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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/08/2020

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	90.61000	90.61000	90.53000	90.53000					0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	746.44200	746.44200	749.85500	749.85500					0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	754.27400	754.27400	757.73300	757.73300					0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	762.34600	762.34600	765.84600	765.84600					0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	770.65800	770.65800	774.19900	774.19900					0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	815.92000	815.92000	821.28600	821.28600					0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	824.48100	824.48100	829.91500	829.91500					0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	833.30400	833.30400	838.80100	838.80100					0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	842.39000	842.39000	847.95000	847.95000					0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	713.77100	713.77100	717.89000	717.89000					0.00	0.00	0	209.00
ALBI	On 04/02/2021	Index Future	721.26100	721.26100	725.43300	725.43300					0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	728.97900	728.97900	733.20000	733.20000					0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	736.92800	736.92800		741.19700	741.19700			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	12.05419	71.75626		11.94815	72.29293			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.33540	72.51031		12.22455	73.05301			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.62210	69.51233		12.50630	70.06094			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.92360	70.27926		12.80246	70.83405			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	12.45478	70.98672		12.36387	71.49440			0.00	0.00	0	4,919.00
ES42	On 04/02/2021	Bond Future	12.71707	71.73359		12.62186	72.24693			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	12.99475	68.24429		12.89485	68.76328			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.27911	68.99779		13.17432	69.52257			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	705.08800	705.08800		709.14000	709.14000			0.00	7,050,880.00	1	1,017.00
GOVI	On 04/02/2021	GOVI	712.48600	712.48600		716.59000	716.59000			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	720.11100	720.11100		724.26300	724.26300			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	727.96300	727.96300		732.16200	732.16200			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	140.37405	140.37405		140.08020	140.08020			0.00	0.00	0	3,967.00
I2025	On 04/02/2021	Bond Future	140.38775	140.38775		140.09142	140.09142			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	141.92473	141.92473		141.62542	141.62542			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	142.00586	142.00586		141.70327	141.70327			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	98.72584	98.72584		98.74476	98.74476			0.00	0.00	0	5,004.00
I2029	On 04/02/2021	Bond Future	99.78708	99.78708		99.80666	99.80666			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	99.75041	99.75041		99.77037	99.77037			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	100.87348	100.87348		100.89380	100.89380			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	93.69821	93.69821		93.71529	93.71529			0.00	0.00	0	9,716.00
I2033	On 04/02/2021	Bond Future	94.70525	94.70525		94.72297	94.72297			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	94.53727	94.53727		94.55531	94.55531			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	95.60162	95.60162		95.61997	95.61997			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	105.32983	105.32983		104.85264	104.85264			0.00	0.00	0	11,074.00
I2038	On 04/02/2021	Bond Future	104.78010	104.78010		104.29822	104.29822			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	105.92737	105.92737		105.44045	105.44045			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	105.41384	105.41384		104.92141	104.92141			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	92.02697	92.02697		92.35527	92.35527			0.00	0.00	0	15,660.00
I2046	On 04/02/2021	Bond Future	93.01622	93.01622		93.34848	93.34848			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	92.26058	92.26058		92.59665	92.59665			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	93.29962	93.29962		93.63953	93.63953			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	94.87461	94.87461		93.68877	93.68877			0.00	0.00	0	14,181.00
I2050	On 04/02/2021	Bond Future	94.02097	94.02097		92.82288	92.82288			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	95.05041	95.05041		93.83934	93.83934			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	94.21025	94.21025		92.98548	92.98548			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	253.33400	253.33400		252.66500	252.66500			0.00	0.00	0	1,258.00
I GOV	On 04/02/2021	Index Future	256.05400	256.05400		255.38100	255.38100			0.00	0.00	0	0.00
I GOV	On 06/05/2021	Index Future	258.85600	258.85600		258.17700	258.17700			0.00	0.00	0	0.00
I GOV	On 05/08/2021	Index Future	261.73900	261.73900		261.05300	261.05300			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.44500	96.55500		3.44500	96.55500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.46500	96.53500		3.42500	96.57500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.44500	96.55500		3.39500	96.60500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.44500	96.55500		3.38500	96.61500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.44500	96.55500		3.36500	96.63500			0.00	0.00	0	10.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.46500	96.53500		3.37500	96.62500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.50000	96.50000		3.41000	96.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.66000	96.34000		3.58000	96.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.76500	96.23500		3.67500	96.32500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.01000	95.99000		3.92000	96.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.13500	95.86500		4.03500	95.96500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.43500	95.56500		4.36500	95.63500			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.62071	117.91897		7.51243	118.48677		9.76	0.00	88,321,308.53	749	88,479.00

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
R186	On 05/11/2020	Bond Future	6.50	Call	353.02000	0.35302		460.99000	0.46099	353.020	9.52	0.14	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	886.41000	0.88641		1,089.28000	1.08928	886.410	9.61	0.28	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,853.28000	1.85328		2,167.87000	2.16787	1,853.280	9.76	0.46	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,787.41000	2.78741		3,173.36000	3.17336	2,787.410	9.90	0.59	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,303.01000	3.30301		3,718.60000	3.71860	3,303.010	10.00	0.65	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	4,532.33000	4.53233		4,999.97000	4.99997	4,532.330	10.25	0.75	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	170.04000	0.17004		147.87000	0.14787	170.040	10.38	0.07	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.81136	113.87823		7.69666	114.45250		9.38	0.00	0.00	0	50.00
R186	On 04/02/2021	Bond Future	8.00	Put	2,487.66000	2.48766		2,270.86000	2.27086	2,487.660	9.47	0.44	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			8.01680	115.09851		7.89508	115.67918		8.54	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			8.23825	111.08631		8.10878	111.67353		8.51	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			307.55866	307.55866		307.72121	307.72121			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			303.08150	303.08150		303.24720	303.24720			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			306.40021	306.40021		306.56826	306.56826			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			301.91773	301.91773		302.08807	302.08807			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			210.22298	210.22298		208.11858	208.11858			0.00	0.00	0	8,104.00
R202	On 04/02/2021	Bond Future			208.34856	208.34856		206.22246	206.22246			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			210.62973	210.62973		208.48066	208.48066			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			208.78779	208.78779		206.61478	206.61478			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			4.55989	108.41198		4.49972	108.54803		2.30	0.00	0.00	0	34,215.00
R2023	On 04/02/2021	Bond Future			4.60804	109.55073		4.53954	109.68875		2.10	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.64734	106.81677		4.56863	106.95646		1.84	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.68398	107.99465		4.59159	108.13600		1.63	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			9.44389	93.43335		9.33191	94.07652		16.60	0.00	0.00	0	101,028.00
R2030	On 05/11/2020	Bond Future	8.10	Call	489.70000	0.48970		620.03000	0.62003	489.700	16.02	0.14	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	713.53000	0.71353		883.52000	0.88352	713.530	16.02	0.19	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	735.25000	0.73525		908.79000	0.90879	735.250	16.02	0.20	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	942.81000	0.94281		1,148.13000	1.14813	942.810	16.04	0.24	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,250.62000	1.25062		1,496.81000	1.49681	1,250.620	16.13	0.29	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,467.25000	1.46725		1,738.91000	1.73891	1,467.250	16.20	0.33	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,486.38000	1.48638		1,760.18000	1.76018	1,486.380	16.21	0.33	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	1,836.88000	1.83688	2,147.16000	2.14716	1,836.880	16.31	0.38	0.00	0	15,414.00	
R2030	On 05/11/2020	Bond Future	9.04	Call	1,858.97000	1.85897	2,171.40000	2.17140	1,858.970	16.32	0.39	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	2,311.56000	2.31156	2,664.38000	2.66438	2,311.560	16.44	0.45	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	2,446.36000	2.44636	2,231.68000	2.23168	2,446.360	16.67	0.43	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.65	Put	2,347.75000	2.34775	2,140.46000	2.14046	2,347.750	16.70	0.42	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	1,885.97000	1.88597	1,715.16000	1.71516	1,885.970	16.88	0.36	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	9.99	Put	1,642.55000	1.64255	1,492.14000	1.49214	1,642.550	17.01	0.32	0.00	0	5,000.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	1,524.61000	1.52461	1,384.44000	1.38444	1,524.610	17.10	0.31	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,089.74000	1.08974	988.78000	0.98878	1,089.740	17.50	0.23	162,542,170.19	7,414	8,000.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	976.54000	0.97654	886.16000	0.88616	976.540	17.64	0.21	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.65433	90.41056	9.53728	91.06095		16.12	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.20	Call	1,115.29000	1.11529	1,286.98000	1.28698	1,115.290	15.57	0.21	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,310.06000	1.31006	1,502.42000	1.50242	1,310.060	15.57	0.24	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,323.02000	1.32302	1,516.70000	1.51670	1,323.020	15.57	0.24	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,090.42000	2.09042	2,353.67000	2.35367	2,090.420	15.62	0.34	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,625.23000	2.62523	2,928.12000	2.92812	2,625.230	15.76	0.40	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	9.20	Call	2,805.77000	2.80577	3,120.87000	3.12087	2,805.770	15.80	0.42	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	2,689.71000	2.68971	2,494.32000	2.49432	2,689.710	16.46	0.36	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			9.87667	91.37966	9.75430	92.03719		14.64	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	7.97	Call	1,041.81000	1.04181	1,186.58000	1.18658	1,041.810	14.04	0.19	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.22	Put	6,488.82000	6.48882	6,124.29000	6.12429	6,488.820	14.16	0.60	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.92	Put	4,382.71000	4.38271	4,108.73000	4.10873	4,382.710	14.59	0.47	0.00	0	700.00	
R2030	On 05/08/2021	Bond Future			10.11633	88.38217	9.98810	89.04709		14.58	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			10.40052	86.75126	10.29407	87.38572		20.25	0.00	0.00	0	115,007.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	546.53000	0.54653	678.27000	0.67827	546.530	19.41	0.14	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	702.93000	0.70293	860.32000	0.86032	702.930	19.41	0.17	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	1,102.30000	1.10230	1,315.86000	1.31586	1,102.300	19.41	0.25	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	1,375.85000	1.37585	1,621.82000	1.62182	1,375.850	19.50	0.29	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	1,873.80000	1.87380	1,732.10000	1.73210	1,873.800	20.78	0.32	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	1,718.91000	1.71891	1,588.84000	1.58884	1,718.910	20.92	0.30	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.62691	87.66316	10.51588	88.30469		18.88	0.00	0.00	0	60.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	977.76000	0.97776	1,121.85000	1.12185	977.760	18.17	0.18	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,578.30000	1.57830	1,780.75000	1.78075	1,578.300	18.17	0.26	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	3,971.83000	3.97183	3,738.42000	3.73842	3,971.830	18.93	0.44	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			10.86239	84.45762	10.74653	85.10623		17.95	0.00	0.00	0	0.00	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,688.53000	3.68853	4,005.35000	4.00535	3,688.530	17.44	0.43	0.00	0	736.00	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,905.81000	1.90581	1,788.24000	1.78824	1,905.810	19.10	0.22	0.00	0	736.00	
R2032	On 05/08/2021	Bond Future			11.10891	85.38948	10.98792	86.04533		17.08	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			11.10202	85.92934	11.01124	86.49932		22.85	0.00	0.00	0	103,857.00	

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	11.34075	86.83197		11.24598	87.40835		21.31	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	9,849.95000	9.84995	9,485.21000	9.48521	9,849.950	20.41	0.71	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	5,645.33000	5.64533	5,400.24000	5.40024	5,645.330	20.99	0.51	0.00	0	650.00
R2035	On 06/05/2021	Bond Future	11.57967		83.28769	11.48086	83.87039		20.29	0.00	0.00	0	0.00	
R2035	On 06/05/2021	Bond Future	10.24	Call	2,469.15000	2.46915	2,680.44000	2.68044	2,469.150	19.41	0.31	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call	3,583.49000	3.58349	3,852.74000	3.85274	3,583.490	19.46	0.40	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put	6,456.39000	6.45639	6,196.37000	6.19637	6,456.390	19.91	0.51	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put	5,748.98000	5.74898	5,511.66000	5.51166	5,748.980	20.11	0.47	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put	4,512.38000	4.51238	4,317.88000	4.31788	4,512.380	20.53	0.40	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put	3,124.37000	3.12437	2,986.11000	2.98611	3,124.370	21.59	0.29	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future	11.83312		84.20640	11.72990	84.79571		19.20	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	11.39731		81.11548	11.28574	81.80156		24.37	0.00	0.00	0	139,017.00	
R2037	On 04/02/2021	Bond Future	11.63034		77.71309	11.51395	78.40680		23.95	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future	9.65	Call	1,103.28000	1.10328	1,262.30000	1.26230	1,103.280	22.99	0.18	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	10,224.17000	10.22417	9,775.37000	9.77537	10,224.170	22.99	0.71	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	2,260.09000	2.26009	2,522.36000	2.52236	2,260.090	22.99	0.31	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	7,828.20000	7.82820	7,448.03000	7.44803	7,828.200	23.08	0.62	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	4,308.43000	4.30843	4,069.11000	4.06911	4,308.430	24.09	0.42	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	6,102.63000	6.10263	6,565.25000	6.56525	6,102.630	24.16	0.59	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	1,305.32000	1.30532	1,222.32000	1.22232	1,305.320	25.45	0.17	0.00	0	300.00
R2037	On 06/05/2021	Bond Future	11.87215		78.54631	11.75077	79.24760		21.65	0.00	0.00	0	0.00	
R2037	On 05/08/2021	Bond Future	12.13073		75.15718	12.00386	75.86625		21.69	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	11.61257		82.53448	11.52685	83.08454		25.24	0.00	2,145,896.48	26	69,212.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	266.41000	0.26641	331.58000	0.33158	266.410	23.89	0.07	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	391.98000	0.39198	478.92000	0.47892	391.980	23.89	0.09	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	595.32000	0.59532	712.93000	0.71293	595.320	23.89	0.13	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call	825.94000	0.82594	973.71000	0.97371	825.940	23.89	0.17	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	2,133.30000	2.13330	2,402.37000	2.40237	2,133.300	24.26	0.36	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	4,234.83000	4.23483	4,034.37000	4.03437	4,234.830	24.96	0.51	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	3,595.77000	3.59577	3,423.83000	3.42383	3,595.770	25.18	0.45	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future	11.84627		78.89671	11.75672	79.45298		24.85	0.00	0.00	0	0.00	
R2040	On 04/02/2021	Bond Future	9.49	Call	786.16000	0.78616	886.87000	0.88687	786.160	23.75	0.13	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	855.48000	0.85548	962.71000	0.96271	855.480	23.75	0.14	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	1,397.25000	1.39725	1,550.09000	1.55009	1,397.250	23.75	0.21	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,627.91000	1.62791	1,797.91000	1.79791	1,627.910	23.75	0.23	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	6,220.92000	6.22092	5,983.28000	5.98328	6,220.920	24.40	0.52	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	5,648.08000	5.64808	5,428.68000	5.42868	5,648.080	24.58	0.49	0.00	0	800.00
R2040	On 06/05/2021	Bond Future	12.08838		79.74271	11.99487	80.30508		22.38	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	12.34742	76.11648		12.24954	76.68509		22.35	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	11.69728	78.99634		11.60623	79.57697		26.41	0.00	0.00	0	49,380.00
R2044	On 05/11/2020	Bond Future	8.87	Call	64.89000	0.06489	87.16000	0.08716	64.890	25.04	0.02	0.00	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	155.17000	0.15517	199.79000	0.19979	155.170	25.04	0.04	0.00	300.00
R2044	On 05/11/2020	Bond Future	9.34	Call	170.84000	0.17084	218.94000	0.21894	170.840	25.04	0.05	0.00	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	337.83000	0.33783	418.73000	0.41873	337.830	25.04	0.08	0.00	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	505.72000	0.50572	614.53000	0.61453	505.720	25.04	0.12	0.00	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	545.99000	0.54599	660.99000	0.66099	545.990	25.04	0.12	0.00	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	562.78000	0.56278	680.30000	0.68030	562.780	25.04	0.13	0.00	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	6,336.69000	6.33669	6,034.79000	6.03479	6,336.690	25.50	0.65	0.00	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	5,846.88000	5.84688	5,564.34000	5.56434	5,846.880	25.66	0.62	0.00	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	4,991.74000	4.99174	4,744.96000	4.74496	4,991.740	25.96	0.56	0.00	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	4,803.24000	4.80324	4,564.69000	4.56469	4,803.240	26.03	0.55	0.00	1,815.00
R2044	On 04/02/2021	Bond Future	11.92507		75.44653		11.82989	76.03362		25.98	0.00	0.00	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	864.49000	0.86449	977.52000	0.97752	864.490	24.86	0.14	0.00	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	12,886.92000	12.88692	12,475.39000	12.47539	12,886.920	24.86	0.77	0.00	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	9,701.08000	9.70108	9,352.05000	9.35205	9,701.080	24.86	0.67	0.00	265.00
R2044	On 06/05/2021	Bond Future	12.16081		76.25558		12.06134	76.84909		23.38	0.00	0.00	0.00
R2044	On 05/08/2021	Bond Future	12.41299		72.71605		12.30877	73.31617		23.37	0.00	0.00	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	11.67632	77.75535		11.59039	78.31086		27.03	0.00	0.00	0	110,559.00
R2048	On 05/11/2020	Bond Future	10.00	Call	529.11000	0.52911	637.91000	0.63791	529.110	25.55	0.12	0.00	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	2,010.92000	2.01092	2,272.75000	2.27275	2,010.920	25.96	0.34	0.00	950.00
R2048	On 04/02/2021	Bond Future	11.90348		78.57218		11.81352	79.13391		25.10	0.00	0.00	0.00
R2048	On 04/02/2021	Bond Future	10.75	Call	2,358.42000	2.35842	2,577.72000	2.57772	2,358.420	23.98	0.31	0.00	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	4,157.73000	4.15773	4,465.39000	4.46539	4,157.730	24.56	0.46	0.00	2,590.00
R2048	On 06/05/2021	Bond Future	12.13005		75.00248		12.03600	75.57034		23.88	0.00	0.00	0.00
R2048	On 05/08/2021	Bond Future	12.37011		75.82991		12.27156	76.40418		22.45	0.00	0.00	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	3.37315	102.04530		3.37100	102.04613		0.22	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	10.99274	65.85888		10.88644	66.43547		26.08	0.00	0.00	0	26,289.00
R209	On 04/02/2021	Bond Future	11.19867	66.55118		11.08826	67.13408		24.24	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future	11.41097	64.12426		11.29625	64.71353		23.28	0.00	0.00	0	940.00

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	2,517.67000	2.51767	2,751.37000	2.75137	2,517.670	22.35	0.34	0.00	0	2,000.00
R209	On 06/05/2021	Bond Future	11.25	Put	5,443.35000	5.44335	5,190.38000	5.19038	5,443.350	23.04	0.49	0.00	0	2,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	3,309.40000	3.30940	3,143.10000	3.14310	3,309.400	24.31	0.34	0.00	0	2,000.00
R209	On 05/08/2021	Bond Future			11.63114	64.83177	11.51187	65.42763		22.27	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			182.82331	182.82331	182.85858	182.85858			0.00	0.00	0	2,243.00
R210	On 04/02/2021	Bond Future			184.78853	184.78853	184.82516	184.82516			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			184.12228	184.12228	184.15954	184.15954			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			186.19541	186.19541	186.23332	186.23332			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			167.11314	167.11314	167.03696	167.03696			0.00	0.00	0	6,967.00
R212	On 04/02/2021	Bond Future			166.63139	166.63139	166.55519	166.55519			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			168.45579	168.45579	168.37907	168.37907			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			168.04144	168.04144	167.96402	167.96402			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			9.92247	82.75825	9.81595	83.35299		19.21	0.00	0.00	0	16,316.00
R213	On 04/02/2021	Bond Future			10.13762	83.62754	10.02652	84.22900		17.87	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.35417	80.99413	10.23842	81.60217		17.01	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.58433	81.88738	10.46353	82.50222		16.24	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			11.24869	63.61403	11.15776	64.11386		27.94	0.00	0.00	0	15,786.00
R214	On 04/02/2021	Bond Future			11.45428	64.28224	11.35960	64.78769		25.91	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			11.65861	61.69376	11.56016	62.20472		24.92	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future			11.87369	62.37431	11.77115	62.89099		23.77	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 :											260,060,255.20	8,190	1 183 979.00	

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:											260,060,255.20	8,190	1 183 979.00
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