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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/11/2020

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	90.15000		90.15000		90.14000	90.14000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	780.33000		780.33000		782.88200	782.88200			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	788.58300		788.58300		791.16600	791.16600			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	797.00500		797.00500		799.61600	799.61600			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	805.06600		805.06600		789.43000	789.43000			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	849.16900		849.16900		847.39000	847.39000			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	858.15000		858.15000		856.35600	856.35600			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	867.31400		867.31400		865.50200	865.50200			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	876.08700		876.08700		839.55000	839.55000			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	743.24100		743.24100		738.85400	738.85400			0.00	0.00	0	227.0
ALBI	On 06/05/2021	Index Future	751.10100		751.10100		746.67200	746.67200			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	759.12200		759.12200		754.64600	754.64600			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		766.80100	766.80100		737.26000	737.26000			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		11.72892	75.55528		11.88844	74.73617			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.99094	72.58042		12.15730	71.75297			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		12.26741	73.36428		12.44118	72.52799			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.56402	70.32392		12.74562	69.47921			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		12.33796	73.81691		12.52913	72.75319			0.00	0.00	0	4,789.0
ES42	On 06/05/2021	Bond Future		12.59917	70.33997		12.79944	69.26534			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.86764	71.10002		13.07749	70.01385			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		13.15745	67.55307		13.37780	66.45598			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		733.94400	733.94400		729.87500	729.87500			0.00	7,339,440.00	1	1,006.0
GOVI	On 06/05/2021	GOVI		741.70700	741.70700		737.59700	737.59700			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		749.62700	749.62700		745.47500	745.47500			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		757.20900	757.20900		728.41000	728.41000			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		145.29328	145.29328		144.88029	144.88029			0.00	1,452,932.80	10	3,376.0
I2025	On 06/05/2021	Bond Future		146.86597	146.86597		146.44911	146.44911			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		146.95844	146.95844		146.53715	146.53715			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		148.46180	148.46180		148.03604	148.03604			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		101.69340	101.69340		101.07460	101.07460			0.00	272,334,925.20	2,678	2,232.0
I2029	On 06/05/2021	Bond Future		101.65647	101.65647		101.03142	101.03142			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		102.77826	102.77826		102.14640	102.14640			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		102.68164	102.68164		102.04326	102.04326			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		95.74461	95.74461		95.23716	95.23716			0.00	0.00	0	7,616.0
I2033	On 06/05/2021	Bond Future		95.56722	95.56722		95.05461	95.05461			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future		96.62179	96.62179		96.10363	96.10363			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future		96.38823	96.38823		95.86464	95.86464			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		105.69600	105.69600		104.97958	104.97958			0.00	0.00	0	9,468.0
I2038	On 06/05/2021	Bond Future		106.84025	106.84025		106.11648	106.11648			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future		106.30021	106.30021		105.56855	105.56855			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future		107.38731	107.38731		106.64812	106.64812			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		94.51593	94.51593		93.25818	93.25818			0.00	0.00	0	14,771.0
I2046	On 06/05/2021	Bond Future		93.75153	93.75153		92.48067	92.48067			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future		94.78619	94.78619		93.50146	93.50146			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future		93.95179	93.95179		92.65362	92.65362			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		94.64370	94.64370		93.43274	93.43274			0.00	4,732,185.00	50	12,407.0
I2050	On 06/05/2021	Bond Future		95.66815	95.66815		94.44455	94.44455			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future		94.79911	94.79911		93.56200	93.56200			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future		95.76862	95.76862		94.51872	94.51872			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		261.14900	261.14900		259.82600	259.82600			0.00	0.00	0	989.0
IGOV	On 06/05/2021	Index Future		263.97500	263.97500		262.63900	262.63900			0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future		266.85700	266.85700		265.50600	265.50600			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future		269.61800	269.61800		266.83000	266.83000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future		3.32500	96.67500		3.33500	96.66500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future		3.17500	96.82500		3.18500	96.81500			0.00	0.00	0	30,010.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future		3.16000	96.84000		3.17000	96.83000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future		3.08000	96.92000		3.09000	96.91000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future		3.07500	96.92500		3.09500	96.90500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future		3.08000	96.92000		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			3.09000		96.91000		3.10000	96.90000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future			3.18500		96.81500		3.19500	96.80500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.34500		96.65500		3.34000	96.66000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			3.43000		96.57000		3.42000	96.58000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			3.78000		96.22000		3.79000	96.21000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			3.82500		96.17500		3.83500	96.16500			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			7.00719		117.98345		6.92971	118.38886		7.89	0.00	570,331,997.30	4,834	78,004.0
R186	On 04/02/2021	Bond Future	8.00	Put	381.10000		0.38110		297.31000	0.29731	381.100	8.51	0.15	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.16724		119.23220		7.08503	119.64240		7.14	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.34096		115.23844		7.25358	115.65325		6.56	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.54231		116.38953		7.44940	116.80834		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			313.20089		313.20089		312.57219	312.57219			0.00	0.00	0	2,460.0
R197	On 06/05/2021	Bond Future			316.59082		316.59082		315.95663	315.95663			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			312.09284		312.09284		311.45207	311.45207			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			315.28462		315.28462		314.63689	314.63689			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			210.50291		210.50291		210.48635	210.48635			0.00	0.00	0	7,827.0
R202	On 06/05/2021	Bond Future			212.78117		212.78117		212.76530	212.76530			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			210.88443		210.88443		210.86859	210.86859			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			213.04140		213.04140		213.02526	213.02526			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			4.24223		110.29047		4.22005	110.33553		1.76	0.00	69,152,124.69	627	31,134.0
R2023	On 06/05/2021	Bond Future			4.23534		107.55069		4.20964	107.59669		1.76	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.21695		108.71187		4.18673	108.75851		1.49	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.24962		105.89266		4.21346	105.93965		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			9.12874		93.37934		9.16751	93.15605		14.15	0.00	74,049,816.62	793	107,784.0
R2030	On 04/02/2021	Bond Future	8.20	Call	680.02000		0.68002		618.90000	0.61890	680.020	13.41	0.20	0.00	0	1,600.0

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R2030	On 04/02/2021	Bond Future	8.36	Call	892.22000	0.89222	808.71000	0.80871	892.220	13.48	0.25	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	907.28000	0.90728	821.88000	0.82188	907.280	13.49	0.25	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,878.00000	1.87800	1,721.64000	1.72164	1,878.000	13.87	0.42	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,576.30000	2.57630	2,399.08000	2.39908	2,576.300	14.06	0.51	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	9.20	Call	2,815.04000	2.81504	2,633.58000	2.63358	2,815.040	14.12	0.54	0.00	0	1,600.0	
R2030	On 04/02/2021	Bond Future	9.30	Put	2,148.94000	2.14894	2,184.08000	2.18408	2,148.940	14.19	0.43	0.00	0	2,000.0	
R2030	On 04/02/2021	Bond Future	9.35	Put	2,029.25000	2.02925	2,060.37000	2.06037	2,029.250	14.23	0.41	0.00	0	2,000.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	734.12000	0.73412	712.90000	0.71290	734.120	15.27	0.18	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.32964	94.36833	9.37006	94.14311		12.94	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	798.41000	0.79841	716.91000	0.71691	798.410	12.33	0.19	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	8.77	Call	2,046.01000	2.04601	1,830.34000	1.83034	2,046.010	12.64	0.37	0.00	0	300.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	3,751.75000	3.75175	3,725.80000	3.72580	3,751.750	12.92	0.51	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.27	Call	3,274.64000	3.27464	3,020.89000	3.02089	3,274.640	12.95	0.50	0.00	0	300.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	2,143.22000	2.14322	2,053.10000	2.05310	2,143.220	13.52	0.34	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	10.95	Put	788.66000	0.78866	799.83000	0.79983	788.660	13.92	0.16	0.00	0	300.0	
R2030	On 05/08/2021	Bond Future			9.54745	91.38207	9.58974	91.15456		11.71	0.00	0.00	0	0.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	2,217.76000	2.21776	2,028.40000	2.02840	2,217.760	11.33	0.38	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	3,426.68000	3.42668	3,194.38000	3.19438	3,426.680	11.68	0.50	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	385.29000	0.38529	399.64000	0.39964	385.290	12.69	0.08	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.77524	92.29454	9.81948	92.06463		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			10.23992	89.92829	10.27364	89.72765		16.79	0.00	31,834,614.66	354	120,128.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	375.36000	0.37536	334.90000	0.33490	375.360	15.80	0.11	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	860.47000	0.86047	783.62000	0.78362	860.470	15.84	0.22	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	1,664.95000	1.66495	1,626.35000	1.62635	1,664.950	17.50	0.31	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.46080	86.73552	10.49590	86.53306		16.19	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,560.19000	3.56019	3,315.38000	3.31538	3,560.190	16.06	0.49	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	663.64000	0.66364	648.53000	0.64853	663.640	17.44	0.12	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.69334	87.67225	10.72993	87.46782		13.92	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.94460	84.40465	10.98283	84.19801		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			10.96658	89.14246	11.11517	88.21369		18.93	0.00	45,373,512.14	509	99,881.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	6,672.02000	6.67202	7,304.64000	7.30464	6,672.020	17.84	0.73	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	2,835.38000	2.83538	3,089.70000	3.08970	2,835.380	19.09	0.43	0.00	0	650.0	
R2035	On 06/05/2021	Bond Future			11.19159	85.61199	11.34632	84.67373		18.52	0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	1,960.25000	1.96025	1,549.41000	1.54941	1,960.250	17.50	0.31	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	2,300.12000	2.30012	1,814.17000	1.81417	2,300.120	17.66	0.35	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,321.75000	3.32175	2,643.44000	2.64344	3,321.750	18.10	0.44	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	4,309.40000	4.30940	3,559.43000	3.55943	4,309.400	18.43	0.52	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	4,067.84000		4.06784	4,228.15000	4.22815	4,067.840		18.59	0.45	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	3,475.08000		3.47508	3,593.65000	3.59365	3,475.080		18.83	0.40	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	2,542.68000		2.54268	2,542.03000	2.54203	2,542.680		19.55	0.31	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	1,417.07000		1.41707	1,508.36000	1.50836	1,417.070		19.96	0.20	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	1,252.45000		1.25245	1,331.82000	1.33182	1,252.450		19.96	0.18	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			11.43136		86.53649	11.59282	85.58825			15.84	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future			11.68785		82.92838	11.85637	81.97052			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			11.22965		80.14186	11.39892	79.10181			21.42	0.00	31,415,609.12	392	129,663.0
R2037	On 04/02/2021	Bond Future	9.65	Call	413.65000		0.41365	284.48000	0.28448	413.650		20.06	0.11	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	6,943.05000		6.94305	7,687.77000	7.68777	6,943.050		20.06	0.74	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	1,404.46000		1.40446	1,070.47000	1.07047	1,404.460		20.06	0.29	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	4,652.37000		4.65237	5,182.85000	5.18285	4,652.370		20.54	0.59	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	1,771.39000		1.77139	1,975.64000	1.97564	1,771.390		22.01	0.30	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	6,056.35000		6.05635	5,200.59000	5.20059	6,056.350		22.13	0.72	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	201.63000		0.20163	236.50000	0.23650	201.630		23.31	0.05	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.45624		80.99094	11.63254	79.94024			19.81	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			11.69947		77.61003	11.88357	76.54811			17.90	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.94626		78.38465	12.13822	77.31196			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			11.36636		81.95418	11.55139	80.75290			21.90	0.00	25,405,795.80	310	81,616.0
R2040	On 04/02/2021	Bond Future	9.49	Call	223.49000		0.22349	142.11000	0.14211	223.490		20.25	0.06	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	261.59000		0.26159	168.49000	0.16849	261.590		20.25	0.07	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	635.58000		0.63558	440.93000	0.44093	635.580		20.25	0.15	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	829.55000		0.82955	588.82000	0.58882	829.550		20.25	0.19	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	2,919.17000		2.91917	3,329.15000	3.32915	2,919.170		22.00	0.42	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	2,483.29000		2.48329	2,836.07000	2.83607	2,483.290		22.23	0.37	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.58938		82.82247	11.78225	81.60887			20.49	0.00	0.00	0	0.0
R2040	On 06/05/2021	Bond Future	10.83	Call	2,537.83000		2.53783	1,925.99000	1.92599	2,537.830		19.38	0.36	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	4,692.80000		4.69280	3,808.82000	3.80882	4,692.800		20.31	0.53	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	1,334.04000		1.33404	1,433.09000	1.43309	1,334.040		22.09	0.18	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.82867		79.21108	12.03027	77.98445			18.42	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	2,745.83000		2.74583	2,179.86000	2.17986	2,745.830		17.28	0.37	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	4,111.95000		4.11195	3,328.17000	3.32817	4,111.950		17.92	0.47	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	622.18000		0.62218	675.96000	0.67596	622.180		19.98	0.09	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			12.07091		80.00158	12.28130	78.76260			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			11.48129	78.25277		11.67164	77.02740		23.07	0.00	18,076,389.87	231	38,020.0
R2044	On 04/02/2021	Bond Future	9.66	Call	257.42000	0.25742		162.87000	0.16287	257.420	21.39	0.07	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	9,258.08000	9.25808	10,249.61000	10.24961	9,258.080		21.39	0.82	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	6,059.89000	6.05989	6,845.97000	6.84597	6,059.890		21.55	0.68	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.69905	79.08194		11.89764	77.84395		21.50	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	11.35	Call	3,621.13000	3.62113	2,814.39000	2.81439	3,621.130		20.72	0.45	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.90	Put	4,110.64000	4.11064	4,395.57000	4.39557	4,110.640		21.39	0.43	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	2,754.48000	2.75448	2,896.03000	2.89603	2,754.480		22.18	0.32	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.93263	75.55526		12.14040	74.30404		19.35	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			12.16872	76.30932		12.38578	75.04542		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			11.43900	81.55649		11.62432	80.34051		22.25	0.00	8,155,649.00	100	111,281.0
R2048	On 04/02/2021	Bond Future	10.75	Call	1,590.67000	1.59067	1,137.20000	1.13720	1,590.670		20.99	0.31	0.00	0	2,590.0
R2048	On 04/02/2021	Bond Future	11.50	Call	3,789.71000	3.78971	2,966.71000	2.96671	3,789.710		22.25	0.54	0.00	0	2,590.0
R2048	On 06/05/2021	Bond Future			11.64652	78.00878		11.83990	76.78027		22.01	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.86697	78.85123		12.06923	77.60960		18.65	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			12.10090	75.22931		12.31255	73.97509		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			10.65878	69.47609		10.81658	68.60154		21.96	0.00	2,779,043.60	40	27,681.0
R209	On 06/05/2021	Bond Future			10.85210	67.07156		11.01580	66.18804		21.05	0.00	0.00	0	3,275.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,460.72000	2.46072	1,967.51000	1.96751	2,460.720		20.36	0.39	26,364,133.12	1,000	6,325.0
R209	On 06/05/2021	Bond Future	11.25	Put	2,977.09000	2.97709	3,154.13000	3.15413	2,977.090		21.30	0.39	25,960,909.06	1,000	9,150.0
R209	On 06/05/2021	Bond Future	12.25	Put	1,454.99000	1.45499	1,563.84000	1.56384	1,454.990		22.62	0.22	29,489,119.59	2,000	9,150.0
R209	On 05/08/2021	Bond Future			11.05349	67.79595		11.22346	66.90301		18.38	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.26819	65.33421		11.44476	64.43230		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			190.54376	190.54376		190.03208	190.03208			0.00	0.00	0	1,254.0
R210	On 06/05/2021	Bond Future			189.89644	189.89644		189.38000	189.38000			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			191.99203	191.99203		191.47013	191.47013			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			191.22139	191.22139		190.69395	190.69395			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			169.25241	169.25241		169.45873	169.45873			0.00	0.00	0	7,050.0
R212	On 06/05/2021	Bond Future			171.08463	171.08463		171.29388	171.29388			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			170.64413	170.64413		170.85593	170.85593			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			172.38956	172.38956		172.60331	172.60331			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			9.68642	86.10728		9.71477	85.94854		15.95	0.00	16,790,919.60	195	8,955.0
R213	On 06/05/2021	Bond Future			9.88628	83.48975		9.91573	83.32968		15.21	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			10.09991	84.39120		10.13059	84.22957		13.26	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,024.14000	2.02414	1,920.41000	1.92041	2,024.140	12.55	0.35	0.00	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	3,719.36000	3.71936	3,702.57000	3.70257	3,719.360	13.18	0.47	0.00	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	2,408.82000	2.40882	2,356.70000	2.35670	2,408.820	13.74	0.34	0.00	0.00	0	200.0
R213	On 04/11/2021	Bond Future			10.33298	81.70682		10.36500	81.54345		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			11.15595	65.89790		11.34548	64.86364		24.03	0.00	45,140,061.50	685	15,428.0
R214	On 06/05/2021	Bond Future			11.35008	63.31865		11.54696	62.27376		23.11	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			11.55533	64.00245		11.76025	62.94634		20.24	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.77304	61.36612		11.98636	60.29937		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 :													1,306,179,178.67	15,809	1 084 928.0
Grand Total:													1,306,179,178.67	15,809	1 084 928.0