500	2,500.00
R2030	On 05/11/2020	Bond Future	10.06	Put	438.50000	0.43850		498.49000	0.49849	438.500	13.83	0.19	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	211.76000	0.21176		246.98000	0.24698	211.760	14.34	0.10	0.00	0	8,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	165.68000	0.16568		194.88000	0.19488	165.680	14.50	0.08	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.68673	90.23160		9.72634	90.01345		15.07	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.20	Call	563.72000	0.56372		538.92000	0.53892	563.720	14.43	0.15	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	8.36	Call	704.45000	0.70445		674.26000	0.67426	704.450	14.43	0.18	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	714.07000	0.71407		683.52000	0.68352	714.070	14.43	0.18	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,331.73000	1.33173		1,279.91000	1.27991	1,331.730	14.49	0.29	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	1,806.16000	1.80616		1,740.39000	1.74039	1,806.160	14.64	0.36	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	9.20	Call	1,972.44000	1.97244		1,902.13000	1.90213	1,972.440	14.70	0.38	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	10.20	Put	2,023.80000	2.02380		2,113.06000	2.11306	2,023.800	15.48	0.35	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.90982	91.20261		9.95117	90.98240		13.65	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	606.55000	0.60655		581.62000	0.58162	606.550	13.06	0.14	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	5,960.51000	5.96051		6,109.54000	6.10954	5,960.510	13.18	0.64	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	3,786.01000	3.78601		3,900.78000	3.90078	3,786.010	13.60	0.48	0.00	0	700.00
R2030	On 05/08/2021	Bond Future			10.15412	88.18745		10.19743	87.96497		12.65	0.00	0.00	0	0.00
R2030	On 05/08/2021	Bond Future	8.95	Call	1,568.30000	1.56830		1,512.67000	1.51267	1,568.300	11.96	0.28	0.00	0	600.00
R2030	On 05/08/2021	Bond Future	9.45	Call	2,403.85000	2.40385		2,327.15000	2.32715	2,403.850	12.10	0.38	0.00	0	600.00
R2030	On 05/08/2021	Bond Future	12.10	Put	1,054.01000	1.05401		1,096.83000	1.09683	1,054.010	13.58	0.17	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			10.47888	86.28830		10.50176	86.15378		16.08	0.00	16,567,353.60	192	121,089.00
R2032	On 05/11/2020	Bond Future	8.94	Call	15.26000	0.01526		15.43000	0.01543	15.260	15.01	0.01	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	31.55000	0.03155		31.59000	0.03159	31.550	15.01	0.02	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	109.64000	0.10964		108.18000	0.10818	109.640	15.01	0.06	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	194.27000	0.19427		190.70000	0.19070	194.270	15.05	0.10	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	672.14000	0.67214		726.29000	0.72629	672.140	16.85	0.25	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	563.81000	0.56381		612.22000	0.61222	563.810	17.03	0.21	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.71564	87.15524		10.73944	87.01971		17.64	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	407.63000	0.40763		399.81000	0.39981	407.630	16.79	0.10	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	803.56000	0.80356		788.23000	0.78823	803.560	16.79	0.18	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	3,314.50000	3.31450		3,390.56000	3.39056	3,314.500	17.70	0.45	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.95439	83.94745		10.97918	83.81072		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	2,735.22000	2.73522	2,690.92000	2.69092	2,735.220	16.23	0.39	0.00	0	736.00	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,457.95000	1.45795	1,494.20000	1.49420	1,457.950	18.05	0.21	0.00	0	736.00	
R2032	On 05/08/2021	Bond Future			11.20775	84.85894	11.23363	84.72079		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			11.27464	84.86105	11.26718	84.90680		18.20	0.00	17,905,681.55	211	103,229.00	
R2035	On 04/02/2021	Bond Future			11.52744	85.71367	11.51961	85.76012		19.77	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	9,870.41000	9.87041	9,843.70000	9.84370	9,870.410	18.65	0.80	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	5,230.57000	5.23057	5,219.28000	5.21928	5,230.570	19.39	0.57	0.00	0	650.00	
R2035	On 06/05/2021	Bond Future			11.77375	82.16081	11.76554	82.20801		18.98	0.00	0.00	0	0.00	
R2035	On 06/05/2021	Bond Future	10.24	Call	1,460.55000	1.46055	1,479.72000	1.47972	1,460.550	18.00	0.23	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	10.81	Call	2,366.49000	2.36649	2,392.02000	2.39202	2,366.490	18.06	0.34	0.00	0	1,650.00	
R2035	On 06/05/2021	Bond Future	11.32	Put	6,219.43000	6.21943	6,203.71000	6.20371	6,219.430	18.57	0.56	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	11.55	Put	5,462.40000	5.46240	5,449.09000	5.44909	5,462.400	18.80	0.51	0.00	0	1,650.00	
R2035	On 06/05/2021	Bond Future	12.02	Put	4,152.17000	4.15217	4,143.15000	4.14315	4,152.170	19.25	0.42	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	12.77	Put	2,734.31000	2.73431	2,730.40000	2.73040	2,734.310	20.44	0.30	0.00	0	1,650.00	
R2035	On 05/08/2021	Bond Future			12.03846	83.05279	12.02986	83.10062		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			11.55754	80.14598	11.55002	80.19106		19.34	0.00	0.00	0	138,532.00	
R2037	On 04/02/2021	Bond Future			11.80373	76.69706	11.79585	76.74279		22.26	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future	9.65	Call	401.08000	0.40108	411.84000	0.41184	401.080	21.09	0.09	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.35	Put	10,183.12000	10.18312	10,156.93000	10.15693	10,183.120	21.09	0.80	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.48	Call	1,138.52000	1.13852	1,159.91000	1.15991	1,138.520	21.09	0.22	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	10.85	Put	7,550.86000	7.55086	7,532.01000	7.53201	7,550.860	21.20	0.70	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	11.90	Put	3,744.01000	3.74401	3,739.25000	3.73925	3,744.010	22.43	0.45	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	11.97	Call	4,515.04000	4.51504	4,556.69000	4.55669	4,515.040	22.52	0.56	0.00	0	300.00	
R2037	On 04/02/2021	Bond Future	13.73	Put	859.83000	0.85983	863.00000	0.86300	859.830	24.09	0.14	0.00	0	300.00	
R2037	On 06/05/2021	Bond Future			12.05243	77.52272	12.04415	77.56927		20.19	0.00	0.00	0	0.00	
R2037	On 05/08/2021	Bond Future			12.32172	74.10888	12.31306	74.15592		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			11.68125	82.09817	11.64319	82.33948		20.01	0.00	820,981.70	10	72,822.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1.26000	0.00126	1.80000	0.00180	1.260	18.41	0.00	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	4.18000	0.00418	5.70000	0.00570	4.180	18.41	0.00	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	14.70000	0.01470	19.13000	0.01913	14.700	18.41	0.01	0.00	0	2,380.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	38.06000	0.03806	47.80000	0.04780	38.060	18.41	0.02	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.00	Call	462.73000	0.46273	527.67000	0.52767	462.730	18.59	0.18	0.00	0	2,380.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	2,636.77000	2.63677	2,527.22000	2.52722	2,636.770	19.62	0.58	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	1,961.09000	1.96109	1,876.55000	1.87655	1,961.090	19.93	0.48	0.00	0	2,000.00	
R2040	On 04/02/2021	Bond Future			11.92406	78.41865	11.88426	78.66265		22.75	0.00	0.00	0	0.00	
R2040	On 04/02/2021	Bond Future	9.49	Call	245.02000	0.24502	265.09000	0.26509	245.020	21.30	0.06	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	278.49000	0.27849		300.73000	0.30073	278.490	21.30	0.07	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	580.99000	0.58099		620.57000	0.62057	580.990	21.30	0.13	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	728.19000	0.72819		775.16000	0.77516	728.190	21.30	0.15	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	5,334.93000	5.33493		5,215.76000	5.21576	5,334.930	22.19	0.56	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	4,744.93000	4.74493		4,636.22000	4.63622	4,744.930	22.44	0.52	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.16905	79.26287		12.12744	79.50977		20.78	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future			12.43429	75.61759		12.39070	75.86725		19.20	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future	11.05	Call	2,082.33000	2.08233		2,161.85000	2.16185	2,082.330	18.21	0.29	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	11.55	Call	2,988.16000	2.98816		3,090.16000	3.09016	2,988.160	18.26	0.37	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	14.80	Put	1,333.76000	1.33376		1,299.51000	1.29951	1,333.760	20.58	0.16	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			11.71310	78.89622		11.67493	79.13817		20.87	0.00	5,601,631.62	71	47,224.00
R2044	On 05/11/2020	Bond Future	8.87	Call	0.02000	0.00002		0.03000	0.00003	0.020	19.20	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	0.27000	0.00027		0.41000	0.00041	0.270	19.20	0.00	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	9.34	Call	0.37000	0.00037		0.56000	0.00056	0.370	19.20	0.00	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	3.17000	0.00317		4.37000	0.00437	3.170	19.20	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	10.71000	0.01071		14.11000	0.01411	10.710	19.20	0.01	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	13.43000	0.01343		17.55000	0.01755	13.430	19.20	0.01	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	14.68000	0.01468		19.12000	0.01912	14.680	19.20	0.01	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	4,834.12000	4.83412		4,661.13000	4.66113	4,834.120	19.51	0.80	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	4,246.01000	4.24601		4,087.32000	4.08732	4,246.010	19.73	0.76	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	3,255.57000	3.25557		3,125.53000	3.12553	3,255.570	20.19	0.66	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	3,045.77000	3.04577		2,922.58000	2.92258	3,045.770	20.30	0.63	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.94745	75.30963		11.90752	75.55419		23.71	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	300.54000	0.30054		324.25000	0.32425	300.540	22.20	0.07	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	12,175.88000	12.17588		11,979.32000	11.97932	12,175.880	22.20	0.85	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,766.52000	8.76652		8,599.12000	8.59912	8,766.520	22.20	0.74	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			12.18365	76.12045		12.14188	76.36790		21.63	0.00	0.00	0	0.00
R2044	On 05/08/2021	Bond Future			12.43925	72.56619		12.39545	72.81645		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			11.68737	77.68444		11.63391	78.02861		21.41	0.00	0.00	0	112,431.00
R2048	On 05/11/2020	Bond Future	10.00	Call	12.55000	0.01255		17.51000	0.01751	12.550	19.63	0.01	0.00	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	453.15000	0.45315		537.55000	0.53755	453.150	19.84	0.18	0.00	0	950.00
R2048	On 04/02/2021	Bond Future			11.92079	78.46496		11.86479	78.81284		22.89	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future	10.75	Call	1,314.05000	1.31405		1,412.18000	1.41218	1,314.050	21.36	0.24	0.00	0	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	2,943.76000	2.94376		3,109.44000	3.10944	2,943.760	22.20	0.42	0.00	0	2,590.00
R2048	On 06/05/2021	Bond Future			12.14763	74.89721		12.08904	75.24912		22.13	0.00	0.00	0	0.00
R2048	On 05/08/2021	Bond Future			12.39080	75.71039		12.32939	76.06619		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			3.46688	102.00884		3.40199	102.03408		0.19	0.00	14,485,255.28	142	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			11.09635	65.30397		11.08346	65.37263		20.39	0.00	0.00	0	27,594.00
R209	On 04/02/2021	Bond Future			11.31214	65.96007		11.29870	66.02967		22.66	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.52840	63.52922		11.51439	63.59978		21.65	0.00	0.00	0	2,505.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,678.25000	1.67825	1,706.53000	1.70653	1,678.250	20.83	0.29	0.00	0.00	0	4,750.00
R209	On 06/05/2021	Bond Future	11.25	Put	4,979.94000	4.97994	4,952.95000	4.95295	4,979.940	21.43	0.52	0.00	0.00	0	6,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,799.32000	2.79932	2,784.73000	2.78473	2,799.320	22.76	0.34	0.00	0.00	0	6,000.00
R209	On 05/08/2021	Bond Future			11.75553	64.21901		11.74095	64.29038		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			186.51450	186.51450		186.80991	186.80991			0.00	0.00	0	2,230.00
R210	On 04/02/2021	Bond Future			188.43464	188.43464		188.73362	188.73362			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			187.79310	187.79310		188.09339	188.09339			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			189.87591	189.87591		190.17964	190.17964			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			169.75516	169.75516		169.71978	169.71978			0.00	0.00	0	6,889.00
R212	On 04/02/2021	Bond Future			169.20570	169.20570		169.16833	169.16833			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			171.06556	171.06556		171.02830	171.02830			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			170.63224	170.63224		170.59253	170.59253			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.97438	82.47049		9.99711	82.34490		15.13	0.00	0.00	0	16,416.00
R213	On 04/02/2021	Bond Future			10.19875	83.29910		10.22241	83.17245		16.74	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.41722	80.66547		10.44181	80.53777		15.88	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.65291	81.54110		10.67856	81.41210		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			11.37639	62.92284		11.34825	63.07408		21.85	0.00	11,326,111.20	180	17,572.00
R214	On 04/02/2021	Bond Future			11.59274	63.55503		11.56340	63.70796		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	11.80211	60.96132		11.77155	61.11609		23.15	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future	12.02537	61.62316		11.99350	61.77970		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 :											788,553,969.20	13,717	1 273 345.00
Grand Total:											788,553,969.20	13,717	1 273 345.00