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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/08/2020

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	90.64000	90.64000	90.58000	90.58000					0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	749.02100	749.02100	749.98300	749.98300					0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	756.72100	756.72100	757.69500	757.69500					0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	764.73900	764.73900	765.72500	765.72500					0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	772.93400	772.93400	773.93100	773.93100					0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	816.43800	816.43800	817.91900	817.91900					0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	824.83100	824.83100	826.33000	826.33000					0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	833.57000	833.57000	835.08800	835.08800					0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	842.50300	842.50300	844.03700	844.03700					0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	715.10800	715.10800	716.20000	716.20000					0.00	0.00	0	209.00
ALBI	On 04/02/2021	Index Future	722.45900	722.45900	723.56500	723.56500					0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	730.11500	730.11500	731.23400	731.23400					0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	737.93800	737.93800		739.07000	739.07000			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	12.03041	71.87610		12.01388	71.95958			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.31388	72.61520		12.29643	72.70041			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.60127	69.61055		12.58294	69.69715			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.90478	70.36502		12.88556	70.45277			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	12.44807	71.02398		12.44145	71.06077			0.00	9,233,117.40	130	4,789.00
ES42	On 04/02/2021	Bond Future	12.71307	71.75503		12.70598	71.79305			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	12.99207	68.25813		12.98455	68.29697			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.27900	68.99833		13.27106	69.03785			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	706.50500	706.50500		707.59200	707.59200			0.00	0.00	0	1,012.00
GOVI	On 04/02/2021	GOVI	713.76700	713.76700		714.86800	714.86800			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	721.33000	721.33000		722.44400	722.44400			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	729.06000	729.06000		730.18700	730.18700			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.01525	142.01525		141.16265	141.16265			0.00	0.00	0	4,124.00
I2025	On 04/02/2021	Bond Future	142.01519	142.01519		141.15522	141.15522			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	143.55452	143.55452		142.68602	142.68602			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	143.62664	143.62664		142.74885	142.74885			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	101.10966	101.10966		100.54358	100.54358			0.00	0.00	0	5,004.00
I2029	On 04/02/2021	Bond Future	102.17398	102.17398		101.60311	101.60311			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	102.15237	102.15237		101.57596	101.57596			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	103.28295	103.28295		102.70039	102.70039			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	95.78782	95.78782		95.07406	95.07406			0.00	0.00	0	10,622.00
I2033	On 04/02/2021	Bond Future	96.79600	96.79600		96.07586	96.07586			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	96.64046	96.64046		95.91309	95.91309			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	97.71007	97.71007		96.97479	96.97479			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	107.27186	107.27186		105.53494	105.53494			0.00	0.00	0	11,099.00
I2038	On 04/02/2021	Bond Future	106.71921	106.71921		104.96524	104.96524			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	107.87619	107.87619		106.10381	106.10381			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	107.36391	107.36391		105.57226	105.57226			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	93.57388	93.57388		93.62445	93.62445			0.00	0.00	0	16,197.00
I2046	On 04/02/2021	Bond Future	94.55902	94.55902		94.61115	94.61115			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	93.80993	93.80993		93.86322	93.86322			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	94.84833	94.84833		94.90242	94.90242			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	97.33049	97.33049		95.61053	95.61053			0.00	0.00	0	14,156.00
I2050	On 04/02/2021	Bond Future	96.48169	96.48169		94.74480	94.74480			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	97.52762	97.52762		95.77237	95.77237			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	96.69676	96.69676		94.92239	94.92239			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
IGOV	On 05/11/2020	Index Future	257.65000	257.65000		255.43100	255.43100			0.00	0.00	0	1,258.00
IGOV	On 04/02/2021	Index Future	260.36200	260.36200		258.12000	258.12000			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future	263.18300	263.18300		260.91800	260.91800			0.00	0.00	0	0.00
IGOV	On 05/08/2021	Index Future	266.06500	266.06500		263.77600	263.77600			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.44500	96.55500		3.44500	96.55500			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.49500	96.50500		3.47500	96.52500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.51000	96.49000		3.48000	96.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.52000	96.48000		3.48000	96.52000			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.52000	96.48000		3.48000	96.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.54000	96.46000		3.49000	96.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.54500	96.45500		3.49500	96.50500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.67500	96.32500		3.58500	96.41500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.82000	96.18000		3.73000	96.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.01000	95.99000		3.89000	96.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.16500	95.83500		4.05500	95.94500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.39000	95.61000		4.27000	95.73000			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.53974	118.34323		7.51472	118.47473		8.73	0.00	68,639,073.40	580	90,353.00

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R186	On 05/11/2020	Bond Future	6.50	Call	226.86000	0.22686		260.02000	0.26002	226.860	8.42	0.11	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	716.29000	0.71629		780.44000	0.78044	716.290	8.55	0.27	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,716.75000	1.71675		1,813.53000	1.81353	1,716.750	8.73	0.49	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,725.39000	2.72539		2,839.88000	2.83988	2,725.390	8.89	0.64	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,286.50000	3.28650		3,407.03000	3.40703	3,286.500	9.00	0.70	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	4,617.63000	4.61763		4,745.01000	4.74501	4,617.630	9.28	0.81	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	64.53000	0.06453		65.83000	0.06583	64.530	9.41	0.03	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.73085	114.28093		7.70410	114.41514		8.14	0.00	0.00	0	50.00
R186	On 04/02/2021	Bond Future	8.00	Put	1,875.32000	1.87532		1,855.60000	1.85560	1,875.320	8.24	0.40	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.93402	115.49300		7.90550	115.62932		7.55	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			8.15505	111.46322		8.12465	111.60134		7.59	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			310.45740	310.45740		308.92331	308.92331			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			305.94315	305.94315		304.39646	304.39646			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			309.25984	309.25984		307.69808	307.69808			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			304.75117	304.75117		303.17295	303.17295			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			214.92376	214.92376		212.73662	212.73662			0.00	0.00	0	8,104.00
R202	On 04/02/2021	Bond Future			213.05257	213.05257		210.84488	210.84488			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			215.36197	215.36197		213.13165	213.13165			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			213.53268	213.53268		211.27813	211.27813			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			4.58437	108.35670		4.48262	108.58674		1.81	0.00	1,083,567.00	10	34,394.00
R2023	On 04/02/2021	Bond Future			4.64786	109.47061		4.53185	109.70426		1.88	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.69967	106.72403		4.56620	106.96078		1.80	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.75886	107.88027		4.60213	108.11986		1.58	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			9.44439	93.43050		9.43067	93.50898		14.97	0.00	432,116,062.50	4,625	103,211.00
R2030	On 05/11/2020	Bond Future	8.10	Call	261.60000	0.26160		279.51000	0.27951	261.600	14.23	0.10	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	425.37000	0.42537		450.32000	0.45032	425.370	14.23	0.15	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	442.06000	0.44206		467.65000	0.46765	442.060	14.23	0.15	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	607.85000	0.60785		639.22000	0.63922	607.850	14.25	0.19	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	873.21000	0.87321		912.14000	0.91214	873.210	14.38	0.25	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,069.06000	1.06906		1,112.06000	1.11206	1,069.060	14.47	0.29	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,086.64000	1.08664		1,129.89000	1.12989	1,086.640	14.48	0.30	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	1,415.65000	1.41565	1,464.21000	1.46421	1,415.650	14.62	0.36	0.00	0	15,414.00	
R2030	On 05/11/2020	Bond Future	9.04	Call	1,436.77000	1.43677	1,485.54000	1.48554	1,436.770	14.62	0.36	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	1,877.15000	1.87715	1,930.15000	1.93015	1,877.150	14.78	0.43	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	2,020.79000	2.02079	2,003.92000	2.00392	2,020.790	15.06	0.43	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.65	Put	1,925.61000	1.92561	1,909.44000	1.90944	1,925.610	15.09	0.41	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	1,488.22000	1.48822	1,474.91000	1.47491	1,488.220	15.30	0.34	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	9.99	Put	1,264.21000	1.26421	1,252.06000	1.25206	1,264.210	15.46	0.30	0.00	0	5,000.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	1,157.58000	1.15758	1,146.32000	1.14632	1,157.580	15.55	0.28	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	777.51000	0.77751	769.43000	0.76943	777.510	16.00	0.20	0.00	0	8,000.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	682.29000	0.68229	675.03000	0.67503	682.290	16.15	0.18	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.65860	90.38695	9.64407	90.46733		14.21	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.20	Call	709.90000	0.70990	708.53000	0.70853	709.900	13.56	0.17	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	869.04000	0.86904	868.46000	0.86846	869.040	13.56	0.20	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	879.82000	0.87982	879.30000	0.87930	879.820	13.56	0.20	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,555.87000	1.55587	1,560.76000	1.56076	1,555.870	13.63	0.31	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,063.49000	2.06349	2,072.82000	2.07282	2,063.490	13.80	0.38	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	9.20	Call	2,239.09000	2.23909	2,248.90000	2.24890	2,239.090	13.85	0.40	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	2,177.98000	2.17798	2,128.84000	2.12884	2,177.980	14.59	0.35	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			9.88298	91.34592	9.86770	91.42764		13.06	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	7.97	Call	680.40000	0.68040	675.65000	0.67565	680.400	12.41	0.15	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.22	Put	6,016.78000	6.01678	5,892.04000	5.89204	6,016.780	12.72	0.62	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.92	Put	3,891.13000	3.89113	3,778.82000	3.77882	3,891.130	13.17	0.47	0.00	0	700.00	
R2030	On 05/08/2021	Bond Future			10.12635	88.33049	10.11028	88.41340		13.04	0.00	0.00	0	0.00	
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			10.35691	87.01040	10.32840	87.18040		18.18	0.00	108,763,000.00	1,250	118,070.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	309.82000	0.30982	349.97000	0.34997	309.820	17.14	0.10	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	428.43000	0.42843	478.47000	0.47847	428.430	17.14	0.13	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	779.92000	0.77992	831.64000	0.83164	779.920	17.32	0.21	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	1,038.15000	1.03815	1,089.60000	1.08960	1,038.150	17.51	0.26	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	1,413.74000	1.41374	1,335.77000	1.33577	1,413.740	19.23	0.29	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	1,279.85000	1.27985	1,204.59000	1.20459	1,279.850	19.40	0.27	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.58486	87.90535	10.55496	88.07813		16.59	0.00	0.00	0	60.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	608.22000	0.60822	631.90000	0.63190	608.220	15.76	0.14	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,109.23000	1.10923	1,147.47000	1.14747	1,109.230	15.76	0.22	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	3,277.23000	3.27723	3,151.12000	3.15112	3,277.230	16.88	0.42	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			10.82022	84.69290	10.78893	84.86807		15.93	0.00	0.00	0	0.00	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,193.81000	3.19381	3,214.41000	3.21441	3,193.810	15.59	0.43	0.00	0	736.00	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,384.13000	1.38413	1,357.03000	1.35703	1,384.130	17.10	0.19	0.00	0	736.00	
R2032	On 05/08/2021	Bond Future			11.06792	85.61088	11.03520	85.78819		15.16	0.00	0.00	0	0.00	
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			11.08343	86.04560	11.06513	86.16027		20.47	0.00	12,046,384.00	140	107,340.00	

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
R2035	On 04/02/2021	Bond Future			11.32455	86.93008		11.30528	87.04700		18.71	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	9,143.77000	9.14377	9,035.16000	9.03516	9,143.770	17.68	0.74	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	4,912.97000	4.91297	4,826.63000	4.82663	4,912.970	18.61	0.52	0.00	0	650.00	
R2035	On 06/05/2021	Bond Future			11.56435	83.37763	11.54419	83.49622		17.89	0.00	0.00	0	0.00	
R2035	On 06/05/2021	Bond Future	10.24	Call	1,825.46000	1.82546	1,835.45000	1.83545	1,825.460	16.93	0.27	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	10.81	Call	2,935.08000	2.93508	2,954.90000	2.95490	2,935.080	17.24	0.38	0.00	0	1,650.00	
R2035	On 06/05/2021	Bond Future	11.32	Put	5,709.79000	5.70979	5,622.27000	5.62227	5,709.790	17.73	0.52	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	11.55	Put	5,007.28000	5.00728	4,925.19000	4.92519	5,007.280	17.94	0.47	0.00	0	1,650.00	
R2035	On 06/05/2021	Bond Future	12.02	Put	3,827.58000	3.82758	3,756.57000	3.75657	3,827.580	18.46	0.39	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	12.77	Put	2,450.99000	2.45099	2,397.36000	2.39736	2,450.990	19.22	0.27	0.00	0	1,650.00	
R2035	On 05/08/2021	Bond Future			11.81997	84.28113	11.79886	84.40130		16.93	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	0.00	0	0.00	
R2037	On 05/11/2020	Bond Future			11.35911	81.34936	11.34605	81.42956		21.87	0.00	77,281,892.00	950	139,114.00	
R2037	On 04/02/2021	Bond Future			11.59353	77.93146	11.57977	78.01333		21.04	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future	9.65	Call	675.23000	0.67523	674.00000	0.67400	675.230	19.92	0.14	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.35	Put	9,429.69000	9.42969	9,350.40000	9.35040	9,429.690	19.92	0.75	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.48	Call	1,662.50000	1.66250	1,666.28000	1.66628	1,662.500	19.92	0.28	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	10.85	Put	7,027.83000	7.02783	6,953.77000	6.95377	7,027.830	20.33	0.64	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	11.90	Put	3,566.74000	3.56674	3,512.50000	3.51250	3,566.740	21.53	0.41	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	11.97	Call	5,594.80000	5.59480	5,623.83000	5.62383	5,594.800	21.63	0.61	0.00	0	300.00	
R2037	On 04/02/2021	Bond Future	13.73	Put	846.23000	0.84623	824.18000	0.82418	846.230	22.63	0.13	0.00	0	300.00	
R2037	On 06/05/2021	Bond Future			11.83525	78.75847	11.82081	78.84173		19.15	0.00	0.00	0	0.00	
R2037	On 05/08/2021	Bond Future			12.09489	75.35645	12.07976	75.44082		19.17	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	0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future			11.53298	83.04500	11.53021	83.06287		22.60	0.00	60,622,850.00	730	72,616.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	118.37000	0.11837	127.67000	0.12767	118.370	20.95	0.04	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	197.05000	0.19705	210.31000	0.21031	197.050	20.95	0.06	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	340.15000	0.34015	359.08000	0.35908	340.150	20.95	0.10	0.00	0	2,380.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	519.25000	0.51925	543.65000	0.54365	519.250	20.95	0.14	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.00	Call	1,784.33000	1.78433	1,822.35000	1.82235	1,784.330	21.85	0.35	0.00	0	2,380.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	3,412.81000	3.41281	3,430.16000	3.43016	3,412.810	22.60	0.49	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	2,813.67000	2.81367	2,829.66000	2.82966	2,813.670	22.87	0.43	0.00	0	2,000.00	
R2040	On 04/02/2021	Bond Future			11.76613	79.39423	11.76309	79.41320		21.81	0.00	0.00	0	0.00	
R2040	On 04/02/2021	Bond Future	9.49	Call	454.04000	0.45404	448.98000	0.44898	454.040	20.55	0.09	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	9.57	Call	505.70000	0.50570	500.34000	0.50034	505.700	20.55	0.10	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.07	Call	940.55000	0.94055	933.43000	0.93343	940.550	20.55	0.17	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.24	Call	1,138.79000	1.13879	1,131.17000	1.13117	1,138.790	20.55	0.20	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.57	Put	5,237.63000	5.23763	5,213.79000	5.21379	5,237.630	21.61	0.51	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.74	Put	4,682.70000	4.68270	4,658.23000	4.65823	4,682.700	21.80	0.48	0.00	0	800.00	
R2040	On 06/05/2021	Bond Future			12.00617	80.23677	12.00291	80.25647		19.68	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
R2040	On 05/08/2021	Bond Future			12.26402	76.60054		12.26057	76.62067		19.63	0.00	0.00	0	0.00
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			11.64936	79.30098		11.63608	79.38578		23.70	0.00	16,653,205.80	210	49,334.00
R2044	On 05/11/2020	Bond Future	8.87	Call	16.62000	0.01662		18.87000	0.01887	16.620	22.01	0.01	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	54.13000	0.05413		59.96000	0.05996	54.130	22.01	0.02	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	9.34	Call	61.60000	0.06160		68.06000	0.06806	61.600	22.01	0.02	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	153.08000	0.15308		166.01000	0.16601	153.080	22.01	0.05	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	260.71000	0.26071		279.72000	0.27972	260.710	22.01	0.08	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	288.28000	0.28828		308.68000	0.30868	288.280	22.01	0.08	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	299.95000	0.29995		320.92000	0.32092	299.950	22.01	0.09	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	5,557.91000	5.55791		5,530.37000	5.53037	5,557.910	22.56	0.67	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	5,065.30000	5.06530		5,039.10000	5.03910	5,065.300	22.77	0.63	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	4,216.13000	4.21613		4,192.12000	4.19212	4,216.130	23.16	0.56	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	4,031.04000	4.03104		4,007.63000	4.00763	4,031.040	23.25	0.55	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.87784	75.73687		11.86382	75.82343		22.85	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	494.08000	0.49408		492.64000	0.49264	494.080	21.55	0.10	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	12,076.15000	12.07615		11,990.46000	11.99046	12,076.150	21.55	0.81	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,812.54000	8.81254		8,709.74000	8.70974	8,812.540	21.68	0.70	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			12.11286	76.54066		12.09813	76.62862		20.63	0.00	0.00	0	0.00
R2044	On 05/08/2021	Bond Future			12.36531	72.98954		12.34985	73.07860		20.60	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			11.63831	78.00017		11.62474	78.08793		24.30	0.00	3,900,008.50	50	111,749.00
R2048	On 05/11/2020	Bond Future	10.00	Call	273.36000	0.27336		291.56000	0.29156	273.360	22.50	0.08	0.00	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	1,585.94000	1.58594		1,575.92000	1.57592	1,585.940	23.49	0.32	0.00	0	950.00
R2048	On 04/02/2021	Bond Future			11.86653	78.80199		11.85218	78.89158		22.14	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future	10.75	Call	1,744.16000	1.74416		1,743.24000	1.74324	1,744.160	20.86	0.28	0.00	0	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	3,561.34000	3.56134		3,573.94000	3.57394	3,561.340	21.86	0.45	0.00	0	2,590.00
R2048	On 06/05/2021	Bond Future			12.09281	75.22638		12.07774	75.31734		21.10	0.00	0.00	0	0.00
R2048	On 05/08/2021	Bond Future			12.33361	76.04164		12.31778	76.13382		19.83	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			3.39909	102.03520		3.39256	102.03774		0.17	0.00	0.00	0	7,525.00
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			10.97732	65.94206		10.95860	66.04326		23.44	0.00	4,615,944.20	70	26,330.00
R209	On 04/02/2021	Bond Future			11.18550	66.62031		11.16591	66.72334		21.23	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.39870	64.18690		11.37826	64.29147		20.67	0.00	0.00	0	1,420.00

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	
R209	On 06/05/2021	Bond Future	10.25	Call	1,943.08000	1.94308	1,943.30000	1.94330	1,943.080	19.66	0.31	0.00	0	3,000.00
R209	On 06/05/2021	Bond Future	11.25	Put	4,767.96000	4.76796	4,680.20000	4.68020	4,767.960	20.42	0.49	0.00	0	3,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,706.66000	2.70666	2,641.00000	2.64100	2,706.660	21.73	0.32	0.00	0	3,000.00
R209	On 05/08/2021	Bond Future			11.62090	64.88261	11.59961	64.98849		19.86	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			187.06157	187.06157	185.15478	185.15478			0.00	0.00	0	2,243.00
R210	On 04/02/2021	Bond Future			189.03075	189.03075	187.10592	187.10592			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			188.39043	188.39043	186.44587	186.44587			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			190.47566	190.47566	188.50992	188.50992			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			167.73773	167.73773	167.28731	167.28731			0.00	0.00	0	6,967.00
R212	On 04/02/2021	Bond Future			167.22556	167.22556	166.77231	166.77231			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			169.03831	169.03831	168.58107	168.58107			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			168.59829	168.59829	168.13643	168.13643			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			9.92232	82.75909	9.88268	82.97975		17.29	0.00	13,406,972.58	162	16,478.00
R213	On 04/02/2021	Bond Future			10.14091	83.60982	10.09941	83.83373		15.69	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.35931	80.96727	10.31599	81.19403		15.13	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.59278	81.84461	10.54754	82.07397		14.49	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			11.24938	63.61026	11.24046	63.65900		25.18	0.00	2,544,410.40	40	19,969.00
R214	On 04/02/2021	Bond Future			11.45769	64.26416	11.44827	64.31413		22.76	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			11.66349	61.66861	11.65361	61.71954		22.18	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future			11.88117	62.33691	11.87084	62.38858		21.24	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
Total for Derivatives :											810,906,487.78	8,947	1 248 737.00	

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
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Grand Total:											810,906,487.78	8,947	1 248 737.00
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