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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/12/2020

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	90.63000		90.63000		90.64000	90.64000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	778.73900		778.73900		780.03800	780.03800			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	786.76600		786.76600		788.08100	788.08100			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	795.15900		795.15900		796.49000	796.49000			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	803.71200		803.71200		805.05700	805.05700			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	856.47100		856.47100		857.10300	857.10300			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	865.29900		865.29900		865.94100	865.94100			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	874.53000		874.53000		875.18000	875.18000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	883.93700		883.93700		884.59400	884.59400			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	751.57900		751.57900		752.27200	752.27200			0.00	0.00	0	231.0
ALBI	On 06/05/2021	Index Future	759.32600		759.32600		760.02900	760.02900			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	767.42600		767.42600		768.13800	768.13800			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		775.68100	775.68100		776.40100	776.40100			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 04/02/2021	Bond Future		11.49527	76.77926		11.47247	76.90026			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.75128	73.79688		11.72746	73.91938			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		12.01734	74.59303		11.99245	74.71699			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.29280	71.61328		12.26681	71.73861			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 04/02/2021	Bond Future		12.09786	75.19225		12.09033	75.23610			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.35139	71.70968		12.34346	71.75427			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.60838	72.48378		12.60006	72.52897			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.87642	68.99828		12.86769	69.04402			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		742.28900	742.28900		742.93600	742.93600			0.00	0.00	0	965.0
GOVI	On 06/05/2021	GOVI		749.94000	749.94000		750.59600	750.59600			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		757.94000	757.94000		758.60500	758.60500			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		766.09200	766.09200		766.76500	766.76500			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		148.14115	148.14115		148.31472	148.31472			0.00	0.00	0	6,409.0
I2025	On 06/05/2021	Bond Future		149.70484	149.70484		149.88071	149.88071			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		149.82331	149.82331		150.00136	150.00136			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		151.45322	151.45322		151.63335	151.63335			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 04/02/2021	Bond Future		104.84355	104.84355		104.79898	104.79898			0.00	0.00	0	2,317.0
I2029	On 06/05/2021	Bond Future		104.80982	104.80982		104.76513	104.76513			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		105.96544	105.96544		105.92050	105.92050			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		105.96689	105.96689		105.92148	105.92148			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 04/02/2021	Bond Future	98.93543		98.93543		98.92882	98.92882			0.00	0.00	0	7,717.0
I2033	On 06/05/2021	Bond Future	98.76312		98.76312		98.75671	98.75671			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	99.85201		99.85201		99.84569	99.84569			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	99.71265		99.71265		99.70633	99.70633			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 04/02/2021	Bond Future	112.88346		112.88346		112.34360	112.34360			0.00	0.00	0	7,655.0
I2038	On 06/05/2021	Bond Future	114.07504		114.07504		113.52981	113.52981			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	113.60936		113.60936		113.05828	113.05828			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	114.84532		114.84532		114.28848	114.28848			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 04/02/2021	Bond Future	102.20647		102.20647		101.68077	101.68077			0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	101.49336		101.49336		100.96260	100.96260			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	102.61257		102.61257		102.07617	102.07617			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	101.91994		101.91994		101.37761	101.37761			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 04/02/2021	Bond Future	103.92241		103.92241		102.75018	102.75018			0.00	415,689.64	4	11,025.0
I2050	On 06/05/2021	Bond Future	105.01925		105.01925		103.83504	103.83504			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	104.24734		104.24734		103.05027	103.05027			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	105.38153		105.38153		104.17156	104.17156			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	272.92200		272.92200		272.31000	272.31000			0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	275.80200		275.80200		275.18500	275.18500			0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future	278.81100		278.81100		278.18700	278.18700			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	281.87600		281.87600		281.24500	281.24500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.57500		96.42500		3.56500	96.43500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.62500		96.37500		3.62500	96.37500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.59000		96.41000		3.59000	96.41000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.60500		96.39500		3.60500	96.39500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.61000		96.39000		3.61000	96.39000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.60000		96.40000		3.62000	96.38000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.63000		96.37000		3.63000	96.37000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.72500		96.27500		3.73500	96.26500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.90000		96.10000		3.90000	96.10000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.06000		95.94000		4.04000	95.96000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.32500		95.67500		4.29500	95.70500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.47500		95.52500		4.43500	95.56500			0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	7.05784		117.71937		7.01825	117.92572		6.97	0.00	0.00	0	79,887.0

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 04/02/2021	Bond Future	8.00	Put	129.52000		0.12952		118.16000	0.11816	129.520	7.62	0.08	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.22749		118.93274		7.18544	119.14164		6.59	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.40528		114.93431		7.36057	115.14561		6.37	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.59377		116.15840		7.54619	116.37208		6.18	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 04/02/2021	Bond Future			319.04162		319.04162		319.04605	319.04605			0.00	178,663,307.20	560	2,441.0
R197	On 06/05/2021	Bond Future			322.40869		322.40869		322.41420	322.41420			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			317.95138		317.95138		317.95756	317.95756			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			321.41074		321.41074		321.41715	321.41715			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 04/02/2021	Bond Future			220.26249		220.26249		220.24812	220.24812			0.00	0.00	0	7,878.0
R202	On 06/05/2021	Bond Future			222.58712		222.58712		222.57341	222.57341			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			220.78560		220.78560		220.77209	220.77209			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			223.18746		223.18746		223.17418	223.17418			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 04/02/2021	Bond Future			4.70720		109.35135		4.67038	109.42533		1.57	0.00	0.00	0	31,397.0
R2023	On 06/05/2021	Bond Future			4.78533		106.57246		4.74287	106.64755		1.82	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.86275		107.72186		4.81281	107.79796		1.58	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.97046		104.96213		4.91047	105.03913		1.42	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 04/02/2021	Bond Future			9.04809		93.84606		9.04002	93.89292		12.20	0.00	0.00	0	107,739.0
R2030	On 04/02/2021	Bond Future	8.20	Call	259.10000		0.25910		272.95000	0.27295	259.100	11.53	0.13	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	409.66000		0.40966		428.30000	0.42830	409.660	11.66	0.18	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	420.97000		0.42097		439.93000	0.43993	420.970	11.67	0.18	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,288.07000		1.28807		1,322.91000	1.32291	1,288.070	12.10	0.41	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,014.80000		2.01480		2,056.41000	2.05641	2,014.800	12.30	0.55	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,275.99000		2.27599		2,319.26000	2.31926	2,275.990	12.36	0.59	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	1,180.52000		1.18052		1,178.74000	1.17874	1,180.520	12.46	0.37	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	1,083.17000		1.08317		1,082.19000	1.08219	1,083.170	12.52	0.34	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	199.00000		0.19900		201.86000	0.20186	199.000	13.43	0.09	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.25003		94.81403		9.24155	94.86166		11.67	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	479.22000		0.47922		491.34000	0.49134	479.220	11.05	0.14	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,609.34000		1.60934		1,635.24000	1.63524	1,609.340	11.37	0.36	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,884.11000		2.88411		2,870.11000	2.87011	2,884.110	11.65	0.49	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	2,858.32000		2.85832		2,892.72000	2.89272	2,858.320	11.68	0.52	0.00	0	300.0

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R2030	On 06/05/2021	Bond Future	9.92	Put	1,412.97000		1.41297	1,407.67000	1.40767	1,412.970		12.25	0.29	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	378.72000		0.37872	378.48000	0.37848	378.720		12.65	0.10	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.46431		91.83148	9.45540	91.87981			11.19	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	8.95	Call	2,024.25000		2.02425	2,049.10000	2.04910	2,024.250		10.82	0.38	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,262.50000		3.26250	3,294.33000	3.29433	3,262.500		11.16	0.51	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	12.10	Put	217.04000		0.21704	216.49000	0.21649	217.040		12.14	0.05	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.67663		92.80974	9.66730	92.85868			10.89	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,071.61000		1.07161	1,086.36000	1.08636	1,071.610		10.23	0.22	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,797.42000		1.79742	1,818.02000	1.81802	1,797.420		10.41	0.32	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	11.44	Put	1,027.70000		1.02770	1,023.21000	1.02321	1,027.700		11.75	0.17	0.00	0	300.0
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2032	On 04/02/2021	Bond Future			10.03337		91.17127	10.02037	91.25031			14.33	0.00	7,567,215.41	83	117,632.0
R2032	On 04/02/2021	Bond Future	8.79	Call	108.81000		0.10881	118.13000	0.11813	108.810		13.26	0.06	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	457.47000		0.45747	483.26000	0.48326	457.470		13.52	0.18	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	590.94000		0.59094	589.38000	0.58938	590.940		15.53	0.19	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			10.24967		87.96717	10.23607	88.04733			14.47	0.00	0.00	0	0.0
R2032	On 06/05/2021	Bond Future	10.33	Call	3,468.26000		3.46826	3,522.76000	3.52276	3,468.260		14.53	0.54	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	231.06000		0.23106	229.84000	0.22984	231.060		15.71	0.06	0.00	0	736.0
R2032	On 05/08/2021	Bond Future			10.47323		88.91631	10.45901	88.99754			13.28	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			10.70443		85.71887	10.68958	85.80105			13.49	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,417.78000		1.41778	1,443.03000	1.44303	1,417.780		12.68	0.25	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,206.24000		2.20624	2,240.16000	2.24016	2,206.240		12.75	0.34	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	996.62000		0.99662	988.41000	0.98841	996.620		14.55	0.15	0.00	0	700.0
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future			10.70935		90.78622	10.70158	90.83660			16.04	0.00	0.00	0	97,983.0
R2035	On 04/02/2021	Bond Future	10.14	Put	4,602.66000		4.60266	4,580.61000	4.58061	4,602.660		15.15	0.75	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	1,205.36000		1.20536	1,208.32000	1.20832	1,205.360		16.59	0.31	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			10.92762		87.24898	10.91949	87.30014			16.40	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.05	Call	1,344.88000		1.34488	1,368.41000	1.36841	1,344.880		15.37	0.27	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,731.88000		1.73188	1,759.07000	1.75907	1,731.880		15.60	0.32	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.40	Call	2,103.54000		2.10354	2,133.73000	2.13373	2,103.540		15.78	0.37	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.55	Put	4,913.51000		4.91351	4,895.24000	4.89524	4,913.510		15.95	0.59	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.81	Call	3,237.68000		3.23768	3,274.86000	3.27486	3,237.680		16.23	0.49	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.05	Put	3,246.18000		3.24618	3,235.65000	3.23565	3,246.180		16.45	0.45	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	11.15	Call	4,356.70000		4.35670	4,398.63000	4.39863	4,356.700		16.54	0.58	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	2,562.58000		2.56258	2,555.36000	2.55536	2,562.580		16.74	0.38	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	2,098.05000		2.09805	2,093.14000	2.09314	2,098.050		17.07	0.32	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	1,398.05000		1.39805	1,396.49000	1.39649	1,398.050		17.84	0.23	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	591.93000		0.59193	592.54000	0.59254	591.930		17.84	0.12	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	497.42000		0.49742	498.18000	0.49818	497.420		17.84	0.10	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			11.15619		88.19017	11.14769	88.24202			15.06	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
R2035	On 04/11/2021	Bond Future			11.39123		84.65549		11.38236	84.70796		15.28	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,831.76000		1.83176		1,852.14000	1.85214	1,831.760	14.38	0.28	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,009.78000		2.00978		2,031.40000	2.03140	2,009.780	14.38	0.30	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.62	Call	2,768.60000		2.76860		2,794.84000	2.79484	2,768.600	14.49	0.37	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	5,825.23000		5.82523		5,804.54000	5.80454	5,825.230	14.92	0.53	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	3,927.22000		3.92722		3,913.38000	3.91338	3,927.220	15.48	0.40	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	937.17000		0.93717		934.57000	0.93457	937.170	16.46	0.13	0.00	0	400.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future			10.98003		81.71418		10.95169	81.89566		18.08	0.00	0.00	0	133,404.0
R2037	On 04/02/2021	Bond Future	9.65	Call	113.80000		0.11380		129.04000	0.12904	113.800	16.50	0.05	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	4,917.29000		4.91729		4,795.17000	4.79517	4,917.290	17.02	0.76	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	975.64000		0.97564		1,046.70000	1.04670	975.640	17.27	0.29	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	2,737.71000		2.73771		2,660.40000	2.66040	2,737.710	17.88	0.54	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	605.24000		0.60524		588.81000	0.58881	605.240	19.84	0.17	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	6,516.77000		6.51677		6,683.77000	6.68377	6,516.770	20.00	0.84	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	8.86000		0.00886		8.80000	0.00880	8.860	20.07	0.00	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.20000		82.55712		11.17046	82.74071		17.55	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			11.43222		79.19213		11.40138	79.37786		16.96	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.65869		80.03589		11.62657	80.22369		16.36	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 04/02/2021	Bond Future			11.08197		83.85778		11.07922	83.87654		18.46	0.00	0.00	0	78,984.0
R2040	On 04/02/2021	Bond Future	9.49	Call	39.72000		0.03972		42.54000	0.04254	39.720	16.53	0.02	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	53.04000		0.05304		56.55000	0.05655	53.040	16.53	0.03	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	256.06000		0.25606		266.67000	0.26667	256.060	16.53	0.10	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	401.47000		0.40147		415.48000	0.41548	401.470	16.53	0.15	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	1,159.30000		1.15930		1,172.80000	1.17280	1,159.300	18.99	0.29	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	893.27000		0.89327		906.17000	0.90617	893.270	19.36	0.23	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.29663		84.72282		11.29372	84.74207		18.09	0.00	0.00	0	0.0
R2040	On 06/05/2021	Bond Future	10.83	Call	2,458.81000		2.45881		2,478.71000	2.47871	2,458.810	17.59	0.39	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	4,908.37000		4.90837		4,932.93000	4.93293	4,908.370	18.49	0.60	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	512.22000		0.51222		516.55000	0.51655	512.220	19.70	0.10	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.52311		81.13088		11.52004	81.15055		17.51	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,137.71000		3.13771		3,155.09000	3.15509	3,137.710	17.02	0.42	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	4,667.27000		4.66727		4,687.38000	4.68738	4,667.270	17.56	0.53	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	282.22000		0.28222		283.96000	0.28396	282.220	19.00	0.05	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.74352		81.99539		11.74032	82.01528		16.77	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
R2044	On 04/02/2021	Bond Future			11.16790		80.34446		11.17021	80.32870		19.43	0.00	4,017,223.00	50	51,695.0
R2044	On 04/02/2021	Bond Future	9.66	Call	54.46000		0.05446		57.08000	0.05708	54.460	17.41	0.03	0.00	0	265.0

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 04/02/2021	Bond Future	10.29	Put	6,772.47000	6.77247	6,796.90000	6.79690	6,772.470	17.48	0.86	0.00	0	265.0		
R2044	On 04/02/2021	Bond Future	10.84	Put	3,698.14000	3.69814	3,727.79000	3.72779	3,698.140	18.68	0.64	0.00	0	265.0		
R2044	On 06/05/2021	Bond Future			11.37574	81.17330	11.37811	81.15762		19.02	0.00	0.00	0	0.0		
R2044	On 06/05/2021	Bond Future	10.70	Call	1,896.25000	1.89625	1,902.44000	1.90244	1,896.250	17.94	0.33	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.10	Put	4,852.00000	4.85200	4,873.49000	4.87349	4,852.000	18.53	0.55	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.35	Call	3,790.09000	3.79009	3,795.13000	3.79513	3,790.090	18.85	0.52	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.40	Put	3,799.22000	3.79922	3,819.74000	3.81974	3,799.220	18.90	0.47	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.79	Put	2,725.61000	2.72561	2,744.20000	2.74420	2,725.610	19.38	0.37	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	12.50	Put	1,523.18000	1.52318	1,537.80000	1.53780	1,523.180	20.72	0.23	0.00	0	3,100.0		
R2044	On 05/08/2021	Bond Future			11.59489	77.66826	11.59734	77.65257		18.40	0.00	0.00	0	0.0		
R2044	On 04/11/2021	Bond Future			11.80789	78.49584	11.81043	78.48006		17.61	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 04/02/2021	Bond Future			11.07516	84.04696	11.07228	84.06724		18.67	0.00	84,046.96	1	115,446.0		
R2048	On 04/02/2021	Bond Future	9.80	Call	98.54000	0.09854	104.14000	0.10414	98.540	16.54	0.05	0.00	0	2,140.0		
R2048	On 04/02/2021	Bond Future	10.80	Call	1,574.86000	1.57486	1,603.30000	1.60330	1,574.860	18.35	0.39	0.00	0	2,140.0		
R2048	On 06/05/2021	Bond Future			11.27051	80.50323	11.26746	80.52405		19.38	0.00	0.00	0	0.0		
R2048	On 05/08/2021	Bond Future			11.47433	81.37169	11.47113	81.39286		17.74	0.00	0.00	0	0.0		
R2048	On 04/11/2021	Bond Future			11.68247	77.82741	11.67911	77.84893		17.87	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 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 04/02/2021	Bond Future			10.45225	70.64607	10.42878	70.78088		18.74	0.00	353,230.35	5	26,084.0		
R209	On 06/05/2021	Bond Future			10.64127	68.23500	10.61689	68.37143		18.72	0.00	0.00	0	5,250.0		
R209	On 06/05/2021	Bond Future	9.75	Call	1,220.60000	1.22060	1,267.12000	1.26712	1,220.600	17.75	0.27	0.00	0	6,250.0		
R209	On 06/05/2021	Bond Future	10.25	Call	2,205.34000	2.20534	2,272.59000	2.27259	2,205.340	18.24	0.41	0.00	0	5,325.0		
R209	On 06/05/2021	Bond Future	10.60	Put	3,330.61000	3.33061	3,275.42000	3.27542	3,330.610	18.58	0.49	0.00	0	6,250.0		
R209	On 06/05/2021	Bond Future	11.00	Put	2,342.76000	2.34276	2,301.80000	2.30180	2,342.760	18.98	0.38	0.00	0	3,500.0		
R209	On 06/05/2021	Bond Future	11.25	Put	1,878.31000	1.87831	1,844.95000	1.84495	1,878.310	19.35	0.32	0.00	0	9,150.0		
R209	On 06/05/2021	Bond Future	11.60	Put	1,386.71000	1.38671	1,362.08000	1.36208	1,386.710	20.00	0.25	0.00	0	3,750.0		
R209	On 06/05/2021	Bond Future	12.25	Put	696.22000	0.69622	683.36000	0.68336	696.220	20.30	0.15	0.00	0	9,150.0		
R209	On 05/08/2021	Bond Future			10.83481	68.97116	10.80948	69.10924		17.24	0.00	0.00	0	0.0		
R209	On 04/11/2021	Bond Future			11.03268	66.56603	11.00640	66.70557		17.58	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 04/02/2021		Bond Future	195.36295	195.36295		195.41770	195.41770			0.00	0.00	0	1,299.0
R210	On 06/05/2021		Bond Future	194.70874	194.70874		194.76466	194.76466			0.00	0.00	0	0.0
R210	On 05/08/2021		Bond Future	196.85560	196.85560		196.91256	196.91256			0.00	0.00	0	0.0
R210	On 04/11/2021		Bond Future	196.25483	196.25483		196.31247	196.31247			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 04/02/2021		Bond Future	170.23398	170.23398		170.21935	170.21935			0.00	104,183,195.76	612	5,730.0
R212	On 06/05/2021		Bond Future	172.03094	172.03094		172.01671	172.01671			0.00	0.00	0	0.0
R212	On 05/08/2021		Bond Future	171.59332	171.59332		171.57924	171.57924			0.00	0.00	0	0.0
R212	On 04/11/2021		Bond Future	173.46018	173.46018		173.44606	173.44606			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 04/02/2021		Bond Future	9.52092	87.04191		9.50266	87.14587		13.70	0.00	0.00	0	8,945.0
R213	On 06/05/2021		Bond Future	9.71821	84.41111		9.69916	84.51639		13.63	0.00	0.00	0	0.0
R213	On 05/08/2021		Bond Future	9.92485	85.32154		9.90495	85.42817		12.56	0.00	0.00	0	0.0
R213	On 05/08/2021	9.34	Call	2,064.62000	2.06462	2,111.42000	2.11142	2,064.620	12.27	0.37	0.00	0.00	0	200.0
R213	On 05/08/2021	10.14	Put	2,973.59000	2.97359	2,935.51000	2.93551	2,973.590	12.88	0.43	0.00	0.00	0	200.0
R213	On 05/08/2021	10.78	Put	1,855.85000	1.85585	1,831.34000	1.83134	1,855.850	13.63	0.30	0.00	0.00	0	200.0
R213	On 04/11/2021		Bond Future	10.13984	82.70143		10.11909	82.80923		12.77	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 04/02/2021		Bond Future	10.93617	67.13239		10.92810	67.17845		20.60	0.00	201,397.17	3	15,475.0
R214	On 06/05/2021		Bond Future	11.12510	64.54831		11.11668	64.59509		20.65	0.00	0.00	0	0.0
R214	On 05/08/2021		Bond Future	11.32148	65.24462		11.31271	65.29200		19.00	0.00	0.00	0	0.0
R214	On 04/11/2021		Bond Future	11.52180	62.66280		11.51267	62.71077		19.46	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 :												295,485,305.49	1,318	1 138 139.0
Grand Total:												295,485,305.49	1,318	1 138 139.0