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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/10/2020

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
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.31000	90.31000	90.33000	90.33000					0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	758.45200	758.45200	757.35500	757.35500					0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	765.96700	765.96700	764.86100	764.86100					0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	774.22400	774.22400	773.11000	773.11000					0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	782.65400	782.65400	781.52900	781.52900					0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	810.34500	810.34500	807.02200	807.02200					0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	818.37400	818.37400	815.02100	815.02100					0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	827.19700	827.19700	823.81000	823.81000					0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	836.20300	836.20300	832.78100	832.78100					0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	711.29000	711.29000	709.26500	709.26500					0.00	0.00	0	226.00
ALBI	On 04/02/2021	Index Future	718.33800	718.33800	716.29400	716.29400					0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	726.08200	726.08200	724.01900	724.01900					0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	733.98700	733.98700		731.90300	731.90300			0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	12.15489	71.25199		12.20364	71.00972			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.44950	71.95799		12.50042	71.71354			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.74014	68.95953		12.79329	68.71272			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	13.04739	69.71903		13.10298	69.46963			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	12.59964	70.19049		12.64314	69.95440			0.00	0.00	0	4,789.00
ES42	On 04/02/2021	Bond Future	12.87697	70.88594		12.92252	70.64773			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	13.16160	67.39248		13.20938	67.15194			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.45451	68.13511		13.50465	67.89205			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/11/2020	GOVI	702.69300	702.69300		700.67500	700.67500			0.00	0.00	0	1,008.00
GOVI	On 04/02/2021	GOVI	709.65600	709.65600		707.61900	707.61900			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	717.30600	717.30600		715.25100	715.25100			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	725.11600	725.11600		723.03900	723.03900			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	143.70821	143.70821		143.56414	143.56414			0.00	0.00	0	3,863.00
I2025	On 04/02/2021	Bond Future	143.66020	143.66020		143.51511	143.51511			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	145.24447	145.24447		145.09833	145.09833			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	145.34780	145.34780		145.20025	145.20025			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	99.63024	99.63024		99.58764	99.58764			0.00	0.00	0	4,935.00
I2029	On 04/02/2021	Bond Future	100.64209	100.64209		100.59938	100.59938			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	100.61308	100.61308		100.57023	100.57023			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	101.74427	101.74427		101.70112	101.70112			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 05/11/2020	Bond Future	93.78102	93.78102		93.34487	93.34487			0.00	0.00	0	10,329.00
I2033	On 04/02/2021	Bond Future	94.73340	94.73340		94.29322	94.29322			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	94.56301	94.56301		94.11822	94.11822			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	95.62618	95.62618		95.17665	95.17665			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future	105.26822	105.26822		105.22164	105.22164			0.00	0.00	0	11,137.00
I2038	On 04/02/2021	Bond Future	104.64136	104.64136		104.59467	104.59467			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	105.79558	105.79558		105.74881	105.74881			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	105.26427	105.26427		105.21711	105.21711			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future	93.54635	93.54635		93.50486	93.50486			0.00	0.00	0	16,311.00
I2046	On 04/02/2021	Bond Future	94.49626	94.49626		94.45474	94.45474			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	93.74917	93.74917		93.70748	93.70748			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	94.80334	94.80334		94.76140	94.76140			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future	95.60569	95.60569		95.56344	95.56344			0.00	0.00	0	13,963.00
I2050	On 04/02/2021	Bond Future	94.68766	94.68766		94.64531	94.64531			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	95.73204	95.73204		95.68964	95.68964			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	94.88172	94.88172		94.83900	94.83900			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 05/11/2020	Index Future	256.08400	256.08400		255.86700	255.86700			0.00	0.00	0	1,201.00
I GOV	On 04/02/2021	Index Future	258.68500	258.68500		258.46600	258.46600			0.00	0.00	0	0.00
I GOV	On 06/05/2021	Index Future	261.53600	261.53600		261.31600	261.31600			0.00	0.00	0	0.00
I GOV	On 05/08/2021	Index Future	264.44600	264.44600		264.22400	264.22400			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.35500	96.64500		3.35500	96.64500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.35000	96.65000		3.36000	96.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.27500	96.72500		3.29500	96.70500			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.27000	96.73000		3.28000	96.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.26000	96.74000		3.27000	96.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.25500	96.74500		3.26500	96.73500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.32000	96.68000		3.34000	96.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.48000	96.52000		3.50500	96.49500			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.63000	96.37000		3.66000	96.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.77500	96.22500		3.82500	96.17500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.06500	95.93500		4.09500	95.90500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.40500	95.59500		4.45000	95.55000			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.26447	119.80058		7.29701	119.62708		6.99	0.00	5,630,627.26	47	85,997.00

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R186	On 05/11/2020	Bond Future	6.50	Call	24.83000	0.02483		22.49000	0.02249	24.830	6.65	0.03	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	361.69000	0.36169		330.40000	0.33040	361.690	6.88	0.27	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,676.39000	1.67639		1,570.80000	1.57080	1,676.390	7.12	0.71	0.00	0	80.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,900.58000	3.90058		3,743.05000	3.74305	3,900.580	7.55	0.95	0.00	0	1,200.00
R186	On 04/02/2021	Bond Future			7.44819	115.70925		7.48256	115.53436		7.79	0.00	0.00	0	0.00
R186	On 04/02/2021	Bond Future	8.00	Put	988.93000	0.98893		1,048.54000	1.04854	988.930	8.05	0.29	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.62978	116.95809		7.66612	116.78182		7.05	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.82723	112.96424		7.86582	112.78621		6.30	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			314.67180	314.67180		314.55429	314.55429			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			310.02038	310.02038		309.90271	309.90271			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			313.43947	313.43947		313.32176	313.32176			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			308.96406	308.96406		308.84554	308.84554			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			210.92267	210.92267		210.61704	210.61704			0.00	0.00	0	7,907.00
R202	On 04/02/2021	Bond Future			208.89670	208.89670		208.58874	208.58874			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			211.20053	211.20053		210.88974	210.88974			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			209.32597	209.32597		209.01223	209.01223			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			4.55606	108.42064		4.54667	108.44186		1.81	0.00	0.00	0	33,495.00
R2023	On 04/02/2021	Bond Future			4.63579	109.49489		4.62498	109.51664		1.79	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.67445	106.76871		4.66178	106.79117		1.79	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.71707	107.94408		4.70211	107.96694		1.62	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.54036	92.88397		9.60358	92.52628		12.43	0.00	0.00	0	92,185.00
R2030	On 05/11/2020	Bond Future	8.10	Call	2.29000	0.00229		1.84000	0.00184	2.290	11.69	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	10.15000	0.01015		8.19000	0.00819	10.150	11.69	0.01	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	11.39000	0.01139		9.19000	0.00919	11.390	11.69	0.01	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	28.78000	0.02878		23.37000	0.02337	28.780	11.70	0.03	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	76.70000	0.07670		62.92000	0.06292	76.700	11.73	0.06	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	132.40000	0.13240		109.62000	0.10962	132.400	11.81	0.10	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	138.28000	0.13828		114.58000	0.11458	138.280	11.82	0.10	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	274.30000	0.27430		230.64000	0.23064	274.300	11.96	0.17	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	284.84000	0.28484		239.73000	0.23973	284.840	11.97	0.18	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	547.04000	0.54704		468.68000	0.46868	547.040	12.19	0.29	0.00	0	3,000.00

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R2030	On 05/11/2020	Bond Future	9.49	Put	1,402.01000	1.40201	1,622.01000	1.62201	1,402.010	12.42	0.53	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.60	Put	1,098.89000	1.09889	1,291.24000	1.29124	1,098.890	12.53	0.45	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	1,073.89000	1.07389	1,263.71000	1.26371	1,073.890	12.54	0.44	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.65	Put	978.04000	0.97804	1,157.76000	1.15776	978.040	12.58	0.42	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.66	Put	955.10000	0.95510	1,132.30000	1.13230	955.100	12.59	0.41	0.00	0	5,500.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	581.22000	0.58122	710.52000	0.71052	581.220	12.85	0.28	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	9.99	Put	411.55000	0.41155	513.57000	0.51357	411.550	13.05	0.22	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	339.48000	0.33948	428.42000	0.42842	339.480	13.16	0.18	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	136.68000	0.13668	181.58000	0.18158	136.680	13.65	0.09	0.00	0	2,000.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	100.13000	0.10013	135.30000	0.13530	100.130	13.81	0.06	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.76515	89.80037	9.83117	89.43940		13.93	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.20	Call	333.28000	0.33328	301.64000	0.30164	333.280	13.26	0.11	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	436.58000	0.43658	396.57000	0.39657	436.580	13.26	0.13	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	443.80000	0.44380	403.22000	0.40322	443.800	13.26	0.13	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	939.20000	0.93920	863.23000	0.86323	939.200	13.32	0.24	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	1,351.05000	1.35105	1,250.36000	1.25036	1,351.050	13.48	0.32	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	9.20	Call	1,500.19000	1.50019	1,391.29000	1.39129	1,500.190	13.53	0.34	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	1,866.42000	1.86642	2,010.63000	2.01063	1,866.420	14.37	0.36	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			9.99113	90.77027	10.06008	90.40579		12.82	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	7.97	Call	401.96000	0.40196	368.76000	0.36876	401.960	12.20	0.10	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.22	Put	5,960.61000	5.96061	6,214.79000	6.21479	5,960.610	12.32	0.67	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.92	Put	3,697.15000	3.69715	3,889.95000	3.88995	3,697.150	12.77	0.50	0.00	0	700.00	
R2030	On 05/08/2021	Bond Future			10.23660	87.76439	10.30883	87.39606		11.31	0.00	0.00	0	0.00	
R2030	On 05/08/2021	Bond Future	8.95	Call	1,065.97000	1.06597	988.23000	0.98823	1,065.970	10.57	0.23	0.00	0	600.00	
R2030	On 05/08/2021	Bond Future	9.45	Call	1,794.87000	1.79487	1,679.41000	1.67941	1,794.870	10.72	0.34	0.00	0	600.00	
R2030	On 05/08/2021	Bond Future	12.10	Put	828.96000	0.82896	891.63000	0.89163	828.960	12.26	0.15	0.00	0	600.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future			10.55013	85.87033	10.61855	85.47162		15.28	0.00	0.00	0	121,089.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	2.05000	0.00205	1.66000	0.00166	2.050	14.30	0.00	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	5.66000	0.00566	4.58000	0.00458	5.660	14.30	0.01	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	31.72000	0.03172	25.85000	0.02585	31.720	14.30	0.03	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	68.42000	0.06842	56.13000	0.05613	68.420	14.30	0.05	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	510.41000	0.51041	632.91000	0.63291	510.410	15.59	0.23	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	407.24000	0.40724	511.71000	0.51171	407.240	15.75	0.20	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.79205	86.72118	10.86339	86.31871		16.38	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	226.57000	0.22657	203.98000	0.20398	226.570	15.50	0.07	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	513.24000	0.51324	466.88000	0.46688	513.240	15.50	0.14	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	3,110.02000	3.11002	3,318.16000	3.31816	3,110.020	16.23	0.47	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			11.03355	83.51190	11.10793	83.10551		15.87	0.00	0.00	0	0.00	
R2032	On 06/05/2021	Bond Future	10.33	Call	2,227.70000	2.22770	2,091.75000	2.09175	2,227.700	15.12	0.36	0.00	0	736.00	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,332.47000	1.33247	1,425.41000	1.42541	1,332.470	17.20	0.20	0.00	0	736.00	
R2032	On 05/08/2021	Bond Future			11.28798	84.43172	11.36567	84.02094		13.29	0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 31/03/2032	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 05/11/2020	Bond Future	11.33444	84.49566		11.38279	84.20196		17.21	0.00	422,478.30	5	102,027.00
R2035	On 04/02/2021	Bond Future	11.59188	85.33285		11.64233	85.03655		18.39	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put 9,927.47000	9.92747	10,186.32000	10.18632	9,927.470	17.26	0.84	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put 5,011.14000	5.01114	5,205.73000	5.20573	5,011.140	17.70	0.60	0.00	0	650.00
R2035	On 06/05/2021	Bond Future	11.84040	81.77914		11.89298	81.47993		17.93	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call 1,119.09000	1.11909	1,066.59000	1.06659	1,119.090	16.93	0.20	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call 1,916.78000	1.91678	1,835.38000	1.83538	1,916.780	16.93	0.31	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put 6,032.56000	6.03256	6,219.16000	6.21916	6,032.560	17.26	0.59	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put 5,254.45000	5.25445	5,426.36000	5.42636	5,254.450	17.50	0.53	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put 3,911.50000	3.91150	4,054.16000	4.05416	3,911.500	17.95	0.44	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put 2,455.67000	2.45567	2,557.62000	2.55762	2,455.670	19.01	0.30	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future	12.10582	82.67971		12.16075	82.37740		14.87	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future	11.61272	79.81635		11.66101	79.52964		18.35	0.00	1,436,694.30	18	139,285.00
R2037	On 04/02/2021	Bond Future	11.86325	76.35302		11.91361	76.06379		20.73	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call 231.17000	0.23117	217.32000	0.21732	231.170	19.58	0.07	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put 10,215.50000	10.21550	10,468.55000	10.46855	10,215.500	19.58	0.84	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call 798.35000	0.79835	756.25000	0.75625	798.350	19.58	0.18	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put 7,458.15000	7.45815	7,685.31000	7.68531	7,458.150	19.58	0.74	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put 3,460.69000	3.46069	3,612.71000	3.61271	3,460.690	20.63	0.47	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call 3,882.37000	3.88237	3,740.01000	3.74001	3,882.370	20.70	0.55	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put 689.04000	0.68904	737.24000	0.73724	689.040	22.62	0.13	0.00	0	300.00
R2037	On 06/05/2021	Bond Future	12.11399	77.17804		12.16649	76.88601		19.12	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future	12.38392	73.77235		12.43883	73.47724		16.88	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	11.73673	81.74853		11.77993	81.47802		18.84	0.00	2,288,958.84	28	72,995.00
R2040	On 05/11/2020	Bond Future	9.50	Call 0.06000	0.00006	0.06000	0.00006	0.060	17.43	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call 0.33000	0.00033	0.32000	0.00032	0.330	17.43	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call 1.92000	0.00192	1.85000	0.00185	1.920	17.43	0.00	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call 7.28000	0.00728	6.88000	0.00688	7.280	17.43	0.01	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call 219.93000	0.21993	203.02000	0.20302	219.930	17.52	0.12	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put 2,515.64000	2.51564	2,717.80000	2.71780	2,515.640	18.46	0.63	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put 1,784.69000	1.78469	1,956.97000	1.95697	1,784.690	18.76	0.51	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future	11.98390	78.05412		12.02900	77.78121		21.23	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call 128.13000	0.12813	121.04000	0.12104	128.130	19.81	0.04	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call 149.37000	0.14937	141.18000	0.14118	149.370	19.81	0.04	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call 359.19000	0.35919	340.69000	0.34069	359.190	19.81	0.09	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call 469.59000	0.46959	446.00000	0.44600	469.590	19.81	0.11	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2040	On 04/02/2021	Bond Future	11.57	Put	5,078.82000	5.07882	5,255.77000	5.25577	5,078.820	20.26	0.59	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	4,470.62000	4.47062	4,635.28000	4.63528	4,470.620	20.54	0.54	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.23102	78.89756	12.27808	78.62204		19.60	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future			12.49704	75.26056	12.54632	74.98211		17.13	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future	11.05	Call	1,448.77000	1.44877	1,388.36000	1.38836	1,448.770	16.04	0.24	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	11.55	Call	2,235.52000	2.23552	2,150.37000	2.15037	2,235.520	16.04	0.33	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	14.80	Put	1,018.86000	1.01886	1,064.83000	1.06483	1,018.860	18.57	0.14	0.00	0	900.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future			11.79462	78.38388	11.83268	78.14671		19.62	0.00	1,489,293.72	19	47,251.00
R2044	On 05/11/2020	Bond Future	8.87	Call	0.00000	0.00000	0.00000	0.00000	0.000	18.16	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	0.01000	0.00001	0.01000	0.00001	0.010	18.16	0.00	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	9.34	Call	0.01000	0.00001	0.01000	0.00001	0.010	18.16	0.00	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	0.18000	0.00018	0.19000	0.00019	0.180	18.16	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	1.04000	0.00104	1.04000	0.00104	1.040	18.16	0.00	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	1.44000	0.00144	1.43000	0.00143	1.440	18.16	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	1.63000	0.00163	1.62000	0.00162	1.630	18.16	0.00	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	5,059.36000	5.05936	5,283.21000	5.28321	5,059.360	18.18	0.88	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	4,399.43000	4.39943	4,617.00000	4.61700	4,399.430	18.22	0.84	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	3,274.38000	3.27438	3,474.60000	3.47460	3,274.380	18.47	0.74	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	3,035.40000	3.03540	3,230.46000	3.23046	3,035.400	18.56	0.71	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			12.03449	74.78126	12.07426	74.54197		22.10	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	155.26000	0.15526	148.17000	0.14817	155.260	20.63	0.04	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	12,420.61000	12.42061	12,640.18000	12.64018	12,420.610	20.63	0.89	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,865.82000	8.86582	9,065.43000	9.06543	8,865.820	20.63	0.79	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			12.27412	75.58940	12.31565	75.34785		20.37	0.00	0.00	0	0.00
R2044	On 06/05/2021	Bond Future	11.35	Call	2,228.70000	2.22870	2,158.75000	2.15875	2,228.700	19.18	0.33	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.90	Put	5,758.43000	5.75843	5,902.52000	5.90252	5,758.430	19.67	0.55	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	12.50	Put	3,984.10000	3.98410	4,098.63000	4.09863	3,984.100	20.37	0.42	0.00	0	3,100.00
R2044	On 05/08/2021	Bond Future			12.53201	72.04112	12.57554	71.79700		17.81	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/11/2020	Bond Future			11.74882	77.29227	11.79193	77.01932		20.08	0.00	16,463,253.51	213	112,444.00
R2048	On 05/11/2020	Bond Future	10.00	Call	1.44000	0.00144	1.39000	0.00139	1.440	18.55	0.00	0.00	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	206.19000	0.20619	190.25000	0.19025	206.190	18.64	0.11	0.00	0	950.00
R2048	On 04/02/2021	Bond Future			11.98688	78.05815	12.03200	77.78271		21.32	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future	10.75	Call	931.43000	0.93143	887.75000	0.88775	931.430	19.85	0.20	0.00	0	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	2,378.42000	2.37842	2,286.60000	2.28660	2,378.420	20.63	0.39	0.00	0	2,590.00
R2048	On 06/05/2021	Bond Future			12.21624	74.48898	12.26337	74.21094		20.81	0.00	0.00	0	0.00
R2048	On 05/08/2021	Bond Future			12.46068	75.30938	12.51008	75.02835		17.10	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			3.48880	102.00031	3.49271	101.99879		0.18	0.00	0.00	0	7,525.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			11.13375	65.10536		11.18163	64.85241		19.66	0.00	0.00	0	27,544.00
R209	On 04/02/2021	Bond Future			11.35275	65.75044		11.40247	65.49517		21.15	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.57012	63.31978		11.62175	63.06201		20.33	0.00	0.00	0	2,850.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,348.29000	1.34829	1,290.12000	1.29012	1,348.290	19.51	0.26	0.00	0.00	0	5,325.00
R209	On 06/05/2021	Bond Future	11.25	Put	4,717.32000	4.71732	4,866.24000	4.86624	4,717.320	19.88	0.54	0.00	0.00	0	7,150.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,483.10000	2.48310	2,580.71000	2.58071	2,483.100	20.99	0.34	0.00	0.00	0	7,150.00
R209	On 05/08/2021	Bond Future			11.79690	64.01716		11.85058	63.75668		17.42	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			186.39114	186.39114		186.31242	186.31242			0.00	0.00	0	2,230.00
R210	On 04/02/2021	Bond Future			188.28415	188.28415		188.20514	188.20514			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			187.64778	187.64778		187.56875	187.56875			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			189.75777	189.75777		189.67816	189.67816			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			170.20777	170.20777		170.15031	170.15031			0.00	0.00	0	6,889.00
R212	On 04/02/2021	Bond Future			169.63938	169.63938		169.58186	169.58186			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			171.51036	171.51036		171.45289	171.45289			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			171.10813	171.10813		171.05027	171.05027			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			10.03653	82.12771		10.09976	81.78094		14.46	0.00	0.00	0	16,600.00
R213	On 04/02/2021	Bond Future			10.26570	82.94141		10.33157	82.59154		15.54	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.48637	80.30706		10.55495	79.95369		14.91	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.72260	81.19126		10.79416	80.83415		12.67	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			11.44415	62.56111		11.48702	62.33403		21.02	0.00	0.00	0	17,572.00
R214	On 04/02/2021	Bond Future			11.66501	63.18099		11.70965	62.95183		22.56	0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 06/05/2021	Bond Future	11.87683	60.58563		11.92324	60.35422		21.73	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future	12.10132	61.25282		12.14968	61.01899		18.59	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>27,731,305.93</b>	<b>330</b>	<b>1 253 012.00</b>
<b>Grand Total:</b>											<b>27,731,305.93</b>	<b>330</b>	<b>1 253 012.00</b>