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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/11/2020

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		90.13000	90.13000		90.15000	90.15000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future		782.94900	782.94900		780.33000	780.33000			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future		791.22000	791.22000		788.58300	788.58300			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future		799.66600	799.66600		797.00500	797.00500			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		807.75700	807.75700		805.06600	805.06600			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future		862.07300	862.07300		849.16900	849.16900			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future		871.18000	871.18000		858.15000	858.15000			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		880.47900	880.47900		867.31400	867.31400			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		889.38800	889.38800		876.08700	876.08700			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future		756.32500	756.32500		743.24100	743.24100			0.00	0.00	0	227.0
ALBI	On 06/05/2021	Index Future		764.31500	764.31500		751.10100	751.10100			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		772.47400	772.47400		759.12200	759.12200			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 04/11/2021	Index Future		780.29000	780.29000		766.80100	766.80100			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		11.74000	73.36353		11.74000	73.36353			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future		11.39769	77.29912		11.72892	75.55528			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.64564	74.34241		11.99094	72.58042			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		11.90694	75.14518		12.26741	73.36428			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.18756	72.12273		12.56402	70.32392			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		12.36000	71.51615		12.36000	71.51615			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future		11.98535	75.85226		12.33796	73.81691			0.00	0.00	0	4,789.0
ES42	On 06/05/2021	Bond Future		12.23015	72.39658		12.59917	70.33997			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.48144	73.17872		12.86764	71.10002			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.75247	69.65265		13.15745	67.55307			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 04/02/2021	GOVI		746.59200	746.59200		733.94400	733.94400			0.00	14,931,840.00	2	1,004.0
GOVI	On 06/05/2021	GOVI		754.47900	754.47900		741.70700	741.70700			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		762.53300	762.53300		749.62700	749.62700			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		770.24800	770.24800		757.20900	757.20900			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future		144.82761	144.82761		144.82761	144.82761			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		146.41252	146.41252		145.29328	145.29328			0.00	0.00	0	3,376.0
I2025	On 06/05/2021	Bond Future		147.99672	147.99672		146.86597	146.86597			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		148.10150	148.10150		146.95844	146.95844			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		149.61671	149.61671		148.46180	148.46180			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		100.04033	100.04033		100.04033	100.04033			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future		102.85850	102.85850		101.69340	101.69340			0.00	0.00	0	2,232.0
I2029	On 06/05/2021	Bond Future		102.83378	102.83378		101.65647	101.65647			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
I2029	On 05/08/2021	Bond Future		103.96839	103.96839		102.77826	102.77826			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		103.88415	103.88415		102.68164	102.68164			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
I2033	On 05/11/2020	Bond Future		94.19948	94.19948		94.19948	94.19948			0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future		96.76092	96.76092		95.74461	95.74461			0.00	0.00	0	7,616.0
I2033	On 06/05/2021	Bond Future		96.59410	96.59410		95.56722	95.56722			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future		97.65984	97.65984		96.62179	96.62179			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future		97.43698	97.43698		96.38823	96.38823			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		105.20412	105.20412		105.20412	105.20412			0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future		106.99306	106.99306		105.69600	105.69600			0.00	0.00	0	9,468.0
I2038	On 06/05/2021	Bond Future		108.15090	108.15090		106.84025	106.84025			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future		107.62503	107.62503		106.30021	106.30021			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future		108.72591	108.72591		107.38731	107.38731			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		92.33874	92.33874		92.33874	92.33874			0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future		95.63528	95.63528		94.51593	94.51593			0.00	0.00	0	14,771.0
I2046	On 06/05/2021	Bond Future		94.88261	94.88261		93.75153	93.75153			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future		95.92961	95.92961		94.78619	94.78619			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future		95.10703	95.10703		93.95179	93.95179			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		94.38001	94.38001		94.38001	94.38001			0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future		95.87590	95.87590		94.64370	94.64370			0.00	0.00	0	12,407.0
I2050	On 06/05/2021	Bond Future		96.91325	96.91325		95.66815	95.66815			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future		96.05784	96.05784		94.79911	94.79911			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future		97.04029	97.04029		95.76862	95.76862			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 04/02/2021	Index Future		263.93500	263.93500		261.14900	261.14900			0.00	0.00	0	989.0
IGOV	On 06/05/2021	Index Future		266.78800	266.78800		263.97500	263.97500			0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future		269.70000	269.70000		266.85700	266.85700			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future		272.49200	272.49200		269.61800	269.61800			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future		3.32500	96.67500		3.32500	96.67500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future		3.14500	96.85500		3.17500	96.82500			0.00	0.00	0	30,010.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future		3.13000	96.87000		3.16000	96.84000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future		3.06000	96.94000		3.08000	96.92000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future		3.05500	96.94500		3.07500	96.92500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future		3.06000	96.94000		3.08000	96.92000			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	Options Inter
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future			3.07000		96.93000		3.09000	96.91000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future			3.16500		96.83500		3.18500	96.81500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.30500		96.69500		3.34500	96.65500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			3.39000		96.61000		3.43000	96.57000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			3.72000		96.28000		3.78000	96.22000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			3.78500		96.21500		3.82500	96.17500			0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future			6.84500		122.06675		6.84500	122.06675		6.56	0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future			6.93140		118.38000		7.00719	117.98345		7.89	0.00	82,274,100.00	695	77,899.0
R186	On 04/02/2021	Bond Future	8.00	Put	309.34000		0.30934		381.10000	0.38110	309.340	8.51	0.12	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.08702		119.63245		7.16724	119.23220		7.14	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.25577		115.64283		7.34096	115.23844		6.56	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.45166		116.79813		7.54231	116.38953		6.21	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			317.25812		317.25812		317.25812	317.25812			0.00	0.00	0	0.0
R197	On 04/02/2021	Bond Future			315.08859		315.08859		313.20089	313.20089			0.00	0.00	0	2,460.0
R197	On 06/05/2021	Bond Future			318.49763		318.49763		316.59082	316.59082			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			314.02023		314.02023		312.09284	312.09284			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			317.23210		317.23210		315.28462	315.28462			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			212.53682		212.53682		212.53682	212.53682			0.00	0.00	0	0.0
R202	On 04/02/2021	Bond Future			214.64927		214.64927		210.50291	210.50291			0.00	0.00	0	7,827.0
R202	On 06/05/2021	Bond Future			216.97137		216.97137		212.78117	212.78117			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			215.12064		215.12064		210.88443	210.88443			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			217.32127		217.32127		213.04140	213.04140			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			4.19000		109.25182		4.19000	109.25182		1.82	0.00	0.00	0	0.0
R2023	On 04/02/2021	Bond Future			3.84595		111.09934		4.24223	110.29047		1.76	0.00	0.00	0	31,134.0
R2023	On 06/05/2021	Bond Future			3.78110		108.36766		4.23534	107.55069		1.76	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			3.68464		109.53749		4.21695	108.71187		1.49	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			3.61118		106.72667		4.24962	105.89266		1.32	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			9.06000		95.66303		9.06000	95.66303		11.59	0.00	0.00	0	0.0
R2030	On 04/02/2021	Bond Future			8.89708		94.72811		9.12874	93.37934		14.15	0.00	15,535,410.04	164	107,742.0
R2030	On 04/02/2021	Bond Future	8.20	Call	960.63000		0.96063		680.02000	0.68002	960.630	13.41	0.26	0.00	0	1,600.0

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R2030	On 04/02/2021	Bond Future	8.36	Call	1,236.53000	1.23653		892.22000	0.89222	1,236.530	13.48	0.32	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,255.82000	1.25582		907.28000	0.90728	1,255.820	13.49	0.32	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,453.51000	2.45351		1,878.00000	1.87800	2,453.510	13.87	0.50	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	3,277.21000	3.27721		2,576.30000	2.57630	3,277.210	14.06	0.59	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	9.20	Call	3,553.82000	3.55382		2,815.04000	2.81504	3,553.820	14.12	0.62	0.00	0	1,600.0	
R2030	On 04/02/2021	Bond Future	9.30	Put	1,585.28000	1.58528		2,148.94000	2.14894	1,585.280	14.19	0.35	0.00	0	2,000.0	
R2030	On 04/02/2021	Bond Future	9.35	Put	1,488.23000	1.48823		2,029.25000	2.02925	1,488.230	14.23	0.33	0.00	0	2,000.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	492.33000	0.49233		734.12000	0.73412	492.330	15.27	0.13	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.08779	95.73097		9.32964	94.36833		12.94	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	1,061.67000	1.06167		798.41000	0.79841	1,061.670	12.33	0.23	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	8.77	Call	2,565.85000	2.56585		2,046.01000	2.04601	2,565.850	12.64	0.43	0.00	0	300.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	3,070.59000	3.07059		3,751.75000	3.75175	3,070.590	12.92	0.45	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.27	Call	3,973.82000	3.97382		3,274.64000	3.27464	3,973.820	12.95	0.57	0.00	0	300.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	1,690.87000	1.69087		2,143.22000	2.14322	1,690.870	13.52	0.29	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	10.95	Put	583.09000	0.58309		788.66000	0.78866	583.090	13.92	0.12	0.00	0	300.0	
R2030	On 05/08/2021	Bond Future			9.29432	92.75928		9.54745	91.38207		11.71	0.00	0.00	0	0.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	2,758.04000	2.75804		2,217.76000	2.21776	2,758.040	11.33	0.44	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	4,132.00000	4.13200		3,426.68000	3.42668	4,132.000	11.68	0.56	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	280.13000	0.28013		385.29000	0.38529	280.130	12.69	0.06	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.51063	93.68561		9.77524	92.29454		11.25	0.00	0.00	0	0.0	
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			10.20000	87.95177		10.20000	87.95177		14.29	0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future			9.98766	91.44961		10.23992	89.92829		16.79	0.00	0.00	0	120,128.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	552.54000	0.55254		375.36000	0.37536	552.540	15.80	0.16	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,205.04000	1.20504		860.47000	0.86047	1,205.040	15.84	0.28	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	1,194.38000	1.19438		1,664.95000	1.66495	1,194.380	17.50	0.25	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.19796	88.27249		10.46080	86.73552		16.19	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	4,330.89000	4.33089		3,560.19000	3.56019	4,330.890	16.06	0.55	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	485.04000	0.48504		663.64000	0.66364	485.040	17.44	0.09	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.41915	89.22577		10.69334	87.67225		13.92	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.65843	85.97378		10.94460	84.40465		14.05	0.00	0.00	0	0.0	
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			11.03000	86.38106		11.03000	86.38106		16.09	0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future			10.65680	91.12774		10.96658	89.14246		18.93	0.00	3,645,109.60	40	99,881.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	5,249.10000	5.24910		6,672.02000	6.67202	5,249.100	17.84	0.65	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	2,017.76000	2.01776		2,835.38000	2.83538	2,017.760	19.09	0.34	0.00	0	650.0	
R2035	On 06/05/2021	Bond Future			10.86915	87.61790		11.19159	85.61199		18.52	0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	2,614.13000	2.61413		1,960.25000	1.96025	2,614.130	17.50	0.38	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	3,027.46000	3.02746		2,300.12000	2.30012	3,027.460	17.66	0.41	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	4,239.48000	4.23948		3,321.75000	3.32175	4,239.480	18.10	0.51	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	5,380.33000	5.38033		4,309.40000	4.30940	5,380.330	18.43	0.59	0.00	0	600.0	

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
R2035	On 06/05/2021	Bond Future	11.32	Put	3,206.29000	3.20629		4,067.84000	4.06784	3,206.290		18.59	0.38	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	2,708.00000	2.70800		3,475.08000	3.47508	2,708.000		18.83	0.33	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	1,944.36000	1.94436		2,542.68000	2.54268	1,944.360		19.55	0.25	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	1,040.14000	1.04014		1,417.07000	1.41707	1,040.140		19.96	0.15	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	910.82000	0.91082		1,252.45000	1.25245	910.820		19.96	0.14	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			11.09509	88.56392		11.43136	86.53649			15.84	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future			11.33714	84.97621		11.68785	82.92838			16.02	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			11.25000	82.02328		11.25000	82.02328			17.21	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future			10.87858	82.36666		11.22965	80.14186			21.42	0.00	0.00	0	129,663.0
R2037	On 04/02/2021	Bond Future	9.65	Call	691.81000	0.69181		413.65000	0.41365	691.810		20.06	0.17	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	5,348.11000	5.34811		6,943.05000	6.94305	5,348.110		20.06	0.65	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	2,115.86000	2.11586		1,404.46000	1.40446	2,115.860		20.06	0.39	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	3,391.25000	3.39125		4,652.37000	4.65237	3,391.250		20.54	0.49	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	1,151.29000	1.15129		1,771.39000	1.77139	1,151.290		22.01	0.22	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	7,694.06000	7.69406		6,056.35000	6.05635	7,694.060		22.13	0.80	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	104.14000	0.10414		201.63000	0.20163	104.140		23.31	0.03	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.09082	83.23886		11.45624	80.99094			19.81	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			11.31820	79.88212		11.69947	77.61003			17.90	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.54909	80.67956		11.94626	78.38465			17.17	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			11.43000	83.71345		11.43000	83.71345			17.67	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future			10.99950	84.42316		11.36636	81.95418			21.90	0.00	0.00	0	81,616.0
R2040	On 04/02/2021	Bond Future	9.49	Call	409.96000	0.40996		223.49000	0.22349	409.960		20.25	0.11	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	474.05000	0.47405		261.59000	0.26159	474.050		20.25	0.12	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	1,069.27000	1.06927		635.58000	0.63558	1,069.270		20.25	0.23	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	1,361.89000	1.36189		829.55000	0.82955	1,361.890		20.25	0.28	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	1,957.02000	1.95702		2,919.17000	2.91917	1,957.020		22.00	0.32	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	1,632.22000	1.63222		2,483.29000	2.48329	1,632.220		22.23	0.27	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.20728	85.31725		11.58938	82.82247			20.49	0.00	0.00	0	0.0
R2040	On 06/05/2021	Bond Future	10.83	Call	3,492.73000	3.49273		2,537.83000	2.53783	3,492.730		19.38	0.44	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	6,069.97000	6.06997		4,692.80000	4.69280	6,069.970		20.31	0.61	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	925.41000	0.92541		1,334.04000	1.33404	925.410		22.09	0.13	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.42973	81.73261		11.82867	79.21108			18.42	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,747.32000	3.74732		2,745.83000	2.74583	3,747.320		17.28	0.45	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	5,383.32000	5.38332		4,111.95000	4.11195	5,383.320		17.92	0.56	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	417.36000	0.41736		622.18000	0.62218	417.360		19.98	0.06	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.65503	82.54849		12.07091	80.00158			17.62	0.00	0.00	0	0.0
R2040	On 31/01/2040	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
R2044	On 05/11/2020	Bond Future			11.54500	79.97170		11.54500	79.97170		18.56	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future			11.14025	80.53359		11.48129	78.25277		23.07	0.00	80,533.59	1	38,019.0
R2044	On 04/02/2021	Bond Future	9.66	Call	443.45000	0.44345		257.42000	0.25742	443.450	21.39	0.11	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	7,428.79000	7.42879		9,258.08000	9.25808	7,428.790	21.39	0.74	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	4,576.35000	4.57635		6,059.89000	6.05989	4,576.350	21.55	0.58	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.34360	81.38652		11.69905	79.08194		21.50	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	11.35	Call	4,714.47000	4.71447		3,621.13000	3.62113	4,714.470	20.72	0.53	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.90	Put	3,171.55000	3.17155		4,110.64000	4.11064	3,171.550	21.39	0.35	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	2,065.14000	2.06514		2,754.48000	2.75448	2,065.140	22.18	0.25	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.56119	77.88465		11.93263	75.55526		19.35	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.78119	78.66203		12.16872	76.30932		18.50	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			11.55500	78.54178		11.55500	78.54178		18.97	0.00	0.00	0	0.0
R2048	On 04/02/2021	Bond Future			11.08719	83.96235		11.43900	81.55649		22.25	0.00	0.00	0	111,281.0
R2048	On 04/02/2021	Bond Future	10.75	Call	2,398.56000	2.39856		1,590.67000	1.59067	2,398.560	20.99	0.41	0.00	0	2,590.0
R2048	On 04/02/2021	Bond Future	11.50	Call	5,154.90000	5.15490		3,789.71000	3.78971	5,154.900	22.25	0.64	0.00	0	2,590.0
R2048	On 06/05/2021	Bond Future			11.27982	80.43972		11.64652	78.00878		22.01	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.48392	81.30833		11.86697	78.85123		18.65	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.70066	77.71106		12.10090	75.22931		18.86	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			3.50000	101.99596		3.50000	101.99596		0.18	0.00	0.00	0	0.0
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			10.74000	67.24205		10.74000	67.24205		18.53	0.00	0.00	0	0.0
R209	On 04/02/2021	Bond Future			10.33026	71.35095		10.65878	69.47609		21.96	0.00	45,450,555.15	637	27,681.0
R209	On 06/05/2021	Bond Future			10.51146	68.96598		10.85210	67.07156		21.05	0.00	12,758,706.30	185	3,415.0
R209	On 06/05/2021	Bond Future	10.25	Call	3,243.24000	3.24324		2,460.72000	2.46072	3,243.240	20.36	0.47	0.00	0	6,325.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,759.53000	2.75953		0.00000	0.00000	2,759.530	21.05	0.37	86,164,126.66	3,500	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	2,280.83000	2.28083		2,977.09000	2.97709	2,280.830	21.30	0.32	149,348,007.06	7,000	9,150.0
R209	On 06/05/2021	Bond Future	12.25	Put	1,063.12000	1.06312		1,454.99000	1.45499	1,063.120	22.62	0.17	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.70001	69.71072		11.05349	67.79595		18.38	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.90124	67.26820		11.26819	65.33421		18.49	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

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/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	188.15842	188.15842		188.15842	188.15842			0.00	0.00	0	0.0
R210	On 04/02/2021		Bond Future	191.55996	191.55996		190.54376	190.54376			0.00	0.00	0	1,254.0
R210	On 06/05/2021		Bond Future	190.92293	190.92293		189.89644	189.89644			0.00	0.00	0	0.0
R210	On 05/08/2021		Bond Future	193.02953	193.02953		191.99203	191.99203			0.00	0.00	0	0.0
R210	On 04/11/2021		Bond Future	192.26978	192.26978		191.22139	191.22139			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	170.06012	170.06012		170.06012	170.06012			0.00	0.00	0	0.0
R212	On 04/02/2021		Bond Future	169.72061	169.72061		169.25241	169.25241			0.00	0.00	0	7,050.0
R212	On 06/05/2021		Bond Future	171.55718	171.55718		171.08463	171.08463			0.00	0.00	0	0.0
R212	On 05/08/2021		Bond Future	171.12167	171.12167		170.64413	170.64413			0.00	0.00	0	0.0
R212	On 04/11/2021		Bond Future	172.87218	172.87218		172.38956	172.38956			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	9.58000	84.69086		9.58000	84.69086		13.56	0.00	0.00	0	0.0
R213	On 04/02/2021		Bond Future	9.45518	87.41699		9.68642	86.10728		15.95	0.00	0.00	0	8,955.0
R213	On 06/05/2021		Bond Future	9.64567	84.81294		9.88628	83.48975		15.21	0.00	0.00	0	0.0
R213	On 05/08/2021		Bond Future	9.84906	85.72861		10.09991	84.39120		13.26	0.00	0.00	0	0.0
R213	On 05/08/2021	9.34	Call	2,507.69000	2.50769	2,024.14000	2.02414	2,507.690	12.55	0.40	0.00	0	200.0	
R213	On 05/08/2021	10.14	Put	3,108.33000	3.10833	3,719.36000	3.71936	3,108.330	13.18	0.41	0.00	0	200.0	
R213	On 05/08/2021	10.78	Put	1,968.00000	1.96800	2,408.82000	2.40882	1,968.000	13.74	0.29	0.00	0	200.0	
R213	On 04/11/2021		Bond Future	10.07141	83.05765		10.33298	81.70682		13.28	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	11.23000	63.71624		11.23000	63.71624		20.27	0.00	0.00	0	0.0
R214	On 04/02/2021		Bond Future	10.80579	67.88312		11.15595	65.89790		24.03	0.00	0.00	0	15,428.0
R214	On 06/05/2021		Bond Future	10.98664	65.32457		11.35008	63.31865		23.11	0.00	0.00	0	0.0
R214	On 05/08/2021		Bond Future	11.17746	66.02988		11.55533	64.00245		20.24	0.00	0.00	0	0.0
R214	On 04/11/2021		Bond Future	11.38011	63.41395		11.77304	61.36612		20.41	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 :												410,188,388.40	12,224	1 088 418.0
Grand Total:												410,188,388.40	12,224	1 088 418.0