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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/09/2020

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
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap		90.42000	90.42000		90.40000	90.40000			0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future		756.23000	756.23000		757.30300	757.30300			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future		763.96900	763.96900		765.05800	765.05800			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future		772.13200	772.13200		773.23600	773.23600			0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future		780.43700	780.43700		781.55400	781.55400			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future		815.53700	815.53700		819.19400	819.19400			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future		823.88300	823.88300		827.58300	827.58300			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future		832.68600	832.68600		836.42900	836.42900			0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future		841.64300	841.64300		845.42800	845.42800			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future		716.65200	716.65200		719.41500	719.41500			0.00	0.00	0	209.00
ALBI	On 04/02/2021	Index Future		723.98600	723.98600		726.78200	726.78200			0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future		731.72200	731.72200		734.55000	734.55000			0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	739.59300	739.59300		742.45300	742.45300			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	12.01092	71.97454		11.93991	72.33488			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.29424	72.71112		12.21995	73.07566			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.57945	69.71366		12.50179	70.08244			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.88135	70.47201		12.80010	70.84492			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	12.44097	71.06344		12.37488	71.43259			0.00	0.00	0	4,789.00
ES42	On 04/02/2021	Bond Future	12.70631	71.79128		12.63703	72.16470			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	12.98378	68.30095		12.91103	68.67876			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.26976	69.04432		13.19343	69.42633			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	707.96400	707.96400		710.67800	710.67800			0.00	0.00	0	1,008.00
GOVI	On 04/02/2021	GOVI	715.20900	715.20900		717.95600	717.95600			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	722.85100	722.85100		725.63000	725.63000			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	730.62600	730.62600		733.43700	733.43700			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	144.11704	144.11704		144.43474	144.43474			0.00	0.00	0	3,891.00
I2025	On 04/02/2021	Bond Future	144.11842	144.11842		144.44046	144.44046			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	145.69343	145.69343		146.01960	146.01960			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	145.78104	145.78104		146.11103	146.11103			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	102.14549	102.14549		102.66498	102.66498			0.00	2,655,782.74	26	5,004.00
I2029	On 04/02/2021	Bond Future	103.21605	103.21605		103.74166	103.74166			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	103.20417	103.20417		103.73606	103.73606			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	104.35081	104.35081		104.88870	104.88870			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	95.89192	95.89192		96.62677	96.62677			0.00	0.00	0	10,355.00
I2033	On 04/02/2021	Bond Future	96.89691	96.89691		97.64011	97.64011			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	96.73961	96.73961		97.49142	97.49142			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	97.81433	97.81433		98.57468	98.57468			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	107.05936	107.05936		108.17817	108.17817			0.00	0.00	0	10,927.00
I2038	On 04/02/2021	Bond Future	106.48365	106.48365		107.61501	107.61501			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	107.64763	107.64763		108.79168	108.79168			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	107.12125	107.12125		108.27816	108.27816			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	94.80045	94.80045		96.06279	96.06279			0.00	0.00	0	16,197.00
I2046	On 04/02/2021	Bond Future	95.79406	95.79406		97.07028	97.07028			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	95.05015	95.05015		96.34086	96.34086			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	96.10633	96.10633		97.41137	97.41137			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	97.24067	97.24067		98.19173	98.19173			0.00	0.00	0	13,962.00
I2050	On 04/02/2021	Bond Future	96.36892	96.36892		97.33059	97.33059			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	97.42224	97.42224		98.39478	98.39478			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	96.57601	96.57601		97.55962	97.55962			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	259.29100	259.29100		260.59100	260.59100			0.00	0.00	0	1,203.00
IGOV	On 04/02/2021	Index Future	262.00800	262.00800		263.32400	263.32400			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future	264.87100	264.87100		266.20200	266.20200			0.00	0.00	0	0.00
IGOV	On 05/08/2021	Index Future	267.78300	267.78300		269.12800	269.12800			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.35500	96.64500		3.35500	96.64500			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.26500	96.73500		3.26500	96.73500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.26000	96.74000		3.26000	96.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.22000	96.78000		3.22000	96.78000			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.24000	96.76000		3.24000	96.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.26000	96.74000		3.26000	96.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.29500	96.70500		3.28500	96.71500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.43500	96.56500		3.42500	96.57500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.54000	96.46000		3.54000	96.46000			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.73000	96.27000		3.73000	96.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.89500	96.10500		3.89500	96.10500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.13000	95.87000		4.12000	95.88000			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.32398	119.48354		7.29172	119.65527		7.88	0.00	36,681,446.78	307	89,509.00

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R186	On 05/11/2020	Bond Future	6.50	Call	178.12000	0.17812		203.57000	0.20357	178.120	7.56	0.11	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	743.23000	0.74323		811.89000	0.81189	743.230	7.78	0.32	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,984.90000	1.98490		2,103.18000	2.10318	1,984.900	7.99	0.61	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	3,230.22000	3.23022		3,373.46000	3.37346	3,230.220	8.25	0.77	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,895.75000	3.89575		4,047.21000	4.04721	3,895.750	8.38	0.83	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	5,408.45000	5.40845		5,571.30000	5.57130	5,408.450	8.60	0.91	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	6.61000	0.00661		6.27000	0.00627	6.610	8.60	0.01	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.50362	115.42736		7.46932	115.60169		8.02	0.00	0.00	0	0.00
R186	On 04/02/2021	Bond Future	8.00	Put	1,337.61000	1.33761		1,288.57000	1.28857	1,337.610	8.25	0.33	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.69091	116.66178		7.65443	116.83849		7.27	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.89556	112.64926		7.85674	112.82807		7.36	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			314.91568	314.91568		314.79333	314.79333			0.00	0.00	0	2,936.00
R197	On 04/02/2021	Bond Future			310.36027	310.36027		310.23883	310.23883			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			313.75252	313.75252		313.63114	313.63114			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			309.23133	309.23133		309.10915	309.10915			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			215.61131	215.61131		217.08122	217.08122			0.00	0.00	0	7,870.00
R202	On 04/02/2021	Bond Future			213.69837	213.69837		215.18511	215.18511			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			216.03392	216.03392		217.53779	217.53779			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			214.18106	214.18106		215.70205	215.70205			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			4.49268	108.56397		4.44056	108.68201		1.83	0.00	0.00	0	34,474.00
R2023	On 04/02/2021	Bond Future			4.54636	109.67500		4.48688	109.79501		1.94	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.57786	106.94007		4.50934	107.06185		1.76	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.61315	108.10299		4.53266	108.22630		1.57	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			9.46299	93.32424		9.39064	93.73847		13.73	0.00	6,532,696.80	70	92,820.00
R2030	On 05/11/2020	Bond Future	8.10	Call	91.36000	0.09136		118.12000	0.11812	91.360	12.89	0.05	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	181.72000	0.18172		228.06000	0.22806	181.720	12.89	0.09	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	191.80000	0.19180		240.14000	0.24014	191.800	12.89	0.09	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	299.21000	0.29921		367.21000	0.36721	299.210	12.91	0.13	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	493.45000	0.49345		591.28000	0.59128	493.450	13.06	0.19	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	650.43000	0.65043		768.94000	0.76894	650.430	13.17	0.24	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	664.91000	0.66491		785.21000	0.78521	664.910	13.18	0.24	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	947.55000	0.94755	1,099.65000	1.09965	947.550	13.34	0.31	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	966.38000	0.96638	1,120.41000	1.12041	966.380	13.35	0.32	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	1,368.99000	1.36899	1,560.21000	1.56021	1,368.990	13.52	0.40	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.49	Put	1,905.23000	1.90523	1,732.33000	1.73233	1,905.230	13.72	0.48	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.60	Put	1,623.74000	1.62374	1,470.88000	1.47088	1,623.740	13.82	0.43	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	1,599.83000	1.59983	1,448.74000	1.44874	1,599.830	13.83	0.42	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.65	Put	1,506.72000	1.50672	1,362.61000	1.36261	1,506.720	13.86	0.41	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.86	Put	1,090.37000	1.09037	979.94000	0.97994	1,090.370	14.09	0.32	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	886.45000	0.88645	794.04000	0.79404	886.450	14.26	0.27	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	10.06	Put	792.02000	0.79202	708.36000	0.70836	792.020	14.36	0.25	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	473.92000	0.47392	421.53000	0.42153	473.920	14.83	0.16	0.00	0	8,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	399.81000	0.39981	355.14000	0.35514	399.810	14.98	0.14	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.67880	90.27536	9.60311	90.69442		13.86	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.20	Call	545.83000	0.54583	615.94000	0.61594	545.830	13.22	0.15	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	8.36	Call	684.79000	0.68479	768.22000	0.76822	684.790	13.22	0.18	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	694.31000	0.69431	778.62000	0.77862	694.310	13.22	0.18	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,341.84000	1.34184	1,477.00000	1.47700	1,341.840	13.45	0.29	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	1,825.07000	1.82507	1,990.79000	1.99079	1,825.070	13.62	0.36	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	9.20	Call	1,992.57000	1.99257	2,167.86000	2.16786	1,992.570	13.67	0.38	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	10.20	Put	2,037.77000	2.03777	1,906.21000	1.90621	2,037.770	14.52	0.35	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.90260	91.24113	9.82340	91.66512		12.90	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	570.94000	0.57094	633.25000	0.63325	570.940	12.24	0.13	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	5,920.41000	5.92041	5,662.07000	5.66207	5,920.410	12.56	0.64	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	3,767.84000	3.76784	3,578.11000	3.57811	3,767.840	13.02	0.48	0.00	0	700.00
R2030	On 05/08/2021	Bond Future			10.14619	88.22827	10.06317	88.65704		12.98	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			10.40256	86.73916	10.33078	87.16619		16.86	0.00	0.00	0	119,908.00
R2032	On 05/11/2020	Bond Future	8.94	Call	108.73000	0.10873	137.81000	0.13781	108.730	15.70	0.05	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	171.55000	0.17155	213.44000	0.21344	171.550	15.70	0.07	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	395.02000	0.39502	474.05000	0.47405	395.020	15.90	0.15	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	585.34000	0.58534	689.96000	0.68996	585.340	16.11	0.20	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	1,048.03000	1.04803	954.18000	0.95418	1,048.030	17.97	0.27	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	925.24000	0.92524	841.44000	0.84144	925.240	18.15	0.25	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.63320	87.62702	10.55825	88.05910		16.27	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	443.22000	0.44322	499.38000	0.49938	443.220	15.45	0.11	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	869.55000	0.86955	964.10000	0.96410	869.550	15.45	0.19	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	3,128.24000	3.12824	2,957.46000	2.95746	3,128.240	16.55	0.43	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.86930	84.41915	10.79104	84.85624		15.80	0.00	0.00	0	0.00
R2032	On 06/05/2021	Bond Future	10.33	Call	2,904.93000	2.90493	3,096.83000	3.09683	2,904.930	15.46	0.41	0.00	0	736.00
R2032	On 06/05/2021	Bond Future	12.57	Put	1,308.58000	1.30858	1,233.31000	1.23331	1,308.580	16.98	0.19	0.00	0	736.00
R2032	On 05/08/2021	Bond Future			11.11855	85.33752	11.03680	85.77951		15.17	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	0.00	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
R2035	On 05/11/2020	Bond Future			11.12850	85.76415		11.06192	86.18041		19.24	0.00	0.00	0	106,275.00
R2035	On 04/02/2021	Bond Future			11.37223	86.64182		11.30266	87.06292		18.50	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	9,165.80000	9.16580	8,854.69000	8.85469	9,165.800		17.48	0.77	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	4,802.07000	4.80207	4,595.19000	4.59519	4,802.070		18.40	0.53	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.61280	83.09368		11.54020	83.51972		17.81	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	1,608.07000	1.60807	1,726.79000	1.72679	1,608.070		16.84	0.25	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call	2,661.05000	2.66105	2,828.72000	2.82872	2,661.050		17.15	0.36	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put	5,677.92000	5.67792	5,465.27000	5.46527	5,677.920		17.64	0.53	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put	4,962.04000	4.96204	4,769.11000	4.76911	4,962.040		17.85	0.48	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put	3,760.24000	3.76024	3,604.69000	3.60469	3,760.240		18.38	0.40	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put	2,368.34000	2.36834	2,261.91000	2.26191	2,368.340		19.14	0.28	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future			11.86998	83.99750		11.79412	84.42832		16.99	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			11.38464	81.19293		11.31794	81.60262		20.42	0.00	0.00	0	139,139.00
R2037	On 04/02/2021	Bond Future			11.62080	77.76959		11.55114	78.18411		20.71	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	514.08000	0.51408	570.36000	0.57036	514.080		19.60	0.12	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	9,340.28000	9.34028	9,034.08000	9.03408	9,340.280		19.60	0.77	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	1,395.32000	1.39532	1,515.26000	1.51526	1,395.320		19.60	0.26	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	6,875.64000	6.87564	6,618.52000	6.61852	6,875.640		20.01	0.66	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	3,350.02000	3.35002	3,196.63000	3.19663	3,350.020		21.20	0.41	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	5,215.41000	5.21541	5,482.61000	5.48261	5,215.410		21.30	0.60	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	707.35000	0.70735	665.42000	0.66542	707.350		22.29	0.12	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.86247	78.60188		11.78979	79.02108		18.99	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			12.12278	75.20131		12.04677	75.62528		19.16	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			11.54855	82.94471		11.48690	83.34300		21.36	0.00	0.00	0	72,600.00
R2040	On 05/11/2020	Bond Future	9.50	Call	32.63000	0.03263	41.62000	0.04162	32.630		19.56	0.02	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	65.91000	0.06591	82.12000	0.08212	65.910		19.56	0.03	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	139.00000	0.13900	168.80000	0.16880	139.000		19.56	0.05	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call	246.25000	0.24625	293.11000	0.29311	246.250		19.56	0.09	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	1,252.86000	1.25286	1,401.62000	1.40162	1,252.860		20.55	0.31	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	2,907.63000	2.90763	2,737.35000	2.73735	2,907.630		21.36	0.50	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	2,308.06000	2.30806	2,166.59000	2.16659	2,308.060		21.65	0.43	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.78300	79.28907		11.71855	79.69204		21.62	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	342.64000	0.34264	380.79000	0.38079	342.640		20.35	0.08	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	385.90000	0.38590	427.89000	0.42789	385.900		20.35	0.09	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	763.87000	0.76387	835.76000	0.83576	763.870		20.35	0.15	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	942.10000	0.94210	1,026.44000	1.02644	942.100		20.35	0.18	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	5,024.91000	5.02491	4,832.11000	4.83211	5,024.910		21.43	0.52	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	11.74	Put	4,462.55000	4.46255		4,285.86000	4.28586	4,462.550	21.61	0.48	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.02260	80.13762		11.95527	80.54525		19.52	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future			12.28067	76.50350		12.21018	76.91572		19.60	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 05/11/2020	Bond Future			11.62473	79.45838		11.56291	79.85588		22.34	0.00	0.00	0	47,298.00
R2044	On 05/11/2020	Bond Future	8.87	Call	2.30000	0.00230		3.19000	0.00319	2.300	20.47	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	12.03000	0.01203		15.85000	0.01585	12.030	20.47	0.01	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	9.34	Call	14.40000	0.01440		18.86000	0.01886	14.400	20.47	0.01	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	50.68000	0.05068		63.67000	0.06367	50.680	20.47	0.02	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	104.82000	0.10482		128.49000	0.12849	104.820	20.47	0.04	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	120.13000	0.12013		146.56000	0.14656	120.130	20.47	0.05	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	126.76000	0.12676		154.37000	0.15437	126.760	20.47	0.05	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	5,009.16000	5.00916		4,758.97000	4.75897	5,009.160	21.62	0.70	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	4,498.69000	4.49869		4,266.16000	4.26616	4,498.690	21.83	0.65	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	3,624.47000	3.62447		3,425.24000	3.42524	3,624.470	22.17	0.57	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	3,435.44000	3.43544		3,243.98000	3.24398	3,435.440	22.24	0.56	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.85270	75.89221		11.78803	76.29433		22.61	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	394.68000	0.39468		437.39000	0.43739	394.680	21.29	0.09	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	11,769.31000	11.76931		11,450.14000	11.45014	11,769.310	21.29	0.82	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,469.64000	8.46964		8,198.12000	8.19812	8,469.640	21.42	0.71	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			12.08546	76.70442		12.01785	77.11118		20.41	0.00	0.00	0	0.00
R2044	On 05/08/2021	Bond Future			12.33608	73.15808		12.26523	73.56943		20.50	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			11.58827	78.32466		11.52122	78.76335		22.99	0.00	0.00	0	112,233.00
R2048	On 05/11/2020	Bond Future	10.00	Call	120.67000	0.12067		149.33000	0.14933	120.670	20.98	0.05	0.00	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	1,195.34000	1.19534		1,351.52000	1.35152	1,195.340	22.09	0.29	0.00	0	950.00
R2048	On 04/02/2021	Bond Future			11.81474	79.12625		11.74452	79.56996		21.95	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future	10.75	Call	1,609.55000	1.60955		1,745.27000	1.74527	1,609.550	20.63	0.27	0.00	0	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	3,437.39000	3.43739		3,657.17000	3.65717	3,437.390	21.66	0.45	0.00	0	2,590.00
R2048	On 06/05/2021	Bond Future			12.03756	75.56086		11.96413	76.00967		20.83	0.00	0.00	0	0.00
R2048	On 05/08/2021	Bond Future			12.27521	76.38276		12.19828	76.83661		19.69	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			3.70184	101.91755		3.65071	101.93740		0.19	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
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			10.96997	65.98177		10.89790	66.37295		21.46	0.00	0.00	0	28,041.00

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
R209	On 04/02/2021	Bond Future			11.17849	66.65715		11.10356	67.05285		20.97	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.39029	64.22990		11.31240	64.63009		20.35	0.00	0.00	0	1,850.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,773.95000	1.77395		1,905.20000	1.90520	1,773.950	19.31	0.30	0.00	0	3,750.00
R209	On 06/05/2021	Bond Future	11.25	Put	4,592.32000	4.59232		4,406.34000	4.40634	4,592.320	20.35	0.49	0.00	0	4,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,592.50000	2.59250		2,475.68000	2.47568	2,592.500	21.91	0.32	0.00	0	4,000.00
R209	On 05/08/2021	Bond Future			11.61164	64.92863		11.53065	65.33326		19.71	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			189.61754	189.61754		190.00244	190.00244			0.00	0.00	0	2,264.00
R210	On 04/02/2021	Bond Future			191.60489	191.60489		191.99517	191.99517			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			190.98394	190.98394		191.37933	191.37933			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			193.10578	193.10578		193.50589	193.50589			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			169.49165	169.49165		169.50741	169.50741			0.00	0.00	0	6,967.00
R212	On 04/02/2021	Bond Future			168.96874	168.96874		168.98585	168.98585			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			170.81550	170.81550		170.83354	170.83354			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			170.38046	170.38046		170.39898	170.39898			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			9.92487	82.74492		9.85270	83.14716		15.83	0.00	2,978,817.12	36	16,458.00
R213	On 04/02/2021	Bond Future			10.14427	83.59172		10.06894	83.99866		15.41	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.36143	80.95620		10.28290	81.36780		14.93	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.59435	81.83666		10.51237	82.25288		14.42	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			11.25376	63.58635		11.18657	63.95480		23.08	0.00	11,954,233.80	188	19,028.00
R214	On 04/02/2021	Bond Future			11.46281	64.23704		11.39279	64.60974		22.46	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			11.66773	61.64678		11.59488	62.02373		21.88	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future			11.88509	62.31732		11.80919	62.69847		21.13	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

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
Total for Derivatives :											60,802,977.24	627	1 272 528.00
Grand Total:											60,802,977.24	627	1 272 528.00