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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/08/2020

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.45000		90.45000		90.44000	90.44000			0.00	0.00	0	51.0
AL37	On 05/11/2020	Index Future	748.32300		748.32300		747.15700	747.15700			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	756.19200		756.19200		755.01800	755.01800			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	764.29200		764.29200		763.10600	763.10600			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	772.63000		772.63000		771.43100	771.43100			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	814.60600		814.60600		814.48700	814.48700			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	823.17200		823.17200		823.05600	823.05600			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	831.98900		831.98900		831.87300	831.87300			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	841.06500		841.06500		840.94900	840.94900			0.00	0.00	0	0.0
ALBI	On 05/11/2020	Index Future	711.67200		711.67200		711.43100	711.43100			0.00	0.00	0	212.0
ALBI	On 04/02/2021	Index Future	719.15700		719.15700		718.91600	718.91600			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	726.85900		726.85900		726.61700	726.61700			0.00	0.00	0	0.0

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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
ALBI	On 05/08/2021	Index Future	734.78900		734.78900		734.54500	734.54500			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 06/08/2020	Bond Future	11.86500		74.38633		11.86500	74.38633			0.00	0.00	0	0.0
ES33	On 05/11/2020	Bond Future	12.14680		71.29231		12.14584	71.29709			0.00	0.00	0	350.0
ES33	On 04/02/2021	Bond Future	12.43194		72.04258		12.43072	72.04846			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.72287		69.04001		12.72150	69.04640			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	13.02896		69.80202		13.02747	69.80873			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 06/08/2020	Bond Future	12.25000		74.20766		12.25000	74.20766			0.00	0.00	0	0.0
ES42	On 05/11/2020	Bond Future	12.53685		70.53372		12.53545	70.54141			0.00	0.00	0	4,919.0
ES42	On 04/02/2021	Bond Future	12.80280		71.27689		12.80112	71.28579			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	13.08463		67.78313		13.08279	67.79251			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	13.37336		68.53182		13.37138	68.54155			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 05/11/2020	GOVI	703.09300		703.09300		702.83900	702.83900			0.00	0.00	0	1,018.0
GOVI	On 04/02/2021	GOVI	710.48600		710.48600		710.23300	710.23300			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	718.09600		718.09600		717.84200	717.84200			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI	725.93000		725.93000		725.67400	725.67400			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future	137.77310		137.77310		137.77310	137.77310			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future	139.72778		139.72778		139.52140	139.52140			0.00	0.00	0	3,967.0
I2025	On 04/02/2021	Bond Future	139.73655		139.73655		139.52990	139.52990			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	141.26715		141.26715		141.05900	141.05900			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	141.34131		141.34131		141.13124	141.13124			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 06/08/2020	Bond Future	97.78048		97.78048		97.78048	97.78048			0.00	0.00	0	0.0
I2029	On 05/11/2020	Bond Future	97.97933		97.97933		97.50238	97.50238			0.00	0.00	0	5,012.0
I2029	On 04/02/2021	Bond Future	99.03392		99.03392		98.55325	98.55325			0.00	0.00	0	0.0

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
I2029	On 06/05/2021	Bond Future	98.98952		98.98952		98.50417	98.50417			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future	100.10435		100.10435		99.61388	99.61388			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 06/08/2020	Bond Future	92.82143		92.82143		92.82143	92.82143			0.00	0.00	0	0.0
I2033	On 05/11/2020	Bond Future	93.04910		93.04910		93.09936	93.09936			0.00	0.00	0	9,616.0
I2033	On 04/02/2021	Bond Future	94.05046		94.05046		94.10261	94.10261			0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	93.87579		93.87579		93.92901	93.92901			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	94.93301		94.93301		94.98708	94.98708			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 06/08/2020	Bond Future	102.99622		102.99622		102.99622	102.99622			0.00	0.00	0	0.0
I2038	On 05/11/2020	Bond Future	104.74812		104.74812		104.52108	104.52108			0.00	0.00	0	11,074.0
I2038	On 04/02/2021	Bond Future	104.19367		104.19367		103.96565	103.96565			0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	105.33504		105.33504		105.10508	105.10508			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	104.81520		104.81520		104.58287	104.58287			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 06/08/2020	Bond Future	92.54365		92.54365		92.54365	92.54365			0.00	0.00	0	0.0
I2046	On 05/11/2020	Bond Future	91.60989		91.60989		91.65815	91.65815			0.00	0.00	0	15,660.0
I2046	On 04/02/2021	Bond Future	92.59607		92.59607		92.64616	92.64616			0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future	91.83626		91.83626		91.88749	91.88749			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	92.87076		92.87076		92.92292	92.92292			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 06/08/2020	Bond Future	93.07011		93.07011		93.07011	93.07011			0.00	0.00	0	0.0
I2050	On 05/11/2020	Bond Future	94.57845		94.57845		94.11181	94.11181			0.00	0.00	0	14,181.0
I2050	On 04/02/2021	Bond Future	93.72296		93.72296		93.25271	93.25271			0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future	94.74972		94.74972		94.27467	94.27467			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	93.90637		93.90637		93.42628	93.42628			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 05/11/2020	Index Future	252.15500		252.15500		251.67900	251.67900			0.00	0.00	0	1,258.0
IGOV	On 04/02/2021	Index Future	254.86800		254.86800		254.38900	254.38900			0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	257.65900		257.65900		257.17500	257.17500			0.00	0.00	0	0.0
IGOV	On 05/08/2021	Index Future	260.53000		260.53000		260.04100	260.04100			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.43500		96.56500		3.47500	96.52500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.37500		96.62500		3.38500	96.61500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.31500		96.68500		3.30500	96.69500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.30500		96.69500		3.29500	96.70500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.29500		96.70500		3.26500	96.73500			0.00	0.00	0	10.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.30500		96.69500		3.28500	96.71500			0.00	0.00	0	0.0

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
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future			3.35000	96.65000		3.30000	96.70000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future			3.51000	96.49000		3.48000	96.52000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future			3.60500	96.39500		3.57500	96.42500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.86000	96.14000		3.83000	96.17000				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			3.99500	96.00500		3.96500	96.03500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.30500	95.69500		4.28500	95.71500				0.00	0.00	0	0.0
R186	On 06/08/2020	Bond Future			7.46500	116.61588		7.46500	116.61588			8.68	0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future			7.55873	118.24355		7.59673	118.04441			9.76	0.00	26,250,068.10	222	87,981.0
R186	On 05/11/2020	Bond Future	6.50	Call	437.56000	0.43756		363.72000	0.36372	437.560		9.52	0.16	0.00	0	80.0
R186	On 05/11/2020	Bond Future	7.00	Call	1,036.69000	1.03669		900.55000	0.90055	1,036.690		9.61	0.30	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.50	Call	2,073.56000	2.07356		1,886.02000	1.88602	2,073.560		9.76	0.49	0.00	0	80.0
R186	On 05/11/2020	Bond Future	7.84	Call	3,047.84000	3.04784		2,829.88000	2.82988	3,047.840		9.90	0.61	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.00	Call	3,578.90000	3.57890		3,348.11000	3.34811	3,578.900		10.00	0.67	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	8.34	Call	4,833.05000	4.83305		4,591.32000	4.59132	4,833.050		10.25	0.76	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	171.29000	0.17129		161.07000	0.16107	171.290		10.38	0.07	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			7.74543	114.20787		7.78530	114.00838			9.38	0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	8.00	Put	2,388.65000	2.38865		2,332.16000	2.33216	2,388.650		9.47	0.42	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.94672	115.43236		7.98887	115.23142			8.54	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			8.16363	111.42427		8.20837	111.22148			8.51	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R197	On 06/08/2020	Bond Future			304.14650	304.14650		304.14650	304.14650				0.00	0.00	0	0.0
R197	On 05/11/2020	Bond Future			307.02939	307.02939		306.95953	306.95953				0.00	0.00	0	2,598.0
R197	On 04/02/2021	Bond Future			302.55088	302.55088		302.48463	302.48463				0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			305.86544	305.86544		305.80010	305.80010				0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			301.37797	301.37797		301.31288	301.31288				0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R202	On 06/08/2020	Bond Future			206.15873	206.15873		206.15873	206.15873				0.00	0.00	0	0.0
R202	On 05/11/2020	Bond Future			208.19112	208.19112		207.98023	207.98023				0.00	0.00	0	8,104.0
R202	On 04/02/2021	Bond Future			206.29781	206.29781		206.08760	206.08760				0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			208.55762	208.55762		208.34616	208.34616				0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			206.69316	206.69316		206.47994	206.47994				0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2023	On 06/08/2020	Bond Future			4.61500	110.93764		4.61500	110.93764			2.19	0.00	0.00	0	0.0
R2023	On 05/11/2020	Bond Future			4.46228	108.63280		4.54232	108.45169			2.30	0.00	0.00	0	32,765.0
R2023	On 04/02/2021	Bond Future			4.49655	109.77548		4.58651	109.59409			2.10	0.00	0.00	0	0.0

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R2023	On 06/05/2021	Bond Future			4.51907	107.04455		4.62194	106.86182		1.84	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.53330	108.22532		4.65369	108.04096		1.63	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 06/08/2020	Bond Future			9.25000	92.48271		9.25000	92.48271		14.44	0.00	0.00	0	0.0
R2030	On 05/11/2020	Bond Future			9.47164	93.27488		9.47341	93.26478		16.60	0.00	34,325,155.84	368	101,083.0
R2030	On 05/11/2020	Bond Future	8.10	Call	515.68000	0.51568		452.46000	0.45246	515.680	16.02	0.14	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.34	Call	741.96000	0.74196		664.88000	0.66488	741.960	16.02	0.19	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	8.36	Call	763.80000	0.76380		685.58000	0.68558	763.800	16.02	0.20	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	8.53	Call	971.84000	0.97184		884.27000	0.88427	971.840	16.04	0.24	0.00	0	15,414.0
R2030	On 05/11/2020	Bond Future	8.73	Call	1,278.84000	1.27884		1,182.28000	1.18228	1,278.840	16.13	0.29	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.85	Call	1,494.04000	1.49404		1,392.45000	1.39245	1,494.040	16.20	0.33	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.86	Call	1,513.01000	1.51301		1,411.03000	1.41103	1,513.010	16.21	0.33	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	9.03	Call	1,860.00000	1.86000		1,752.18000	1.75218	1,860.000	16.31	0.38	0.00	0	15,414.0
R2030	On 05/11/2020	Bond Future	9.04	Call	1,881.84000	1.88184		1,773.73000	1.77373	1,881.840	16.32	0.38	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	9.23	Call	2,328.47000	2.32847		2,216.17000	2.21617	2,328.470	16.44	0.44	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.61	Put	2,604.06000	2.60406		2,501.70000	2.50170	2,604.060	16.67	0.44	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.65	Put	2,503.22000	2.50322		2,401.46000	2.40146	2,503.220	16.70	0.43	0.00	0	2,500.0
R2030	On 05/11/2020	Bond Future	9.86	Put	2,029.08000	2.02908		1,931.79000	1.93179	2,029.080	16.88	0.37	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	9.99	Put	1,777.60000	1.77760		1,683.71000	1.68371	1,777.600	17.01	0.34	0.00	0	5,000.0
R2030	On 05/11/2020	Bond Future	10.06	Put	1,655.29000	1.65529		1,563.51000	1.56351	1,655.290	17.10	0.32	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	10.37	Put	1,200.94000	1.20094		1,120.08000	1.12008	1,200.940	17.50	0.25	0.00	0	15,414.0
R2030	On 05/11/2020	Bond Future	10.47	Put	1,081.58000	1.08158		1,004.58000	1.00458	1,081.580	17.64	0.23	0.00	0	3,000.0
R2030	On 04/02/2021	Bond Future			9.68307	90.25180		9.68468	90.24291		16.12	0.00	0.00	0	0.0
R2030	On 04/02/2021	Bond Future	8.20	Call	1,122.06000	1.12206		0.00000	0.00000	1,122.060	15.57	0.21	30,854,856.24	1,600	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	1,315.30000	1.31530		1,192.15000	1.19215	1,315.300	15.57	0.24	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	1,328.14000	1.32814		1,204.47000	1.20447	1,328.140	15.57	0.24	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	2,087.68000	2.08768		1,941.31000	1.94131	2,087.680	15.62	0.34	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,616.49000	2.61649		2,461.78000	2.46178	2,616.490	15.76	0.40	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,794.92000	2.79492		0.00000	0.00000	2,794.920	15.80	0.41	60,072,811.66	1,600	1,600.0
R2030	On 04/02/2021	Bond Future	10.20	Put	2,803.43000	2.80343		2,660.88000	2.66088	2,803.430	16.46	0.37	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.90662	91.21968		9.90820	91.21125		14.64	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	1,039.78000	1.03978		971.72000	0.97172	1,039.780	14.04	0.18	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.22	Put	6,625.74000	6.62574		6,531.13000	6.53113	6,625.740	14.16	0.61	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.92	Put	4,500.52000	4.50052		4,395.70000	4.39570	4,500.520	14.59	0.47	0.00	0	700.0
R2030	On 05/08/2021	Bond Future			10.14765	88.22075		10.14924	88.21257		14.58	0.00	0.00	0	0.0
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2032	On 06/08/2020	Bond Future			10.20500	89.86094		10.20500	89.86094		16.90	0.00	0.00	0	0.0
R2032	On 05/11/2020	Bond Future			10.41342	86.67481		10.42634	86.59833		20.25	0.00	863,021,083.17	9,957	112,652.0
R2032	On 05/11/2020	Bond Future	8.94	Call	590.56000	0.59056		511.44000	0.51144	590.560	19.41	0.15	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.11	Call	752.19000	0.75219		660.99000	0.66099	752.190	19.41	0.18	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	9.44	Call	1,160.11000	1.16011		1,045.46000	1.04546	1,160.110	19.41	0.25	0.00	0	1,000.0

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 05/11/2020	Bond Future	9.61	Call	1,437.19000		1.43719	1,310.99000	1.31099	1,437.190	19.50	0.29	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	1,992.35000		1.99235	1,909.67000	1.90967	1,992.350	20.78	0.33	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	1,833.89000		1.83389	1,753.11000	1.75311	1,833.890	20.92	0.31	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			10.64014		87.58716	10.65337	87.51126		18.88	0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	1,005.37000		1.00537	876.24000	0.87624	1,005.370	18.17	0.18	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,609.76000		1.60976	1,445.38000	1.44538	1,609.760	18.17	0.26	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	4,069.97000		4.06997	3,923.87000	3.92387	4,069.970	18.93	0.44	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.87609		84.38138	10.88982	84.30506		17.95	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,702.07000		3.70207	3,564.02000	3.56402	3,702.070	17.44	0.43	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,961.84000		1.96184	1,891.31000	1.89131	1,961.840	19.10	0.23	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			11.12316		85.31270	11.13743	85.23591		17.08	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 06/08/2020	Bond Future			10.90500		89.32608	10.90500	89.32608		19.02	0.00	0.00	0	0.0	
R2035	On 05/11/2020	Bond Future			11.20867		85.26693	11.20633	85.28139		22.85	0.00	188,013,580.65	2,205	103,850.0	
R2035	On 04/02/2021	Bond Future			11.45182		86.16393	11.44916	86.17984		21.31	0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	10,386.62000		10.38662	10,173.34000	10.17334	10,386.620	20.41	0.72	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	6,064.86000		6.06486	5,817.63000	5.81763	6,064.860	20.99	0.53	0.00	0	650.0	
R2035	On 06/05/2021	Bond Future			11.69540		82.61294	11.69253	82.62957		20.29	0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	2,312.26000		2.31226	2,192.82000	2.19282	2,312.260	19.41	0.29	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,368.72000		3.36872	3,235.08000	3.23508	3,368.720	19.46	0.38	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	6,859.52000		6.85952	6,697.82000	6.69782	6,859.520	19.91	0.53	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	6,126.46000		6.12646	5,964.59000	5.96459	6,126.460	20.11	0.49	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	4,838.82000		4.83882	4,679.51000	4.67951	4,838.820	20.53	0.41	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	3,379.00000		3.37900	3,231.68000	3.23168	3,379.000	21.59	0.31	0.00	0	1,650.0	
R2035	On 05/08/2021	Bond Future			11.95395		83.52458	11.95090	83.54169		19.20	0.00	0.00	0	0.0	
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 06/08/2020	Bond Future			11.14000		80.54755	11.14000	80.54755		21.22	0.00	0.00	0	0.0	
R2037	On 05/11/2020	Bond Future			11.48285		80.59560	11.48019	80.61169		24.37	0.00	0.00	0	139,162.0	
R2037	On 04/02/2021	Bond Future			11.71935		77.18893	11.71638	77.20633		23.95	0.00	0.00	0	0.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	1,057.02000		1.05702	898.10000	0.89810	1,057.020	22.99	0.17	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	10,659.81000		10.65981	10,430.75000	10.43075	10,659.810	22.99	0.72	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	2,161.88000		2.16188	1,942.10000	1.94210	2,161.880	22.99	0.30	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	8,223.60000		8.22360	8,018.25000	8.01825	8,223.600	23.08	0.63	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	4,604.60000		4.60460	4,411.78000	4.41178	4,604.600	24.09	0.43	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	5,867.90000		5.86790	5,700.33000	5.70033	5,867.900	24.16	0.58	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	1,446.32000		1.44632	1,280.10000	1.28010	1,446.320	25.45	0.18	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			11.96490		78.01704	11.96173	78.03503		21.65	0.00	0.00	0	0.0	
R2037	On 05/08/2021	Bond Future			12.22766		74.62231	12.22429	74.64080		21.69	0.00	0.00	0	0.0	
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	

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 06/08/2020	Bond Future			11.42500		81.50116		11.42500	81.50116		22.26	0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future			11.69821		81.99102		11.70598	81.94201		25.24	0.00	6,559,281.60	80	69,269.0
R2040	On 05/11/2020	Bond Future	9.50	Call	266.66000		0.26666		215.60000	0.21560	266.660	23.89	0.07	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	388.45000		0.38845		322.39000	0.32239	388.450	23.89	0.09	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	584.15000		0.58415		498.37000	0.49837	584.150	23.89	0.13	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	10.23	Call	804.80000		0.80480		701.19000	0.70119	804.800	23.89	0.17	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	2,050.04000		2.05004		1,892.95000	1.89295	2,050.040	24.26	0.34	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	11.50	Put	4,633.54000		4.63354		4,511.55000	4.51155	4,633.540	24.96	0.53	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	3,966.89000		3.96689		3,842.39000	3.84239	3,966.890	25.18	0.48	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			11.93550		78.34874		11.94341	78.30047		24.85	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	754.72000		0.75472		621.98000	0.62198	754.720	23.75	0.13	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	820.89000		0.82089		681.13000	0.68113	820.890	23.75	0.13	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	1,337.97000		1.33797		1,153.71000	1.15371	1,337.970	23.75	0.20	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	1,558.18000		1.55818		1,359.22000	1.35922	1,558.180	23.75	0.23	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	6,585.18000		6.58518		6,358.06000	6.35806	6,585.180	24.40	0.53	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	5,995.35000		5.99535		5,766.97000	5.76697	5,995.350	24.58	0.50	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			12.18149		79.18931		12.18968	79.14094		22.38	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future			12.44486		75.55726		12.45339	75.50862		22.35	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 06/08/2020	Bond Future			11.54000		77.83873		11.54000	77.83873		23.30	0.00	0.00	0	0.0
R2044	On 05/11/2020	Bond Future			11.79320		78.39276		11.79558	78.37788		26.41	0.00	6,976,955.64	89	49,373.0
R2044	On 05/11/2020	Bond Future	8.87	Call	66.57000		0.06657		49.52000	0.04952	66.570	25.04	0.02	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	155.22000		0.15522		122.59000	0.12259	155.220	25.04	0.04	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	9.34	Call	170.45000		0.17045		135.50000	0.13550	170.450	25.04	0.05	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	9.72	Call	331.30000		0.33130		275.51000	0.27551	331.300	25.04	0.08	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	491.47000		0.49147		419.41000	0.41941	491.470	25.04	0.11	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	10.02	Call	529.76000		0.52976		454.27000	0.45427	529.760	25.04	0.12	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	545.71000		0.54571		468.83000	0.46883	545.710	25.04	0.12	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	6,838.93000		6.83893		6,712.35000	6.71235	6,838.930	25.50	0.66	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	6,335.23000		6.33523		6,204.71000	6.20471	6,335.230	25.66	0.64	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	5,451.61000		5.45161		5,315.91000	5.31591	5,451.610	25.96	0.58	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	11.43	Put	5,256.00000		5.25600		5,119.35000	5.11935	5,256.000	26.03	0.57	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			12.02513		74.83777		12.02743	74.82387		25.98	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	821.17000		0.82117		689.30000	0.68930	821.170	24.86	0.14	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	13,413.83000		13.41383		13,244.08000	13.24408	13,413.830	24.86	0.78	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	10,181.63000		10.18163		9,973.54000	9.97354	10,181.630	24.86	0.69	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			12.26533		75.64071		12.26766	75.62710		23.38	0.00	0.00	0	0.0
R2044	On 05/08/2021	Bond Future			12.52250		72.09465		12.52489	72.08119		23.37	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 06/08/2020	Bond Future			11.51500		81.00070		11.51500	81.00070		22.66	0.00	0.00	0	0.0
R2048	On 05/11/2020	Bond Future			11.75684		77.24135		11.75931	77.22569		27.03	0.00	49,666,188.05	643	111,305.0

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 05/11/2020	Bond Future	10.00	Call	524.54000		0.52454	450.86000	0.45086	524.540	25.55	0.12		0.00	0	950.0
R2048	On 05/11/2020	Bond Future	11.00	Call	1,944.67000		1.94467	1,806.54000	1.80654	1,944.670	25.96	0.33		0.00	0	950.0
R2048	On 04/02/2021	Bond Future			11.98756		78.05398	11.98996	78.03929		25.10	0.00		0.00	0	0.0
R2048	On 04/02/2021	Bond Future	10.75	Call	2,265.91000		2.26591	0.00000	0.00000	2,265.910	23.98	0.30		60,606,623.51	2,590	2,590.0
R2048	On 04/02/2021	Bond Future	11.50	Call	4,000.17000		4.00017	0.00000	0.00000	4,000.170	24.56	0.44		89,725,342.06	2,590	2,590.0
R2048	On 06/05/2021	Bond Future			12.21790		74.47915	12.22033	74.46477		23.88	0.00		0.00	0	0.0
R2048	On 05/08/2021	Bond Future			12.46213		75.30110	12.46463	75.28684		22.45	0.00		0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00		0.00	0	0.0
R208	On 06/08/2020	Bond Future			3.48000		104.49825	3.48000	104.49825		0.27	0.00		0.00	0	0.0
R208	On 05/11/2020	Bond Future			3.36665		102.04783	3.26237	102.08842		0.22	0.00		0.00	0	7,525.0
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00		0.00	0	0.0
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00		0.00	0	0.0
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00		0.00	0	0.0
R209	On 06/08/2020	Bond Future			10.79500		68.30615	10.79500	68.30615		21.46	0.00		0.00	0	0.0
R209	On 05/11/2020	Bond Future			11.06192		65.48760	11.05868	65.50492		26.08	0.00		0.00	0	26,289.0
R209	On 04/02/2021	Bond Future			11.27033		66.17695	11.26677	66.19546		24.24	0.00		0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.48536		63.74636	11.48158	63.76548		23.28	0.00		0.00	0	460.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,431.81000		2.43181	2,293.97000	2.29397	2,431.810	22.35	0.33		0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	11.25	Put	5,676.93000		5.67693	5,500.22000	5.50022	5,676.930	23.04	0.50		0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	12.25	Put	3,484.61000		3.48461	3,315.82000	3.31582	3,484.610	24.31	0.35		0.00	0	1,000.0
R209	On 05/08/2021	Bond Future			11.70844		64.44995	11.70446	64.46953		22.27	0.00		0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00		0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00		0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00		0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00		0.00	0	0.0
R210	On 06/08/2020	Bond Future			182.74498		182.74498	182.74498	182.74498			0.00		0.00	0	0.0
R210	On 05/11/2020	Bond Future			181.19769		181.19769	180.56296	180.56296			0.00		0.00	0	2,243.0
R210	On 04/02/2021	Bond Future			183.14813		183.14813	182.50909	182.50909			0.00		0.00	0	0.0
R210	On 06/05/2021	Bond Future			182.46488		182.46488	181.81982	181.81982			0.00		0.00	0	0.0
R210	On 05/08/2021	Bond Future			184.51998		184.51998	183.86822	183.86822			0.00		0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00		0.00	0	0.0
R212	On 06/08/2020	Bond Future			165.24718		165.24718	165.24718	165.24718			0.00		0.00	0	0.0
R212	On 05/11/2020	Bond Future			166.83608		166.83608	166.91182	166.91182			0.00		0.00	0	6,967.0
R212	On 04/02/2021	Bond Future			166.35373		166.35373	166.43267	166.43267			0.00		0.00	0	0.0

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
R212	On 06/05/2021	Bond Future	168.17601	168.17601		168.25672	168.25672			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future	167.75904	167.75904		167.84118	167.84118			0.00	0.00	0	0.0
R212	On 31/01/2022	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 06/08/2020	Bond Future	9.73000	85.37177		9.73000	85.37177		15.96	0.00	0.00	0	0.0
R213	On 05/11/2020	Bond Future	9.94515	82.63236		9.95229	82.59278		19.21	0.00	0.00	0	16,316.0
R213	On 04/02/2021	Bond Future	10.16103	83.50155		10.16823	83.46286		17.87	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future	10.37847	80.86725		10.38588	80.82862		17.01	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	10.60962	81.75945		10.61730	81.72066		16.24	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 06/08/2020	Bond Future	11.07000	66.13464		11.07000	66.13464		22.96	0.00	0.00	0	0.0
R214	On 05/11/2020	Bond Future	11.32815	63.18248		11.32473	63.20095		27.94	0.00	48,145,049.76	762	15,820.0
R214	On 04/02/2021	Bond Future	11.53680	63.84714		11.53306	63.86675		25.91	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	11.74435	61.25439		11.74039	61.27457		24.92	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future	11.96297	61.93030		11.95879	61.95097		23.77	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											1,464,216,996.28	22,706	1 184 131.0
Grand Total:											1,464,216,996.28	22,706	1 184 131.0