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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/10/2020

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
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.33000	90.33000	90.32000	90.32000					0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	757.35500	757.35500	757.28400	757.28400					0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	764.86100	764.86100	764.79200	764.79200					0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	773.11000	773.11000	773.04300	773.04300					0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	781.52900	781.52900	781.46200	781.46200					0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	807.02200	807.02200	805.35800	805.35800					0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	815.02100	815.02100	813.34300	813.34300					0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	823.81000	823.81000	822.11800	822.11800					0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	832.78100	832.78100	831.07100	831.07100					0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	709.26500	709.26500	707.23200	707.23200					0.00	0.00	0	226.00
ALBI	On 04/02/2021	Index Future	716.29400	716.29400	714.24400	714.24400					0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	724.01900	724.01900	721.94900	721.94900					0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	731.90300	731.90300		729.81200	729.81200			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	12.20364	71.00972		12.27271	70.66854			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.50042	71.71354		12.57259	71.36921			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.79329	68.71272		12.86865	68.36498			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	13.10298	69.46963		13.18183	69.11817			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	12.64314	69.95440		12.70698	69.61039			0.00	0.00	0	4,789.00
ES42	On 04/02/2021	Bond Future	12.92252	70.64773		12.98941	70.30051			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	13.20938	67.15194		13.27957	66.80129			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.50465	67.89205		13.57834	67.53766			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	700.67500	700.67500		698.75100	698.75100			0.00	0.00	0	1,008.00
GOVI	On 04/02/2021	GOVI	707.61900	707.61900		705.67900	705.67900			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	715.25100	715.25100		713.29200	713.29200			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	723.03900	723.03900		721.06100	721.06100			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	143.56414	143.56414		143.47833	143.47833			0.00	14,212,849.86	99	3,863.00
I2025	On 04/02/2021	Bond Future	143.51511	143.51511		143.42883	143.42883			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	145.09833	145.09833		145.01169	145.01169			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	145.20025	145.20025		145.11288	145.11288			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	99.58764	99.58764		99.46911	99.46911			0.00	0.00	0	4,935.00
I2029	On 04/02/2021	Bond Future	100.59938	100.59938		100.47994	100.47994			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	100.57023	100.57023		100.44990	100.44990			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	101.70112	101.70112		101.57963	101.57963			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	93.34487	93.34487		93.30350	93.30350			0.00	0.00	0	10,329.00
I2033	On 04/02/2021	Bond Future	94.29322	94.29322		94.25168	94.25168			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	94.11822	94.11822		94.07670	94.07670			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	95.17665	95.17665		95.13468	95.13468			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	105.22164	105.22164		105.31525	105.31525			0.00	0.00	0	11,137.00
I2038	On 04/02/2021	Bond Future	104.59467	104.59467		104.68945	104.68945			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	105.74881	105.74881		105.84511	105.84511			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	105.21711	105.21711		105.31484	105.31484			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	93.50486	93.50486		93.15010	93.15010			0.00	0.00	0	16,311.00
I2046	On 04/02/2021	Bond Future	94.45474	94.45474		94.09660	94.09660			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	93.70748	93.70748		93.34575	93.34575			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	94.76140	94.76140		94.39572	94.39572			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	95.56344	95.56344		95.34848	95.34848			0.00	0.00	0	13,963.00
I2050	On 04/02/2021	Bond Future	94.64531	94.64531		94.42852	94.42852			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	95.68964	95.68964		95.47075	95.47075			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	94.83900	94.83900		94.61772	94.61772			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	255.86700	255.86700		255.72600	255.72600			0.00	0.00	0	1,201.00
IGOV	On 04/02/2021	Index Future	258.46600	258.46600		258.32500	258.32500			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future	261.31600	261.31600		261.17400	261.17400			0.00	0.00	0	0.00
IGOV	On 05/08/2021	Index Future	264.22400	264.22400		264.08100	264.08100			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.35500	96.64500		3.35500	96.64500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.36000	96.64000		3.35000	96.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.29500	96.70500		3.27500	96.72500			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.28000	96.72000		3.27000	96.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.27000	96.73000		3.26000	96.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.26500	96.73500		3.26000	96.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.34000	96.66000		3.33500	96.66500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.50500	96.49500		3.50500	96.49500			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.66000	96.34000		3.69000	96.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.82500	96.17500		3.83500	96.16500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.09500	95.90500		4.12500	95.87500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.45000	95.55000		4.47000	95.53000			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.29701	119.62708		7.29906	119.61617		6.99	0.00	24,284,297.24	203	86,007.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/11/2020	Bond Future	6.50	Call	22.49000	0.02249		24.68000	0.02468	22.490	6.65	0.03	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	330.40000	0.33040		340.46000	0.34046	330.400	6.88	0.25	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,570.80000	1.57080		1,578.38000	1.57838	1,570.800	7.12	0.68	0.00	0	80.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,743.05000	3.74305		3,738.76000	3.73876	3,743.050	7.55	0.93	0.00	0	1,200.00
R186	On 04/02/2021	Bond Future			7.48256	115.53436		7.48464	115.52379		7.79	0.00	0.00	0	0.00
R186	On 04/02/2021	Bond Future	8.00	Put	1,048.54000	1.04854		1,059.53000	1.05953	1,048.540	8.05	0.30	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.66612	116.78182		7.66823	116.77160		7.05	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.86582	112.78621		7.86802	112.77607		6.30	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			314.55429	314.55429		314.48193	314.48193			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			309.90271	309.90271		309.83057	309.83057			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			313.32176	313.32176		313.25012	313.25012			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			308.84554	308.84554		308.77354	308.77354			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			210.61704	210.61704		210.52405	210.52405			0.00	0.00	0	7,907.00
R202	On 04/02/2021	Bond Future			208.58874	208.58874		208.49552	208.49552			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			210.88974	210.88974		210.79639	210.79639			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			209.01223	209.01223		208.91787	208.91787			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			4.54667	108.44186		4.59434	108.33419		1.81	0.00	0.00	0	33,495.00
R2023	On 04/02/2021	Bond Future			4.62498	109.51664		4.67887	109.40826		1.79	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.66178	106.79117		4.72337	106.68207		1.79	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.70211	107.96694		4.77423	107.85681		1.62	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			9.60358	92.52628		9.62632	92.39807		12.43	0.00	0.00	0	92,185.00
R2030	On 05/11/2020	Bond Future	8.10	Call	1.84000	0.00184		1.93000	0.00193	1.840	11.69	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	8.19000	0.00819		8.33000	0.00833	8.190	11.69	0.01	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	9.19000	0.00919		9.33000	0.00933	9.190	11.69	0.01	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	23.37000	0.02337		23.35000	0.02335	23.370	11.70	0.02	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	62.92000	0.06292		61.99000	0.06199	62.920	11.73	0.05	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	109.62000	0.10962		107.34000	0.10734	109.620	11.81	0.08	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	114.58000	0.11458		112.15000	0.11215	114.580	11.82	0.08	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	230.64000	0.23064		224.39000	0.22439	230.640	11.96	0.15	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	239.73000	0.23973		233.17000	0.23317	239.730	11.97	0.15	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	468.68000	0.46868		454.20000	0.45420	468.680	12.19	0.25	0.00	0	3,000.00

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R2030	On 05/11/2020	Bond Future	9.49	Put	1,622.01000	1.62201	1,718.40000	1.71840	1,622.010	12.42	0.57	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.60	Put	1,291.24000	1.29124	1,378.43000	1.37843	1,291.240	12.53	0.50	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	1,263.71000	1.26371	1,350.03000	1.35003	1,263.710	12.54	0.49	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.65	Put	1,157.76000	1.15776	1,240.54000	1.24054	1,157.760	12.58	0.46	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.66	Put	1,132.30000	1.13230	1,214.18000	1.21418	1,132.300	12.59	0.45	0.00	0	5,500.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	710.52000	0.71052	774.29000	0.77429	710.520	12.85	0.32	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	9.99	Put	513.57000	0.51357	566.09000	0.56609	513.570	13.05	0.25	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	428.42000	0.42842	475.27000	0.47527	428.420	13.16	0.22	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	181.58000	0.18158	207.70000	0.20770	181.580	13.65	0.11	0.00	0	2,000.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	135.30000	0.13530	156.41000	0.15641	135.300	13.81	0.08	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.83117	89.43940	9.85487	89.31029		13.93	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.20	Call	301.64000	0.30164	294.04000	0.29404	301.640	13.26	0.10	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	396.57000	0.39657	386.65000	0.38665	396.570	13.26	0.12	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	403.22000	0.40322	393.15000	0.39315	403.220	13.26	0.12	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	863.23000	0.86323	842.73000	0.84273	863.230	13.32	0.23	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	1,250.36000	1.25036	1,222.14000	1.22214	1,250.360	13.48	0.30	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	9.20	Call	1,391.29000	1.39129	1,360.45000	1.36045	1,391.290	13.53	0.32	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	2,010.63000	2.01063	2,071.43000	2.07143	2,010.630	14.37	0.38	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			10.06008	90.40579	10.08480	90.27559		12.82	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	7.97	Call	368.76000	0.36876	359.63000	0.35963	368.760	12.20	0.10	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.22	Put	6,214.79000	6.21479	6,311.40000	6.31140	6,214.790	12.32	0.69	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.92	Put	3,889.95000	3.88995	3,965.59000	3.96559	3,889.950	12.77	0.51	0.00	0	700.00	
R2030	On 05/08/2021	Bond Future			10.30883	87.39606	10.33471	87.26458		11.31	0.00	0.00	0	0.00	
R2030	On 05/08/2021	Bond Future	8.95	Call	988.23000	0.98823	964.15000	0.96415	988.230	10.57	0.22	0.00	0	600.00	
R2030	On 05/08/2021	Bond Future	9.45	Call	1,679.41000	1.67941	1,642.74000	1.64274	1,679.410	10.72	0.32	0.00	0	600.00	
R2030	On 05/08/2021	Bond Future	12.10	Put	891.63000	0.89163	917.49000	0.91749	891.630	12.26	0.16	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			10.61855	85.47162	10.66171	85.22143		15.28	0.00	0.00	0	121,089.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	1.66000	0.00166	1.57000	0.00157	1.660	14.30	0.00	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	4.58000	0.00458	4.27000	0.00427	4.580	14.30	0.00	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	25.85000	0.02585	23.74000	0.02374	25.850	14.30	0.02	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	56.13000	0.05613	51.33000	0.05133	56.130	14.30	0.04	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	632.91000	0.63291	726.67000	0.72667	632.910	15.59	0.27	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	511.71000	0.51171	593.12000	0.59312	511.710	15.75	0.23	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.86339	86.31871	10.90837	86.06631		16.38	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	203.98000	0.20398	192.26000	0.19226	203.980	15.50	0.06	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	466.88000	0.46688	442.03000	0.44203	466.880	15.50	0.13	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	3,318.16000	3.31816	3,457.69000	3.45769	3,318.160	16.23	0.49	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			11.10793	83.10551	11.15482	82.85072		15.87	0.00	0.00	0	0.00	
R2032	On 06/05/2021	Bond Future	10.33	Call	2,091.75000	2.09175	2,012.67000	2.01267	2,091.750	15.12	0.35	0.00	0	736.00	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,425.41000	1.42541	1,489.00000	1.48900	1,425.410	17.20	0.22	0.00	0	736.00	
R2032	On 05/08/2021	Bond Future			11.36567	84.02094	11.41464	83.76347		13.29	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 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	11.38279	84.20196		11.44638	83.81805		17.21	0.00	0.00	0	102,022.00
R2035	On 04/02/2021	Bond Future	11.64233	85.03655		11.70873	84.64901		18.39	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	10,186.32000	10.18632	10,525.17000	10.52517	10,186.320	17.26	0.85	0.00	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	5,205.73000	5.20573	5,461.31000	5.46131	5,205.730	17.70	0.62	0.00	650.00
R2035	On 06/05/2021	Bond Future	11.89298	81.47993		11.96219	81.08862		17.93	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	1,066.59000	1.06659	998.86000	0.99886	1,066.590	16.93	0.20	0.00	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call	1,835.38000	1.83538	1,730.29000	1.73029	1,835.380	16.93	0.30	0.00	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put	6,219.16000	6.21916	6,464.78000	6.46478	6,219.160	17.26	0.60	0.00	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put	5,426.36000	5.42636	5,652.79000	5.65279	5,426.360	17.50	0.55	0.00	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put	4,054.16000	4.05416	4,242.30000	4.24230	4,054.160	17.95	0.45	0.00	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put	2,557.62000	2.55762	2,692.19000	2.69219	2,557.620	19.01	0.31	0.00	1,650.00
R2035	On 05/08/2021	Bond Future	12.16075	82.37740		12.23310	81.98185		14.87	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	11.66101	79.52964		11.74481	79.03599		18.35	0.00	0.00	0	139,267.00
R2037	On 04/02/2021	Bond Future	11.91361	76.06379		12.00108	75.56544		20.73	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	217.32000	0.21732	192.28000	0.19228	217.320	19.58	0.06	0.00	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	10,468.55000	10.46855	10,902.77000	10.90277	10,468.550	19.58	0.85	0.00	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	756.25000	0.75625	681.85000	0.68185	756.250	19.58	0.17	0.00	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	7,685.31000	7.68531	8,074.74000	8.07474	7,685.310	19.58	0.75	0.00	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	3,612.71000	3.61271	3,872.33000	3.87233	3,612.710	20.63	0.48	0.00	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	3,740.01000	3.74001	3,492.42000	3.49242	3,740.010	20.70	0.54	0.00	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	737.24000	0.73724	819.04000	0.81904	737.240	22.62	0.14	0.00	300.00
R2037	On 06/05/2021	Bond Future	12.16649	76.88601		12.25774	76.38262		19.12	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future	12.43883	73.47724		12.53431	72.96842		16.88	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	11.77993	81.47802		11.84851	81.05166		18.84	0.00	0.00	0	72,967.00
R2040	On 05/11/2020	Bond Future	9.50	Call	0.06000	0.00006	0.05000	0.00005	0.060	17.43	0.00	0.00	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	0.32000	0.00032	0.27000	0.00027	0.320	17.43	0.00	0.00	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	1.85000	0.00185	1.54000	0.00154	1.850	17.43	0.00	0.00	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call	6.88000	0.00688	5.73000	0.00573	6.880	17.43	0.01	0.00	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	203.02000	0.20302	172.23000	0.17223	203.020	17.52	0.11	0.00	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	2,717.80000	2.71780	3,030.63000	3.03063	2,717.800	18.46	0.65	0.00	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,956.97000	1.95697	2,223.51000	2.22351	1,956.970	18.76	0.54	0.00	2,000.00
R2040	On 04/02/2021	Bond Future	12.02900	77.78121		12.10065	77.35086		21.23	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	121.04000	0.12104	109.02000	0.10902	121.040	19.81	0.04	0.00	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	141.18000	0.14118	127.34000	0.12734	141.180	19.81	0.04	0.00	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	340.69000	0.34069	310.04000	0.31004	340.690	19.81	0.09	0.00	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	446.00000	0.44600	407.11000	0.40711	446.000	19.81	0.11	0.00	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	11.57	Put	5,255.77000	5.25577	5,532.27000	5.53227	5,255.770	20.26	0.60	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.74	Put	4,635.28000	4.63528	4,892.32000	4.89232	4,635.280	20.54	0.55	0.00	0	800.00	
R2040	On 06/05/2021	Bond Future			12.27808	78.62204	12.35289	78.18739		19.60	0.00	0.00	0	0.00	
R2040	On 05/08/2021	Bond Future			12.54632	74.98211	12.62469	74.54278		17.13	0.00	0.00	0	0.00	
R2040	On 05/08/2021	Bond Future	11.05	Call	1,388.36000	1.38836	1,293.86000	1.29386	1,388.360	16.04	0.23	0.00	0	900.00	
R2040	On 05/08/2021	Bond Future	11.55	Call	2,150.37000	2.15037	2,017.11000	2.01711	2,150.370	16.04	0.33	0.00	0	900.00	
R2040	On 05/08/2021	Bond Future	14.80	Put	1,064.83000	1.06483	1,137.74000	1.13774	1,064.830	18.57	0.15	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			11.83268	78.14671	11.88599	77.81665		19.62	0.00	4,376,215.76	56	47,251.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	0.00000	0.00000	0.00000	0.00000	0.000	18.16	0.00	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	0.01000	0.00001	0.01000	0.00001	0.010	18.16	0.00	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	0.01000	0.00001	0.01000	0.00001	0.010	18.16	0.00	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	0.19000	0.00019	0.18000	0.00018	0.190	18.16	0.00	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	1.04000	0.00104	0.96000	0.00096	1.040	18.16	0.00	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	1.43000	0.00143	1.31000	0.00131	1.430	18.16	0.00	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	1.62000	0.00162	1.48000	0.00148	1.620	18.16	0.00	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	5,283.21000	5.28321	5,591.32000	5.59132	5,283.210	18.18	0.89	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	4,617.00000	4.61700	4,915.92000	4.91592	4,617.000	18.22	0.85	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	3,474.60000	3.47460	3,748.77000	3.74877	3,474.600	18.47	0.75	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	3,230.46000	3.23046	3,497.40000	3.49740	3,230.460	18.56	0.73	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			12.07426	74.54197	12.13000	74.20884		22.10	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	148.17000	0.14817	137.54000	0.13754	148.170	20.63	0.04	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	12,640.18000	12.64018	12,944.49000	12.94449	12,640.180	20.63	0.89	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	9,065.43000	9.06543	9,341.50000	9.34150	9,065.430	20.63	0.79	0.00	0	265.00	
R2044	On 06/05/2021	Bond Future			12.31565	75.34785	12.37388	75.01148		20.37	0.00	0.00	0	0.00	
R2044	On 06/05/2021	Bond Future	11.35	Call	2,158.75000	2.15875	0.00000	0.00000	2,158.750	19.18	0.33	150,661,487.67	6,200	3,100.00	
R2044	On 06/05/2021	Bond Future	11.90	Put	5,902.52000	5.90252	0.00000	0.00000	5,902.520	19.67	0.56	128,996,078.42	3,100	3,100.00	
R2044	On 06/05/2021	Bond Future	12.50	Put	4,098.63000	4.09863	0.00000	0.00000	4,098.630	20.37	0.43	200,712,058.78	6,200	3,100.00	
R2044	On 05/08/2021	Bond Future			12.57554	71.79700	12.63659	71.45706		17.81	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			11.79193	77.01932	11.85030	76.65257		20.08	0.00	0.00	0	112,431.00	
R2048	On 05/11/2020	Bond Future	10.00	Call	1.39000	0.00139	1.23000	0.00123	1.390	18.55	0.00	0.00	0	950.00	
R2048	On 05/11/2020	Bond Future	11.00	Call	190.25000	0.19025	166.79000	0.16679	190.250	18.64	0.10	0.00	0	950.00	
R2048	On 04/02/2021	Bond Future			12.03200	77.78271	12.09312	77.41255		21.32	0.00	0.00	0	0.00	
R2048	On 04/02/2021	Bond Future	10.75	Call	887.75000	0.88775	828.41000	0.82841	887.750	19.85	0.19	0.00	0	2,590.00	
R2048	On 04/02/2021	Bond Future	11.50	Call	2,286.60000	2.28660	2,162.56000	2.16256	2,286.600	20.63	0.38	0.00	0	2,590.00	
R2048	On 06/05/2021	Bond Future			12.26337	74.21094	12.32726	73.83709		20.81	0.00	0.00	0	0.00	
R2048	On 05/08/2021	Bond Future			12.51008	75.02835	12.57706	74.65051		17.10	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			3.49271	101.99879	3.49062	101.99961		0.18	0.00	0.00	0	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			11.18163	64.85241		11.24980	64.49477		19.66	0.00	0.00	0	27,544.00
R209	On 04/02/2021	Bond Future			11.40247	65.49517		11.47328	65.13420		21.15	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.62175	63.06201		11.69532	62.69737		20.33	0.00	0.00	0	2,850.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,290.12000	1.29012	1,208.29000	1.20829	1,290.120	19.51	0.25	17,917,841.17	1,150	5,325.00	
R209	On 06/05/2021	Bond Future	11.25	Put	4,866.24000	4.86624	5,077.68000	5.07768	4,866.240	19.88	0.55	39,386,189.18	1,150	7,150.00	
R209	On 06/05/2021	Bond Future	12.25	Put	2,580.71000	2.58071	2,719.42000	2.71942	2,580.710	20.99	0.35	50,195,829.43	2,300	7,150.00	
R209	On 05/08/2021	Bond Future			11.85058	63.75668		11.92710	63.38813		17.42	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			186.31242	186.31242		186.73020	186.73020			0.00	0.00	0	2,230.00
R210	On 04/02/2021	Bond Future			188.20514	188.20514		188.62773	188.62773			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			187.56875	187.56875		187.99668	187.99668			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			189.67816	189.67816		190.11120	190.11120			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			170.15031	170.15031		170.09282	170.09282			0.00	0.00	0	6,889.00
R212	On 04/02/2021	Bond Future			169.58186	169.58186		169.52431	169.52431			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			171.45289	171.45289		171.39539	171.39539			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			171.05027	171.05027		170.99240	170.99240			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			10.09976	81.78094		10.13771	81.57375		14.46	0.00	19,954,549.36	244	16,600.00
R213	On 04/02/2021	Bond Future			10.33157	82.59154		10.37111	82.38249		15.54	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.55495	79.95369		10.59608	79.74276		14.91	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.79416	80.83415		10.83707	80.62104		12.67	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			11.48702	62.33403		11.55020	62.00186		21.02	0.00	0.00	0	17,572.00
R214	On 04/02/2021	Bond Future			11.70965	62.95183		11.77546	62.61657		22.56	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	11.92324	60.35422		11.99168	60.01563		21.73	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future	12.14968	61.01899		12.22103	60.67678		18.59	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>650,697,396.88</b>	<b>20,702</b>	<b>1 252 958.00</b>
<b>Grand Total:</b>											<b>650,697,396.88</b>	<b>20,702</b>	<b>1 252 958.00</b>