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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/10/2020

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
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.21000		90.21000		90.28000	90.28000			0.00	0.00	0	51.0
AL37	On 05/11/2020	Index Future	761.18400		761.18400		760.77200	760.77200			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	768.68400		768.68400		768.27000	768.27000			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	776.97200		776.97200		776.55800	776.55800			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	785.40500		785.40500		784.98800	784.98800			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	814.25700		814.25700		814.56400	814.56400			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	822.28000		822.28000		822.59300	822.59300			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	831.14600		831.14600		831.46600	831.46600			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	840.16700		840.16700		840.49200	840.49200			0.00	0.00	0	0.0
ALBI	On 05/11/2020	Index Future	714.11000		714.11000		714.14100	714.14100			0.00	0.00	0	226.0
ALBI	On 04/02/2021	Index Future	721.14700		721.14700		721.18000	721.18000			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	728.92300		728.92300		728.95900	728.95900			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 05/08/2021	Index Future	736.83400		736.83400		736.87200	736.87200			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 05/11/2020	Bond Future	12.06362		71.70881		12.08311	71.61090			0.00	0.00	0	350.0
ES33	On 04/02/2021	Bond Future	12.35492		72.41537		12.37514	72.31722			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.64129		69.42202		12.66220	69.32381			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	12.94449		70.18425		12.96630	70.08526			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 05/11/2020	Bond Future	12.56494		70.37981		12.55858	70.41461			0.00	0.00	0	4,789.0
ES42	On 04/02/2021	Bond Future	12.84134		71.07327		12.83454	71.10912			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	13.12417		67.58196		13.11684	67.61917			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	13.41569		68.32437		13.40794	68.36226			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 05/11/2020	GOVI	705.43700		705.43700		705.50000	705.50000			0.00	0.00	0	1,007.0
GOVI	On 04/02/2021	GOVI	712.38800		712.38800		712.45400	712.45400			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	720.06900		720.06900		720.14000	720.14000			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI	727.88500		727.88500		727.95700	727.95700			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future	144.25107		144.25107		143.93514	143.93514			0.00	0.00	0	3,863.0
I2025	On 04/02/2021	Bond Future	144.20071		144.20071		143.88304	143.88304			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	145.79132		145.79132		145.47199	145.47199			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	145.89588		145.89588		145.57363	145.57363			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 05/11/2020	Bond Future	100.06969		100.06969		99.94155	99.94155			0.00	120,684,046.14	1,206	3,729.0
I2029	On 04/02/2021	Bond Future	101.08046		101.08046		100.95212	100.95212			0.00	121,903,034.76	1,206	1,206.0
I2029	On 06/05/2021	Bond Future	101.05657		101.05657		100.92803	100.92803			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future	102.18939		102.18939		102.05986	102.05986			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

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	93.98644		93.98644		93.61487	93.61487			0.00	0.00	0	10,329.0
I2033	On 04/02/2021	Bond Future	94.93585		94.93585		94.56144	94.56144			0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	94.76786		94.76786		94.39063	94.39063			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	95.83018		95.83018		95.44914	95.44914			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 05/11/2020	Bond Future	106.06177		106.06177		105.63986	105.63986			0.00	178,714,082.45	1,685	9,452.0
I2038	On 04/02/2021	Bond Future	105.43728		105.43728		105.01206	105.01206			0.00	177,661,816.80	1,685	1,685.0
I2038	On 06/05/2021	Bond Future	106.60050		106.60050		106.17205	106.17205			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	106.07482		106.07482		105.64194	105.64194			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 05/11/2020	Bond Future	93.75180		93.75180		93.62721	93.62721			0.00	372,663,405.00	3,975	12,336.0
I2046	On 04/02/2021	Bond Future	94.69880		94.69880		94.57395	94.57395			0.00	376,427,730.00	3,975	3,975.0
I2046	On 06/05/2021	Bond Future	93.95398		93.95398		93.82908	93.82908			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	95.00740		95.00740		94.88146	94.88146			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 05/11/2020	Bond Future	96.51185		96.51185		96.38437	96.38437			0.00	249,965,691.50	2,590	11,373.0
I2050	On 04/02/2021	Bond Future	95.59789		95.59789		95.46993	95.46993			0.00	247,598,535.10	2,590	2,590.0
I2050	On 06/05/2021	Bond Future	96.65264		96.65264		96.52449	96.52449			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	95.80931		95.80931		95.68036	95.68036			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 05/11/2020	Index Future	257.19700		257.19700		256.95100	256.95100			0.00	493,818,240.00	192	1,105.0
IGOV	On 04/02/2021	Index Future	259.79500		259.79500		259.54700	259.54700			0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	262.66000		262.66000		262.41000	262.41000			0.00	0.00	0	0.0
IGOV	On 05/08/2021	Index Future	265.57300		265.57300		265.32100	265.32100			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.34500		96.65500		3.35500	96.64500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.33000		96.67000		3.35000	96.65000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.21500		96.78500		3.26500	96.73500			0.00	0.00	0	30,010.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.20000		96.80000		3.25000	96.75000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.17000		96.83000		3.23000	96.77000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.15500		96.84500		3.22500	96.77500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.19000		96.81000		3.27000	96.73000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.31500		96.68500		3.42500	96.57500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.42500		96.57500		3.54000	96.46000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.47000		96.53000		3.69000	96.31000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.91500		96.08500		3.98500	96.01500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.23500		95.76500		4.33000	95.67000			0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.18383		120.23194		7.19997	120.14544		7.14	0.00	0.00	0	85,968.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/11/2020	Bond Future	6.50	Call	26.62000		0.02662		23.81000	0.02381	26.620	6.80	0.03	0.00	0	80.0
R186	On 05/11/2020	Bond Future	7.00	Call	428.04000		0.42804		401.46000	0.40146	428.040	7.03	0.32	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.50	Call	1,941.24000		1.94124		1,874.53000	1.87453	1,941.240	7.27	0.79	0.00	0	80.0
R186	On 05/11/2020	Bond Future	8.00	Call	4,297.59000		4.29759		4,214.13000	4.21413	4,297.590	7.69	0.97	0.00	0	1,200.0
R186	On 04/02/2021	Bond Future			7.36413		116.13840		7.38096	116.05232		7.92	0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	8.00	Put	860.36000		0.86036		863.14000	0.86314	860.360	8.18	0.26	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.54059		117.39218		7.55811	117.30674		6.98	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.73329		113.39911		7.75179	113.31330		6.00	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 05/11/2020	Bond Future			315.25306		315.25306		314.90006	314.90006			0.00	0.00	0	2,902.0
R197	On 04/02/2021	Bond Future			310.59052		310.59052		310.23728	310.23728			0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			314.01675		314.01675		313.66365	313.66365			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			309.53728		309.53728		309.18164	309.18164			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 05/11/2020	Bond Future			212.04554		212.04554		211.76547	211.76547			0.00	403,734,708.16	1,904	6,003.0
R202	On 04/02/2021	Bond Future			210.01955		210.01955		209.73878	209.73878			0.00	399,877,223.20	1,904	1,904.0
R202	On 06/05/2021	Bond Future			212.33599		212.33599		212.05497	212.05497			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			210.46711		210.46711		210.18385	210.18385			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 05/11/2020	Bond Future			4.48008		108.59249		4.50349	108.53950		1.84	0.00	0.00	0	33,416.0
R2023	On 04/02/2021	Bond Future			4.55258		109.66246		4.57857	109.61008		1.80	0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			4.57879		106.93842		4.60780	106.88691		1.81	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.60729		108.11196		4.64099	108.06039		1.62	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 05/11/2020	Bond Future			9.46792		93.29610		9.45996	93.34154		12.69	0.00	2,239,106.40	24	91,809.0
R2030	On 05/11/2020	Bond Future	8.10	Call	1.56000		0.00156		1.69000	0.00169	1.560	11.93	0.00	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.34	Call	8.11000		0.00811		8.66000	0.00866	8.110	11.93	0.01	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	8.36	Call	9.20000		0.00920		9.82000	0.00982	9.200	11.93	0.01	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	8.53	Call	25.44000		0.02544		26.90000	0.02690	25.440	11.94	0.02	0.00	0	9,414.0
R2030	On 05/11/2020	Bond Future	8.73	Call	73.88000		0.07388		77.20000	0.07720	73.880	11.98	0.06	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.85	Call	132.60000		0.13260		137.79000	0.13779	132.600	12.06	0.10	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.86	Call	138.86000		0.13886		144.25000	0.14425	138.860	12.07	0.11	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	9.03	Call	286.76000		0.28676		296.01000	0.29601	286.760	12.22	0.19	0.00	0	9,414.0
R2030	On 05/11/2020	Bond Future	9.04	Call	298.32000		0.29832		307.86000	0.30786	298.320	12.23	0.19	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	9.23	Call	588.33000		0.58833		604.25000	0.60425	588.330	12.45	0.32	0.00	0	3,000.0

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R2030	On 05/11/2020	Bond Future	9.49	Put	1,096.08000	1.09608		1,076.31000	1.07631	1,096.080	12.68	0.48	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	9.60	Put	827.37000	0.82737		811.56000	0.81156	827.370	12.79	0.39	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	805.62000	0.80562		790.15000	0.79015	805.620	12.80	0.39	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.65	Put	722.90000	0.72290		708.77000	0.70877	722.900	12.84	0.36	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	9.66	Put	703.26000	0.70326		689.46000	0.68946	703.260	12.85	0.35	0.00	0	5,500.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	394.06000	0.39406		386.27000	0.38627	394.060	13.10	0.22	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.99	Put	262.84000	0.26284		257.93000	0.25793	262.840	13.30	0.16	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	209.63000	0.20963		205.86000	0.20586	209.630	13.41	0.13	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	71.62000	0.07162		70.76000	0.07076	71.620	13.90	0.05	0.00	0	2,000.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	49.49000	0.04949		49.09000	0.04909	49.490	14.05	0.04	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.69037	90.21153		9.68189	90.25831		14.14	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.20	Call	369.34000	0.36934		361.90000	0.36190	369.340	13.45	0.12	0.00	0	1,600.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	482.31000	0.48231		474.08000	0.47408	482.310	13.45	0.14	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	490.19000	0.49019		481.92000	0.48192	490.190	13.45	0.15	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,027.14000	1.02714		1,017.12000	1.01712	1,027.140	13.51	0.26	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	1,468.92000	1.46892		1,458.00000	1.45800	1,468.920	13.68	0.34	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	9.20	Call	1,627.95000	1.62795		1,616.97000	1.61697	1,627.950	13.74	0.36	0.00	0	1,600.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	1,704.44000	1.70444		1,662.01000	1.66201	1,704.440	14.58	0.34	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.91292	91.18607		9.90382	91.23462		12.57	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	396.31000	0.39631		437.21000	0.43721	396.310	11.95	0.11	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	5,585.25000	5.58525		5,623.87000	5.62387	5,585.250	12.07	0.66	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	3,384.73000	3.38473		3,437.09000	3.43709	3,384.730	12.52	0.48	0.00	0	700.0	
R2030	On 05/08/2021	Bond Future			10.15525	88.18164		10.14563	88.23115		10.85	0.00	0.00	0	0.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	1,030.01000	1.03001		1,158.90000	1.15890	1,030.010	10.11	0.23	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	1,779.36000	1.77936		1,934.57000	1.93457	1,779.360	10.27	0.34	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	667.17000	0.66717		744.54000	0.74454	667.170	11.80	0.13	0.00	0	600.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 05/11/2020	Bond Future			10.47679	86.30061		10.47950	86.28465		15.53	0.00	0.00	0	121,103.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	1.24000	0.00124		1.31000	0.00131	1.240	14.53	0.00	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	3.88000	0.00388		4.05000	0.00405	3.880	14.53	0.00	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	26.36000	0.02636		27.05000	0.02705	26.360	14.53	0.02	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	61.91000	0.06191		62.54000	0.06254	61.910	14.56	0.05	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	360.26000	0.36026		343.15000	0.34315	360.260	16.29	0.19	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	279.72000	0.27972		264.07000	0.26407	279.720	16.47	0.15	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			10.71640	87.15090		10.71906	87.13574		16.58	0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	245.64000	0.24564		238.29000	0.23829	245.640	15.66	0.07	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	554.89000	0.55489		542.49000	0.54249	554.890	15.66	0.15	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	2,923.09000	2.92309		2,863.43000	2.86343	2,923.090	16.65	0.45	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.95455	83.94657		10.95712	83.93238		15.49	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	2,298.31000	2.29831		2,348.75000	2.34875	2,298.310	14.92	0.38	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,143.80000	1.14380		1,219.89000	1.21989	1,143.800	16.81	0.19	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			11.20602	84.86818		11.20862	84.85429		12.77	0.00	0.00	0	0.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 05/11/2020	Bond Future			11.25016		85.01132		11.26850	84.89871		17.45	0.00	0.00	0	102,027.0
R2035	On 04/02/2021	Bond Future			11.50466		85.84892		11.52366	85.73609		18.57	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	9,465.73000		9.46573		9,554.38000	9.55438	9,465.730	17.38	0.83	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	4,721.89000		4.72189		4,714.00000	4.71400	4,721.890	18.17	0.58	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.74938		82.30104		11.76900	82.18811		17.59	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,125.66000		1.12566		1,174.79000	1.17479	1,125.660	16.56	0.21	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.81	Call	1,967.81000		1.96781		2,008.54000	2.00854	1,967.810	16.62	0.32	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.32	Put	5,659.44000		5.65944		5,755.73000	5.75573	5,659.440	17.17	0.57	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	4,904.95000		4.90495		4,997.06000	4.99706	4,904.950	17.41	0.52	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	3,616.27000		3.61627		3,693.94000	3.69394	3,616.270	17.87	0.42	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	2,272.20000		2.27220		2,295.22000	2.29522	2,272.200	19.10	0.29	0.00	0	1,650.0
R2035	On 05/08/2021	Bond Future			12.01121		83.20447		12.03164	83.09071		14.35	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 05/11/2020	Bond Future			11.53887		80.25799		11.54185	80.24010		18.64	0.00	0.00	0	139,273.0
R2037	On 04/02/2021	Bond Future			11.78691		76.79472		11.78989	76.77741		20.95	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	243.64000		0.24364		240.57000	0.24057	243.640	19.70	0.07	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	9,813.23000		9.81323		9,824.09000	9.82409	9,813.230	19.70	0.83	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	845.49000		0.84549		838.28000	0.83828	845.490	19.70	0.19	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	7,107.28000		7.10728		7,098.63000	7.09863	7,107.280	19.82	0.73	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	3,268.53000		3.26853		3,205.48000	3.20548	3,268.530	21.14	0.45	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	4,141.75000		4.14175		4,059.28000	4.05928	4,141.750	21.22	0.57	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	609.20000		0.60920		601.03000	0.60103	609.200	22.84	0.12	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			12.03430		77.62470		12.03721	77.60832		18.71	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			12.30104		74.22129		12.30402	74.20507		16.22	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future			11.69840		81.98982		11.68614	82.06725		19.09	0.00	0.00	0	72,831.0
R2040	On 05/11/2020	Bond Future	9.50	Call	0.01000		0.00001		0.02000	0.00002	0.010	17.63	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	0.11000		0.00011		0.14000	0.00014	0.110	17.63	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	0.82000		0.00082		1.02000	0.00102	0.820	17.63	0.00	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	10.23	Call	3.81000		0.00381		4.55000	0.00455	3.810	17.63	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	182.51000		0.18251		198.17000	0.19817	182.510	17.73	0.11	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	11.50	Put	2,231.08000		2.23108		2,196.69000	2.19669	2,231.080	18.70	0.62	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	1,521.46000		1.52146		1,497.81000	1.49781	1,521.460	19.01	0.49	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			11.94458		78.29333		11.93164	78.37232		21.41	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	124.52000		0.12452		127.77000	0.12777	124.520	19.89	0.04	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	145.60000		0.14560		149.32000	0.14932	145.600	19.89	0.04	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	355.81000		0.35581		363.70000	0.36370	355.810	19.89	0.09	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	467.27000		0.46727		477.12000	0.47712	467.270	19.89	0.12	0.00	0	500.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 04/02/2021	Bond Future	11.57	Put	4,956.50000		4.95650	4,833.18000	4.83318	4,956.500		20.81	0.58	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	4,356.37000		4.35637	4,238.15000	4.23815	4,356.370		21.07	0.53	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			12.18991		79.13958	12.17620	79.22058			19.33	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future			12.45446		75.50253	12.44005	75.58470			16.56	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	1,356.30000		1.35630	1,505.01000	1.50501	1,356.300		15.46	0.24	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	2,154.71000		2.15471	2,318.44000	2.31844	2,154.710		15.52	0.33	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	874.89000		0.87489	954.01000	0.95401	874.890		17.99	0.13	0.00	0	900.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 05/11/2020	Bond Future			11.76171		78.59000	11.75935	78.60482			19.97	0.00	0.00	0	47,251.0
R2044	On 05/11/2020	Bond Future	8.87	Call	0.00000		0.00000	0.00000	0.00000	0.000		18.47	0.00	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	0.00000		0.00000	0.00000	0.00000	0.000		18.47	0.00	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	9.34	Call	0.00000		0.00000	0.00000	0.00000	0.000		18.47	0.00	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	9.72	Call	0.06000		0.00006	0.06000	0.00006	0.060		18.47	0.00	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	0.42000		0.00042	0.46000	0.00046	0.420		18.47	0.00	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	10.02	Call	0.61000		0.00061	0.66000	0.00066	0.610		18.47	0.00	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	0.70000		0.00070	0.76000	0.00076	0.700		18.47	0.00	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	4,822.37000		4.82237	4,805.98000	4.80598	4,822.370		18.68	0.89	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	4,165.04000		4.16504	4,141.27000	4.14127	4,165.040		18.88	0.85	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	3,049.60000		3.04960	3,012.36000	3.01236	3,049.600		19.31	0.73	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	11.43	Put	2,813.75000		2.81375	2,774.06000	2.77406	2,813.750		19.42	0.70	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			12.00079		74.98506	11.99818	75.00089			22.39	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	155.29000		0.15529	150.92000	0.15092	155.290		20.85	0.05	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	12,221.51000		12.22151	12,197.05000	12.19705	12,221.510		20.85	0.88	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	8,677.77000		8.67777	8,649.57000	8.64957	8,677.770		20.85	0.78	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			12.23885		75.79564	12.23594	75.81271			20.16	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	11.35	Call	2,224.36000		2.22436	2,265.06000	2.26506	2,224.360		19.06	0.34	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.90	Put	5,613.33000		5.61333	5,593.77000	5.59377	5,613.330		19.77	0.54	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	3,859.98000		3.85998	3,846.19000	3.84619	3,859.980		20.45	0.42	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			12.49549		72.24705	12.49239	72.26458			17.30	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2048	On 05/11/2020	Bond Future			11.71604		77.50101	11.71358	77.51672			20.40	0.00	65,333,351.43	843	113,915.0
R2048	On 05/11/2020	Bond Future	10.00	Call	0.58000		0.00058	0.67000	0.00067	0.580		18.80	0.00	0.00	0	950.0
R2048	On 05/11/2020	Bond Future	11.00	Call	167.50000		0.16750	174.47000	0.17447	167.500		18.90	0.10	0.00	0	950.0
R2048	On 04/02/2021	Bond Future			11.95326		78.26459	11.95055	78.28128			21.57	0.00	0.00	0	0.0
R2048	On 04/02/2021	Bond Future	10.75	Call	938.21000		0.93821	933.93000	0.93393	938.210		20.00	0.20	0.00	0	2,590.0
R2048	On 04/02/2021	Bond Future	11.50	Call	2,421.39000		2.42139	2,406.37000	2.40637	2,421.390		20.85	0.40	0.00	0	2,590.0
R2048	On 06/05/2021	Bond Future			12.18103		74.69796	12.17803	74.71582			20.62	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			12.42423		75.51804	12.42102	75.53647			16.61	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208	On 05/11/2020	Bond Future			3.42325		102.02581	3.61582	101.95095			0.20	0.00	0.00	0	7,525.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 05/11/2020	Bond Future			11.04647		65.57025		11.06360	65.47862		20.09	0.00	5,507,901.00	84	27,888.0
R209	On 04/02/2021	Bond Future			11.26276		66.21633		11.28043	66.12446		21.50	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.47657		63.79084		11.49476	63.69884		20.09	0.00	0.00	0	2,975.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,390.15000		1.39015		1,418.51000	1.41851	1,390.150	19.22	0.27	16,982,762.88	1,000	5,825.0
R209	On 06/05/2021	Bond Future	11.25	Put	4,418.75000		4.41875		4,479.88000	4.47988	4,418.750	19.86	0.52	32,992,720.56	1,000	8,150.0
R209	On 06/05/2021	Bond Future	12.25	Put	2,322.93000		2.32293		2,321.95000	2.32195	2,322.930	21.22	0.32	41,010,415.80	2,000	8,150.0
R209	On 05/08/2021	Bond Future			11.70005		64.49123		11.71890	64.39854		16.63	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 05/11/2020	Bond Future			187.27801		187.27801		187.04131	187.04131			0.00	120,607,038.44	644	1,861.0
R210	On 04/02/2021	Bond Future			189.16982		189.16982		188.93260	188.93260			0.00	121,825,364.08	644	644.0
R210	On 06/05/2021	Bond Future			188.54372		188.54372		188.30640	188.30640			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			190.65742		190.65742		190.41820	190.41820			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R212	On 05/11/2020	Bond Future			170.55609		170.55609		170.31912	170.31912			0.00	0.00	0	6,889.0
R212	On 04/02/2021	Bond Future			169.98191		169.98191		169.74432	169.74432			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			171.85717		171.85717		171.61915	171.61915			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			171.45302		171.45302		171.21311	171.21311			0.00	0.00	0	0.0
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 05/11/2020	Bond Future			9.95378		82.58452		9.96112	82.54387		14.76	0.00	0.00	0	16,600.0
R213	On 04/02/2021	Bond Future			10.18026		83.39826		10.18776	83.35802		15.78	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			10.39731		80.76906		10.40491	80.72950		14.66	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			10.63020		81.65555		10.63806	81.61591		12.12	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 05/11/2020	Bond Future			11.41226		62.73092		11.40424	62.77375		21.60	0.00	0.00	0	17,463.0
R214	On 04/02/2021	Bond Future			11.63246		63.34899		11.62398	63.39288		23.05	0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 06/05/2021	Bond Future	11.84292	60.75565		11.83393	60.80086		21.60	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future	12.06640	61.42262		12.05697	61.46861		17.85	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											3,549,547,173.70	29,151	1 256 875.0
Grand Total:											3,549,547,173.70	29,151	1 256 875.0