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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/09/2020

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	90.40000	90.40000	90.42000	90.42000					0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	759.72400	759.72400	756.23000	756.23000					0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	767.49100	767.49100	763.96900	763.96900					0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	775.68600	775.68600	772.13200	772.13200					0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	784.02800	784.02800	780.43700	780.43700					0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	819.00900	819.00900	815.53700	815.53700					0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	827.38200	827.38200	823.88300	823.88300					0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	836.21700	836.21700	832.68600	832.68600					0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	845.20900	845.20900	841.64300	841.64300					0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	719.75600	719.75600	716.65200	716.65200					0.00	122,358,520.00	17	226.00
ALBI	On 04/02/2021	Index Future	727.11400	727.11400	723.98600	723.98600					0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	734.87800	734.87800	731.72200	731.72200					0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	742.78100	742.78100		739.59300	739.59300			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	11.95150	72.27588		12.01092	71.97454			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.23222	73.01527		12.29424	72.71112			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.51471	70.02089		12.57945	69.71366			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.81365	70.78253		12.88135	70.47201			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	12.38145	71.39574		12.44097	71.06344			0.00	0.00	0	4,789.00
ES42	On 04/02/2021	Bond Future	12.64405	72.12671		12.70631	71.79128			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	12.91850	68.63980		12.98378	68.30095			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.20129	69.38682		13.26976	69.04432			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	711.01400	711.01400		707.96400	707.96400			0.00	0.00	0	1,008.00
GOVI	On 04/02/2021	GOVI	718.28300	718.28300		715.20900	715.20900			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	725.95200	725.95200		722.85100	722.85100			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	733.75900	733.75900		730.62600	730.62600			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	144.16730	144.16730		144.11704	144.11704			0.00	0.00	0	3,891.00
I2025	On 04/02/2021	Bond Future	144.16870	144.16870		144.11842	144.11842			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	145.74396	145.74396		145.69343	145.69343			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	145.83194	145.83194		145.78104	145.78104			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	102.32101	102.32101		102.14549	102.14549			0.00	0.00	0	5,004.00
I2029	On 04/02/2021	Bond Future	103.39301	103.39301		103.21605	103.21605			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	103.38292	103.38292		103.20417	103.20417			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	104.53139	104.53139		104.35081	104.35081			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	95.60358	95.60358		95.89192	95.89192			0.00	0.00	0	10,355.00
I2033	On 04/02/2021	Bond Future	96.60518	96.60518		96.89691	96.89691			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	96.44458	96.44458		96.73961	96.73961			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	97.51596	97.51596		97.81433	97.81433			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	107.07981	107.07981		107.05936	107.05936			0.00	0.00	0	10,927.00
I2038	On 04/02/2021	Bond Future	106.50405	106.50405		106.48365	106.48365			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	107.66796	107.66796		107.64763	107.64763			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	107.14168	107.14168		107.12125	107.12125			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	94.81903	94.81903		94.80045	94.80045			0.00	0.00	0	16,197.00
I2046	On 04/02/2021	Bond Future	95.81252	95.81252		95.79406	95.79406			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	95.06863	95.06863		95.05015	95.05015			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	96.12487	96.12487		96.10633	96.10633			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	97.25931	97.25931		97.24067	97.24067			0.00	0.00	0	13,962.00
I2050	On 04/02/2021	Bond Future	96.38746	96.38746		96.36892	96.36892			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	97.44067	97.44067		97.42224	97.42224			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	96.59470	96.59470		96.57601	96.57601			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
I GOV	On 05/11/2020	Index Future	259.38900	259.38900		259.29100	259.29100			0.00	0.00	0	1,203.00
I GOV	On 04/02/2021	Index Future	262.10500	262.10500		262.00800	262.00800			0.00	0.00	0	0.00
I GOV	On 06/05/2021	Index Future	264.96700	264.96700		264.87100	264.87100			0.00	0.00	0	0.00
I GOV	On 05/08/2021	Index Future	267.87900	267.87900		267.78300	267.78300			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.33500	96.66500		3.35500	96.64500			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.27500	96.72500		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	3.23000	96.77000		3.22000	96.78000			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.25000	96.75000		3.24000	96.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.28000	96.72000		3.26000	96.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.30500	96.69500		3.29500	96.70500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.44500	96.55500		3.43500	96.56500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.57000	96.43000		3.54000	96.46000			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.77000	96.23000		3.73000	96.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.93500	96.06500		3.89500	96.10500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.17000	95.83000		4.13000	95.87000			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.22381	120.01783		7.32398	119.48354		7.88	0.00	79,091,749.97	659	89,707.00

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R186	On 05/11/2020	Bond Future	6.50	Call	222.24000	0.22224		178.12000	0.17812	222.240	7.56	0.13	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	891.48000	0.89148		743.23000	0.74323	891.480	7.78	0.37	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	2,285.40000	2.28540		1,984.90000	1.98490	2,285.400	7.99	0.66	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	3,622.61000	3.62261		3,230.22000	3.23022	3,622.610	8.25	0.81	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	4,322.08000	4.32208		3,895.75000	3.89575	4,322.080	8.38	0.87	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	5,887.77000	5.88777		5,408.45000	5.40845	5,887.770	8.60	0.94	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	3.27000	0.00327		6.61000	0.00661	3.270	8.60	0.00	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.39772	115.96667		7.50362	115.42736		8.02	0.00	0.00	0	0.00
R186	On 04/02/2021	Bond Future	8.00	Put	1,147.30000	1.14730		1,337.61000	1.33761	1,147.300	8.25	0.30	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.57867	117.20659		7.69091	116.66178		7.27	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.77628	113.19983		7.89556	112.64926		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			314.91656	314.91656		314.91568	314.91568			0.00	10,707,163.04	34	2,902.00
R197	On 04/02/2021	Bond Future			310.36003	310.36003		310.36027	310.36027			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			313.75163	313.75163		313.75252	313.75252			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			309.23019	309.23019		309.23133	309.23133			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			215.65159	215.65159		215.61131	215.61131			0.00	0.00	0	7,870.00
R202	On 04/02/2021	Bond Future			213.73847	213.73847		213.69837	213.69837			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			216.07381	216.07381		216.03392	216.03392			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			214.22139	214.22139		214.18106	214.18106			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			4.44908	108.66271		4.49268	108.56397		1.83	0.00	0.00	0	34,474.00
R2023	On 04/02/2021	Bond Future			4.49711	109.77435		4.54636	109.67500		1.94	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.52149	107.04024		4.57786	106.94007		1.76	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.54710	108.20417		4.61315	108.10299		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			9.39913	93.68973		9.46299	93.32424		13.73	0.00	0.00	0	92,820.00
R2030	On 05/11/2020	Bond Future	8.10	Call	96.23000	0.09623		91.36000	0.09136	96.230	12.89	0.05	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	193.51000	0.19351		181.72000	0.18172	193.510	12.89	0.09	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	204.40000	0.20440		191.80000	0.19180	204.400	12.89	0.10	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	320.51000	0.32051		299.21000	0.29921	320.510	12.91	0.14	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	530.01000	0.53001		493.45000	0.49345	530.010	13.06	0.21	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	698.95000	0.69895		650.43000	0.65043	698.950	13.17	0.26	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	714.51000	0.71451		664.91000	0.66491	714.510	13.18	0.26	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	1,017.80000	1.01780		947.55000	0.94755	1,017.800	13.34	0.34	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,037.97000	1.03797		966.38000	0.96638	1,037.970	13.35	0.34	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	1,468.10000	1.46810		1,368.99000	1.36899	1,468.100	13.52	0.43	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.49	Put	1,681.63000	1.68163		1,905.23000	1.90523	1,681.630	13.72	0.45	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.60	Put	1,419.09000	1.41909		1,623.74000	1.62374	1,419.090	13.82	0.40	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	1,396.90000	1.39690		1,599.83000	1.59983	1,396.900	13.83	0.39	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.65	Put	1,310.70000	1.31070		1,506.72000	1.50672	1,310.700	13.86	0.37	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.86	Put	929.61000	0.92961		1,090.37000	1.09037	929.610	14.09	0.29	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	746.07000	0.74607		886.45000	0.88645	746.070	14.26	0.24	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	10.06	Put	661.97000	0.66197		792.02000	0.79202	661.970	14.36	0.22	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	383.75000	0.38375		473.92000	0.47392	383.750	14.83	0.14	0.00	0	8,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	320.38000	0.32038		399.81000	0.39981	320.380	14.98	0.12	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.61215	90.64424		9.67880	90.27536		13.86	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.20	Call	582.99000	0.58299		545.83000	0.54583	582.990	13.22	0.15	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	8.36	Call	730.71000	0.73071		684.79000	0.68479	730.710	13.22	0.19	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	740.82000	0.74082		694.31000	0.69431	740.820	13.22	0.19	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,424.27000	1.42427		1,341.84000	1.34184	1,424.270	13.45	0.31	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	1,930.88000	1.93088		1,825.07000	1.82507	1,930.880	13.62	0.38	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	9.20	Call	2,106.00000	2.10600		1,992.57000	1.99257	2,106.000	13.67	0.40	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	10.20	Put	1,881.32000	1.88132		2,037.77000	2.03777	1,881.320	14.52	0.33	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.83297	91.61375		9.90260	91.24113		12.90	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	608.93000	0.60893		570.94000	0.57094	608.930	12.24	0.14	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	5,664.03000	5.66403		5,920.41000	5.92041	5,664.030	12.56	0.62	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	3,569.42000	3.56942		3,767.84000	3.76784	3,569.420	13.02	0.46	0.00	0	700.00
R2030	On 05/08/2021	Bond Future			10.07325	88.60484		10.14619	88.22827		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	0.00
R2032	On 05/11/2020	Bond Future			10.34363	87.08953		10.40256	86.73916		16.86	0.00	174,179.06	2	119,907.00
R2032	On 05/11/2020	Bond Future	8.94	Call	111.28000	0.11128		108.73000	0.10873	111.280	15.70	0.05	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	177.25000	0.17725		171.55000	0.17155	177.250	15.70	0.08	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	413.23000	0.41323		395.02000	0.39502	413.230	15.90	0.16	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	614.46000	0.61446		585.34000	0.58534	614.460	16.11	0.21	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	902.48000	0.90248		1,048.03000	1.04803	902.480	17.97	0.25	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	791.16000	0.79116		925.24000	0.92524	791.160	18.15	0.22	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.57181	87.98070		10.63320	87.62702		16.27	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	466.45000	0.46645		443.22000	0.44322	466.450	15.45	0.12	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	914.57000	0.91457		869.55000	0.86955	914.570	15.45	0.20	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	2,940.67000	2.94067		3,128.24000	3.12824	2,940.670	16.55	0.42	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.80529	84.77642		10.86930	84.41915		15.80	0.00	0.00	0	0.00
R2032	On 06/05/2021	Bond Future	10.33	Call	3,027.86000	3.02786		2,904.93000	2.90493	3,027.860	15.46	0.42	0.00	0	736.00
R2032	On 06/05/2021	Bond Future	12.57	Put	1,221.90000	1.22190		1,308.58000	1.30858	1,221.900	16.98	0.18	0.00	0	736.00
R2032	On 05/08/2021	Bond Future			11.05173	85.69855		11.11855	85.33752		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	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	11.06953	86.13268		11.12850	85.76415		19.24	0.00	344,530.72	4	106,273.00
R2035	On 04/02/2021	Bond Future	11.31074	87.01385		11.37223	86.64182		18.50	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14 Put	8,850.61000	8.85061	9,165.80000	9.16580	8,850.610	17.48	0.76	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14 Put	4,565.05000	4.56505	4,802.07000	4.80207	4,565.050	18.40	0.52	0.00	0	650.00
R2035	On 06/05/2021	Bond Future	11.54873	83.46949		11.61280	83.09368		17.81	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24 Call	1,682.08000	1.68208	1,608.07000	1.60807	1,682.080	16.84	0.26	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81 Call	2,772.67000	2.77267	2,661.05000	2.66105	2,772.670	17.15	0.38	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32 Put	5,451.19000	5.45119	5,677.92000	5.67792	5,451.190	17.64	0.52	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55 Put	4,752.32000	4.75232	4,962.04000	4.96204	4,752.320	17.85	0.47	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02 Put	3,584.00000	3.58400	3,760.24000	3.76024	3,584.000	18.38	0.38	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77 Put	2,239.54000	2.23954	2,368.34000	2.36834	2,239.540	19.14	0.27	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future	11.80307	84.37731		11.86998	83.99750		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	11.33599	81.49143		11.38464	81.19293		20.42	0.00	1,466,845.74	18	139,130.00
R2037	On 04/02/2021	Bond Future	11.57011	78.07089		11.62080	77.76959		20.71	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65 Call	529.71000	0.52971	514.08000	0.51408	529.710	19.60	0.12	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35 Put	9,078.70000	9.07870	9,340.28000	9.34028	9,078.700	19.60	0.76	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48 Call	1,441.23000	1.44123	1,395.32000	1.39532	1,441.230	19.60	0.26	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85 Put	6,641.08000	6.64108	6,875.64000	6.87564	6,641.080	20.01	0.65	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90 Put	3,186.11000	3.18611	3,350.02000	3.35002	3,186.110	21.20	0.40	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97 Call	5,357.51000	5.35751	5,215.41000	5.21541	5,357.510	21.30	0.62	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73 Put	649.02000	0.64902	707.35000	0.70735	649.020	22.29	0.12	0.00	0	300.00
R2037	On 06/05/2021	Bond Future	11.80965	78.90618		11.86247	78.60188		18.99	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future	12.06758	75.50884		12.12278	75.20131		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	11.48964	83.32523		11.54855	82.94471		21.36	0.00	2,166,455.98	26	72,587.00
R2040	On 05/11/2020	Bond Future	9.50 Call	31.72000	0.03172	32.63000	0.03263	31.720	19.56	0.01	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73 Call	65.36000	0.06536	65.91000	0.06591	65.360	19.56	0.03	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00 Call	140.46000	0.14046	139.00000	0.13900	140.460	19.56	0.06	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23 Call	252.02000	0.25202	246.25000	0.24625	252.020	19.56	0.09	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00 Call	1,307.74000	1.30774	1,252.86000	1.25286	1,307.740	20.55	0.32	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50 Put	2,644.83000	2.64483	2,907.63000	2.90763	2,644.830	21.36	0.48	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70 Put	2,074.12000	2.07412	2,308.06000	2.30806	2,074.120	21.65	0.41	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future	11.72156	79.67315		11.78300	79.28907		21.62	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49 Call	357.63000	0.35763	342.64000	0.34264	357.630	20.35	0.08	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57 Call	402.90000	0.40290	385.90000	0.38590	402.900	20.35	0.09	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07 Call	798.34000	0.79834	763.87000	0.76387	798.340	20.35	0.16	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24 Call	984.64000	0.98464	942.10000	0.94210	984.640	20.35	0.19	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57 Put	4,782.51000	4.78251	5,024.91000	5.02491	4,782.510	21.43	0.51	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	4,235.17000	4.23517	4,462.55000	4.46255	4,235.170	21.61	0.47	0.00	0	800.00	
R2040	On 06/05/2021	Bond Future			11.95850	80.52562	12.02260	80.13762		19.52	0.00	0.00	0	0.00	
R2040	On 05/08/2021	Bond Future			12.21360	76.89563	12.28067	76.50350		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			11.56587	79.83677	11.62473	79.45838		22.34	0.00	3,832,164.96	48	47,319.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	2.05000	0.00205	2.30000	0.00230	2.050	20.47	0.00	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	11.33000	0.01133	12.03000	0.01203	11.330	20.47	0.01	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	13.64000	0.01364	14.40000	0.01440	13.640	20.47	0.01	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	49.82000	0.04982	50.68000	0.05068	49.820	20.47	0.02	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	105.06000	0.10506	104.82000	0.10482	105.060	20.47	0.04	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	120.81000	0.12081	120.13000	0.12013	120.810	20.47	0.05	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	127.64000	0.12764	126.76000	0.12676	127.640	20.47	0.05	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	4,683.52000	4.68352	5,009.16000	5.00916	4,683.520	21.62	0.68	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	4,184.87000	4.18487	4,498.69000	4.49869	4,184.870	21.83	0.64	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	3,336.09000	3.33609	3,624.47000	3.62447	3,336.090	22.17	0.56	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	3,153.61000	3.15361	3,435.44000	3.43544	3,153.610	22.24	0.54	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			11.79126	76.27416	11.85270	75.89221		22.61	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	411.88000	0.41188	394.68000	0.39468	411.880	21.29	0.09	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	11,428.64000	11.42864	11,769.31000	11.76931	11,428.640	21.29	0.82	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	8,162.87000	8.16287	8,469.64000	8.46964	8,162.870	21.42	0.70	0.00	0	265.00	
R2044	On 06/05/2021	Bond Future			12.02130	77.09033	12.08546	76.70442		20.41	0.00	0.00	0	0.00	
R2044	On 05/08/2021	Bond Future			12.26889	73.54809	12.33608	73.15808		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			11.52940	78.70959	11.58827	78.32466		22.99	0.00	944,515.08	12	112,227.00	
R2048	On 05/11/2020	Bond Future	10.00	Call	121.46000	0.12146	120.67000	0.12067	121.460	20.98	0.05	0.00	0	950.00	
R2048	On 05/11/2020	Bond Future	11.00	Call	1,246.65000	1.24665	1,195.34000	1.19534	1,246.650	22.09	0.31	0.00	0	950.00	
R2048	On 04/02/2021	Bond Future			11.75320	79.51485	11.81474	79.12625		21.95	0.00	0.00	0	0.00	
R2048	On 04/02/2021	Bond Future	10.75	Call	1,681.24000	1.68124	1,609.55000	1.60955	1,681.240	20.63	0.28	0.00	0	2,590.00	
R2048	On 04/02/2021	Bond Future	11.50	Call	3,571.76000	3.57176	3,437.39000	3.43739	3,571.760	21.66	0.47	0.00	0	2,590.00	
R2048	On 06/05/2021	Bond Future			11.97329	75.95341	12.03756	75.56086		20.83	0.00	0.00	0	0.00	
R2048	On 05/08/2021	Bond Future			12.20791	76.77952	12.27521	76.38276		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			3.42616	102.02467	3.70184	101.91755		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			10.91140	66.29942	10.96997	65.98177		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			11.11772	66.97780		11.17849	66.65715		20.97	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.32720	64.55377		11.39029	64.22990		20.35	0.00	0.00	0	2,175.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,851.04000	1.85104		1,773.95000	1.77395	1,851.040	19.31	0.31	20,054,399.04	1,000	4,250.00
R209	On 06/05/2021	Bond Future	11.25	Put	4,407.35000	4.40735		4,592.32000	4.59232	4,407.350	20.35	0.48	31,020,041.59	1,000	5,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,465.25000	2.46525		2,592.50000	2.59250	2,465.250	21.91	0.31	39,646,004.26	2,000	5,000.00
R209	On 05/08/2021	Bond Future			11.54606	65.25598		11.61164	64.92863		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			189.64950	189.64950		189.61754	189.61754			0.00	3,982,639.50	21	2,243.00
R210	On 04/02/2021	Bond Future			191.63645	191.63645		191.60489	191.60489			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			191.01542	191.01542		190.98394	190.98394			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			193.13748	193.13748		193.10578	193.10578			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			169.50668	169.50668		169.49165	169.49165			0.00	0.00	0	6,967.00
R212	On 04/02/2021	Bond Future			168.98335	168.98335		168.96874	168.96874			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			170.82988	170.82988		170.81550	170.81550			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			170.39487	170.39487		170.38046	170.38046			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			9.86618	83.07183		9.92487	82.74492		15.83	0.00	0.00	0	16,458.00
R213	On 04/02/2021	Bond Future			10.08315	83.92169		10.14427	83.59172		15.41	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.29780	81.28949		10.36143	80.95620		14.93	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.52796	82.17351		10.59435	81.83666		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			11.19523	63.90711		11.25376	63.58635		23.08	0.00	0.00	0	19,028.00
R214	On 04/02/2021	Bond Future			11.40192	64.56094		11.46281	64.23704		22.46	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			11.60446	61.97394		11.66773	61.64678		21.88	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future			11.81920	62.64798		11.88509	62.31732		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 :											315,789,208.94	4,841	1 275 503.00
Grand Total:											315,789,208.94	4,841	1 275 503.00