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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/09/2020

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		90.34000	90.34000		90.36000	90.36000			0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future		758.13800	758.13800		757.03700	757.03700			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future		765.75700	765.75700		764.64800	764.64800			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future		773.98700	773.98700		772.86900	772.86900			0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future		782.29800	782.29800		781.16800	781.16800			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future		812.27800	812.27800		810.72300	810.72300			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future		820.44100	820.44100		818.87400	818.87400			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future		829.25900	829.25900		827.67700	827.67700			0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future		838.16300	838.16300		836.56500	836.56500			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future		713.89900	713.89900		712.87000	712.87000			0.00	0.00	0	226.00
ALBI	On 04/02/2021	Index Future		721.07400	721.07400		720.03700	720.03700			0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future		728.82400	728.82400		727.77800	727.77800			0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	736.64900	736.64900		735.59300	735.59300			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	12.11142	71.46903		12.13601	71.34614			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.40196	72.18735		12.42753	72.06385			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.69100	69.18888		12.71756	69.06478			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.99835	69.94017		13.02610	69.81491			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	12.51870	70.63347		12.54664	70.48001			0.00	0.00	0	4,789.00
ES42	On 04/02/2021	Bond Future	12.79026	71.34337		12.81935	71.18932			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	13.07106	67.85241		13.10139	67.69773			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.36164	68.58945		13.39342	68.43337			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	705.32600	705.32600		704.29800	704.29800			0.00	0.00	0	1,009.00
GOVI	On 04/02/2021	GOVI	712.41500	712.41500		711.37900	711.37900			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	720.07100	720.07100		719.02700	719.02700			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	727.80300	727.80300		726.74800	726.74800			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	143.14605	143.14605		143.38615	143.38615			0.00	0.00	0	4,044.00
I2025	On 04/02/2021	Bond Future	143.11117	143.11117		143.35505	143.35505			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	144.68449	144.68449		144.93244	144.93244			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	144.75824	144.75824		145.00928	145.00928			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	99.17541	99.17541		99.50409	99.50409			0.00	0.00	0	4,935.00
I2029	On 04/02/2021	Bond Future	100.19670	100.19670		100.52962	100.52962			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	100.15832	100.15832		100.49583	100.49583			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	101.26921	101.26921		101.61075	101.61075			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	93.41233	93.41233		93.48610	93.48610			0.00	0.00	0	10,329.00
I2033	On 04/02/2021	Bond Future	94.37432	94.37432		94.44964	94.44964			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	94.19556	94.19556		94.27266	94.27266			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	95.24036	95.24036		95.31853	95.31853			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future	104.71439	104.71439		104.99485	104.99485			0.00	0.00	0	11,137.00
I2038	On 04/02/2021	Bond Future	104.09519	104.09519		104.37942	104.37942			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	105.23977	105.23977		105.52809	105.52809			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	104.68473	104.68473		104.97655	104.97655			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future	92.39826	92.39826		92.58545	92.58545			0.00	0.00	0	16,311.00
I2046	On 04/02/2021	Bond Future	93.34988	93.34988		93.53978	93.53978			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	92.58515	92.58515		92.77807	92.77807			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	93.61215	93.61215		93.80748	93.80748			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future	94.54282	94.54282		94.41712	94.41712			0.00	0.00	0	13,963.00
I2050	On 04/02/2021	Bond Future	93.62569	93.62569		93.49957	93.49957			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	94.65514	94.65514		94.52838	94.52838			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	93.77658	93.77658		93.64877	93.64877			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	255.12400	255.12400		255.63000	255.63000			0.00	0.00	0	1,201.00
IGOV	On 04/02/2021	Index Future	257.75200	257.75200		258.26300	258.26300			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future	260.58400	260.58400		261.10200	261.10200			0.00	0.00	0	0.00
IGOV	On 05/08/2021	Index Future	263.44400	263.44400		263.96800	263.96800			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.34500	96.65500		3.34500	96.65500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.34000	96.66000		3.35000	96.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.27500	96.72500		3.28500	96.71500			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.26000	96.74000		3.28000	96.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.27000	96.73000		3.29000	96.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.28000	96.72000		3.30000	96.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.36500	96.63500		3.38500	96.61500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.52000	96.48000		3.55000	96.45000			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.67000	96.33000		3.72000	96.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.82500	96.17500		3.87500	96.12500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.12500	95.87500		4.15500	95.84500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.47500	95.52500		4.50000	95.50000			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.27144	119.76339		7.30814	119.56782		7.33	0.00	60,720,038.73	507	89,364.00

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R186	On 05/11/2020	Bond Future	6.50	Call	65.27000	0.06527		51.34000	0.05134	65.270	6.97	0.06	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	512.11000	0.51211		445.37000	0.44537	512.110	7.22	0.30	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,823.86000	1.82386		1,683.87000	1.68387	1,823.860	7.47	0.67	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	3,208.21000	3.20821		3,036.09000	3.03609	3,208.210	7.76	0.85	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,938.79000	3.93879		3,757.84000	3.75784	3,938.790	7.91	0.91	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	5,564.67000	5.56467		5,373.89000	5.37389	5,564.670	8.13	0.97	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	0.23000	0.00023		0.27000	0.00027	0.230	8.13	0.00	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.45228	115.68842		7.49090	115.49197		8.44	0.00	0.00	0	0.00
R186	On 04/02/2021	Bond Future	8.00	Put	1,216.25000	1.21625		1,237.76000	1.23776	1,216.250	8.69	0.31	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.63493	116.93309		7.67564	116.73570		7.61	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.83655	112.92121		7.87975	112.72204		6.99	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			314.03615	314.03615		313.50359	313.50359			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			309.41480	309.41480		308.87963	308.87963			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			312.81680	312.81680		312.27870	312.27870			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			308.27957	308.27957		307.73631	307.73631			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			210.94657	210.94657		212.16760	212.16760			0.00	0.00	0	7,870.00
R202	On 04/02/2021	Bond Future			208.94660	208.94660		210.18221	210.18221			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			211.24370	211.24370		212.49499	212.49499			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			209.33371	209.33371		210.59944	210.59944			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
R203	On 05/11/2020	Bond Future			4.54697	108.44118		4.58119	108.36388		1.84	0.00	0.00	0	34,495.00
R203	On 04/02/2021	Bond Future			4.61781	109.53107		4.65612	109.45400		1.67	0.00	0.00	0	0.00
R203	On 06/05/2021	Bond Future			4.65591	106.80158		4.69927	106.72474		1.77	0.00	0.00	0	0.00
R203	On 05/08/2021	Bond Future			4.70605	107.96092		4.75672	107.88353		1.61	0.00	0.00	0	0.00
R203	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			9.50552	93.08188		9.54322	92.86775		13.10	0.00	27,924,564.00	300	92,333.00
R2030	On 05/11/2020	Bond Future	8.10	Call	15.64000	0.01564		11.88000	0.01188	15.640	12.30	0.01	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	44.98000	0.04498		35.63000	0.03563	44.980	12.30	0.03	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	48.83000	0.04883		38.81000	0.03881	48.830	12.30	0.03	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	95.07000	0.09507		77.63000	0.07763	95.070	12.31	0.06	57,548.44	10	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	194.55000	0.19455		163.68000	0.16368	194.550	12.36	0.11	94,362.85	9	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	291.38000	0.29138		249.55000	0.24955	291.380	12.45	0.16	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	300.93000	0.30093		258.10000	0.25810	300.930	12.46	0.16	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	502.59000	0.50259		440.88000	0.44088	502.590	12.62	0.24	220,081.92	10	15,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	517.11000	0.51711		454.19000	0.45419	517.110	12.64	0.24	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	849.82000	0.84982		762.70000	0.76270	849.820	12.86	0.35	288,798.59	9	3,000.00
R2030	On 05/11/2020	Bond Future	9.49	Put	1,571.90000	1.57190	1,664.85000	1.66485	1,571.900	13.09	0.50	0.00	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.60	Put	1,282.47000	1.28247	1,361.35000	1.36135	1,282.470	13.20	0.44	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	1,258.22000	1.25822	1,335.91000	1.33591	1,258.220	13.21	0.43	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.65	Put	1,164.89000	1.16489	1,237.66000	1.23766	1,164.890	13.26	0.41	0.00	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.86	Put	763.54000	0.76354	814.60000	0.81460	763.540	13.52	0.30	0.00	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	579.95000	0.57995	620.41000	0.62041	579.950	13.72	0.24	0.00	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	10.06	Put	498.49000	0.49849	533.92000	0.53392	498.490	13.83	0.21	0.00	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	246.98000	0.24698	265.33000	0.26533	246.980	14.34	0.12	109,387.62	10	8,000.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	194.88000	0.19488	209.41000	0.20941	194.880	14.50	0.10	80,236.77	9	3,000.00	
R2030	On 04/02/2021	Bond Future			9.72634	90.01345	9.76557	89.79806			15.07	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.20	Call	538.92000	0.53892	471.81000	0.47181	538.920	14.43	0.14	0.00	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	8.36	Call	674.26000	0.67426	596.20000	0.59620	674.260	14.43	0.17	15,355.37	1	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	683.52000	0.68352	604.75000	0.60475	683.520	14.43	0.17	46,578.24	3	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,279.91000	1.27991	1,163.85000	1.16385	1,279.910	14.49	0.28	25,191.14	1	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	1,740.39000	1.74039	1,603.69000	1.60369	1,740.390	14.64	0.35	94,062.48	3	1,000.00	
R2030	On 04/02/2021	Bond Future	9.20	Call	1,902.13000	1.90213	1,759.29000	1.75929	1,902.130	14.70	0.37	0.00	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	10.20	Put	2,113.06000	2.11306	2,127.84000	2.12784	2,113.060	15.48	0.36	128,909.72	4	1,800.00	
R2030	On 06/05/2021	Bond Future			9.95117	90.98240	9.99201	90.76561			13.65	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	581.62000	0.58162	543.41000	0.54341	581.620	13.06	0.13	0.00	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	6,109.54000	6.10954	6,229.83000	6.22983	6,109.540	13.18	0.64	0.00	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	3,900.78000	3.90078	3,987.78000	3.98778	3,900.780	13.60	0.49	0.00	0.00	0	700.00
R2030	On 05/08/2021	Bond Future			10.19743	87.96497	10.24019	87.74603			12.65	0.00	0.00	0	0.00
R2030	On 05/08/2021	Bond Future	8.95	Call	1,512.67000	1.51267	1,485.91000	1.48591	1,512.670	11.96	0.27	0.00	0.00	0	600.00
R2030	On 05/08/2021	Bond Future	9.45	Call	2,327.15000	2.32715	2,281.33000	2.28133	2,327.150	12.10	0.37	0.00	0.00	0	600.00
R2030	On 05/08/2021	Bond Future	12.10	Put	1,096.83000	1.09683	1,159.48000	1.15948	1,096.830	13.58	0.17	0.00	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			10.50176	86.15378	10.52977	85.98948			16.08	0.00	0.00	0	120,897.00
R2032	On 05/11/2020	Bond Future	8.94	Call	15.43000	0.01543	12.92000	0.01292	15.430	15.01	0.01	0.00	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	31.59000	0.03159	26.91000	0.02691	31.590	15.01	0.02	16,507.29	9	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	108.18000	0.10818	94.99000	0.09499	108.180	15.01	0.06	0.00	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	190.70000	0.19070	169.94000	0.16994	190.700	15.05	0.10	78,023.37	9	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	726.29000	0.72629	762.26000	0.76226	726.290	16.85	0.26	199,042.27	9	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	612.22000	0.61222	643.37000	0.64337	612.220	17.03	0.22	0.00	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.73944	87.01971	10.76852	86.85452			17.64	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	399.81000	0.39981	353.16000	0.35316	399.810	16.79	0.10	17,679.53	2	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	788.23000	0.78823	714.67000	0.71467	788.230	16.79	0.18	30,783.52	2	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	3,390.56000	3.39056	3,401.43000	3.40143	3,390.560	17.70	0.46	79,727.31	2	800.00	
R2032	On 06/05/2021	Bond Future			10.97918	83.81072	11.00937	83.64461			16.77	0.00	0.00	0	0.00
R2032	On 06/05/2021	Bond Future	10.33	Call	2,690.92000	2.69092	2,614.35000	2.61435	2,690.920	16.23	0.39	0.00	0.00	0	736.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 06/05/2021	Bond Future	12.57	Put	1,494.20000	1.49420	1,520.32000	1.52032	1,494.200	18.05	0.21	0.00	0	736.00	
R2032	On 05/08/2021	Bond Future			11.23363	84.72079	11.26513	84.55308		14.87	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 05/11/2020	Bond Future			11.26718	84.90680	11.29567	84.73228		18.20	0.00	29,038,125.60	342	103,404.00	
R2035	On 04/02/2021	Bond Future			11.51961	85.76012	11.54922	85.58466		19.77	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	9,843.70000	9.84370	9,955.34000	9.95534	9,843.700	18.65	0.80	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	5,219.28000	5.21928	5,283.22000	5.28322	5,219.280	19.39	0.57	0.00	0	650.00	
R2035	On 06/05/2021	Bond Future			11.76554	82.20801	11.79628	82.03149		18.98	0.00	0.00	0	0.00	
R2035	On 06/05/2021	Bond Future	10.24	Call	1,479.72000	1.47972	1,434.81000	1.43481	1,479.720	18.00	0.24	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	10.81	Call	2,392.02000	2.39202	2,328.51000	2.32851	2,392.020	18.06	0.34	0.00	0	1,650.00	
R2035	On 06/05/2021	Bond Future	11.32	Put	6,203.71000	6.20371	6,300.93000	6.30093	6,203.710	18.57	0.56	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	11.55	Put	5,449.09000	5.44909	5,537.81000	5.53781	5,449.090	18.80	0.51	0.00	0	1,650.00	
R2035	On 06/05/2021	Bond Future	12.02	Put	4,143.15000	4.14315	4,216.87000	4.21687	4,143.150	19.25	0.42	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	12.77	Put	2,730.40000	2.73040	2,783.57000	2.78357	2,730.400	20.44	0.30	0.00	0	1,650.00	
R2035	On 05/08/2021	Bond Future			12.02986	83.10062	12.06195	82.92239		16.71	0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			11.55002	80.19106	11.56815	80.08243		19.34	0.00	0.00	0	138,532.00	
R2037	On 04/02/2021	Bond Future			11.79585	76.74279	11.81463	76.63388		22.26	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future	9.65	Call	411.84000	0.41184	373.81000	0.37381	411.840	21.09	0.10	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.35	Put	10,156.93000	10.15693	10,198.49000	10.19849	10,156.930	21.09	0.80	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.48	Call	1,159.91000	1.15991	1,086.64000	1.08664	1,159.910	21.09	0.22	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	10.85	Put	7,532.01000	7.53201	7,551.46000	7.55146	7,532.010	21.20	0.70	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	11.90	Put	3,739.25000	3.73925	3,730.54000	3.73054	3,739.250	22.43	0.45	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	11.97	Call	4,556.69000	4.55669	4,437.74000	4.43774	4,556.690	22.52	0.57	0.00	0	300.00	
R2037	On 04/02/2021	Bond Future	13.73	Put	863.00000	0.86300	846.15000	0.84615	863.000	24.09	0.14	0.00	0	300.00	
R2037	On 06/05/2021	Bond Future			12.04415	77.56927	12.06362	77.45989		20.19	0.00	0.00	0	0.00	
R2037	On 05/08/2021	Bond Future			12.31306	74.15592	12.33338	74.04561		18.87	0.00	0.00	0	0.00	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			11.64319	82.33948	11.66626	82.19307		20.01	0.00	0.00	0	72,832.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	1.80000	0.00180	1.93000	0.00193	1.800	18.41	0.00	1,149.12	10	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	5.70000	0.00570	5.99000	0.00599	5.700	18.41	0.00	3,208.53	10	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	19.13000	0.01913	19.67000	0.01967	19.130	18.41	0.01	9,800.84	10	2,380.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	47.80000	0.04780	48.43000	0.04843	47.800	18.41	0.03	22,069.80	10	2,000.00	
R2040	On 05/11/2020	Bond Future	11.00	Call	527.67000	0.52767	518.46000	0.51846	527.670	18.59	0.20	0.00	0	2,380.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	2,527.22000	2.52722	2,641.49000	2.64149	2,527.220	19.62	0.56	459,464.95	10	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	1,876.55000	1.87655	1,977.08000	1.97708	1,876.550	19.93	0.46	377,597.58	10	2,000.00	
R2040	On 04/02/2021	Bond Future			11.88426	78.66265	11.90824	78.51549		22.75	0.00	0.00	0	0.00	
R2040	On 04/02/2021	Bond Future	9.49	Call	265.09000	0.26509	256.50000	0.25650	265.090	21.30	0.06	15,209.10	3	500.00	
R2040	On 04/02/2021	Bond Future	9.57	Call	300.73000	0.30073	291.14000	0.29114	300.730	21.30	0.07	22,605.36	4	800.00	

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	10.07	Call	620.57000	0.62057		602.71000	0.60271	620.570	21.30	0.13	41,427.38	4	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	775.16000	0.77516		753.64000	0.75364	775.160	21.30	0.16	37,246.92	3	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	5,215.76000	5.21576		5,366.81000	5.36681	5,215.760	22.19	0.55	129,320.12	3	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	4,636.22000	4.63622		4,774.54000	4.77454	4,636.220	22.44	0.51	159,397.49	4	800.00
R2040	On 06/05/2021	Bond Future			12.12744	79.50977		12.15234	79.36186		20.78	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future			12.39070	75.86725		12.41674	75.71795		19.20	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future	11.05	Call	2,161.85000	2.16185		2,144.43000	2.14443	2,161.850	18.21	0.29	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	11.55	Call	3,090.16000	3.09016		3,062.62000	3.06262	3,090.160	18.26	0.38	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	14.80	Put	1,299.51000	1.29951		1,342.56000	1.34256	1,299.510	20.58	0.16	0.00	0	900.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future			11.67493	79.13817		11.69265	79.02568		20.87	0.00	6,647,606.28	84	47,224.00
R2044	On 05/11/2020	Bond Future	8.87	Call	0.03000	0.00003		0.03000	0.00003	0.030	19.20	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	0.41000	0.00041		0.48000	0.00048	0.410	19.20	0.00	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	9.34	Call	0.56000	0.00056		0.64000	0.00064	0.560	19.20	0.00	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	4.37000	0.00437		4.77000	0.00477	4.370	19.20	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	14.11000	0.01411		15.02000	0.01502	14.110	19.20	0.01	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	17.55000	0.01755		18.59000	0.01859	17.550	19.20	0.01	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	19.12000	0.01912		20.22000	0.02022	19.120	19.20	0.01	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	4,661.13000	4.66113		4,772.73000	4.77273	4,661.130	19.51	0.79	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	4,087.32000	4.08732		4,196.50000	4.19650	4,087.320	19.73	0.74	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	3,125.53000	3.12553		3,227.95000	3.22795	3,125.530	20.19	0.64	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	2,922.58000	2.92258		3,022.98000	3.02298	2,922.580	20.30	0.61	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.90752	75.55419		11.92591	75.44139		23.71	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	324.25000	0.32425		318.66000	0.31866	324.250	22.20	0.08	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	11,979.32000	11.97932		12,079.15000	12.07915	11,979.320	22.20	0.84	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,599.12000	8.59912		8,688.76000	8.68876	8,599.120	22.20	0.73	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			12.14188	76.36790		12.16097	76.25463		21.63	0.00	0.00	0	0.00
R2044	On 05/08/2021	Bond Future			12.39545	72.81645		12.41543	72.70211		19.98	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/11/2020	Bond Future			11.63391	78.02861		11.65664	77.88193		21.41	0.00	7,958,918.22	102	112,431.00
R2048	On 05/11/2020	Bond Future	10.00	Call	17.51000	0.01751		18.83000	0.01883	17.510	19.63	0.01	0.00	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	537.55000	0.53755		535.91000	0.53591	537.550	19.84	0.20	0.00	0	950.00
R2048	On 04/02/2021	Bond Future			11.86479	78.81284		11.88846	78.66544		22.89	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future	10.75	Call	1,412.18000	1.41218		1,392.05000	1.39205	1,412.180	21.36	0.25	0.00	0	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	3,109.44000	3.10944		3,138.09000	3.13809	3,109.440	22.20	0.44	0.00	0	2,590.00
R2048	On 06/05/2021	Bond Future			12.08904	75.24912		12.11366	75.10087		22.13	0.00	0.00	0	0.00
R2048	On 05/08/2021	Bond Future			12.32939	76.06619		12.35515	75.91655		19.20	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			3.40199	102.03408		3.45742	102.01252		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

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/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			11.08346	65.37263		11.10567	65.25439		20.39	0.00	12,028,563.92	184	27,594.00
R209	On 04/02/2021	Bond Future			11.29870	66.02967		11.32167	65.91078		22.66	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.51439	63.59978		11.53813	63.48028		21.65	0.00	0.00	0	2,505.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,706.53000	1.70653	1,625.27000	1.62527	1,706.530	20.83	0.29	0.00	0.00	0	4,750.00
R209	On 06/05/2021	Bond Future	11.25	Put	4,952.95000	4.95295	4,963.96000	4.96396	4,952.950	21.43	0.52	0.00	0.00	0	6,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,784.73000	2.78473	2,778.88000	2.77888	2,784.730	22.76	0.34	0.00	0.00	0	6,000.00
R209	On 05/08/2021	Bond Future			11.74095	64.29038		11.76561	64.16974		19.20	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			186.80991	186.80991		186.57425	186.57425			0.00	0.00	0	2,230.00
R210	On 04/02/2021	Bond Future			188.73362	188.73362		188.49718	188.49718			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			188.09339	188.09339		187.85617	187.85617			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			190.17964	190.17964		189.94036	189.94036			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			169.71978	169.71978		169.54775	169.54775			0.00	13,238,142.84	78	6,889.00
R212	On 04/02/2021	Bond Future			169.16833	169.16833		168.99609	168.99609			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			171.02830	171.02830		170.85580	170.85580			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			170.59253	170.59253		170.41853	170.41853			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			9.99711	82.34490		10.03492	82.13657		15.13	0.00	0.00	0	16,416.00
R213	On 04/02/2021	Bond Future			10.22241	83.17245		10.26168	82.96283		16.74	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.44181	80.53777		10.48257	80.32670		15.88	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.67856	81.41210		10.72106	81.19897		14.09	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			11.34825	63.07408		11.37047	62.95461		21.85	0.00	5,739,741.28	91	17,721.00
R214	On 04/02/2021	Bond Future			11.56340	63.70796		11.58643	63.58786		24.19	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			11.77155	61.11609		11.79538	60.99535		23.15	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 05/08/2021	Bond Future	11.99350	61.77970		12.01831	61.65778		20.48	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											166,156,474.48	1,871	1 268 396.00
Grand Total:											166,156,474.48	1,871	1 268 396.00