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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/08/2020

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		90.55000	90.55000		90.55000	90.55000			0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future		749.17100	749.17100		749.98800	749.98800			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future		756.93700	756.93700		757.77300	757.77300			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future		764.96000	764.96000		765.80800	765.80800			0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future		773.16100	773.16100		774.02100	774.02100			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future		815.59400	815.59400		818.01600	818.01600			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future		824.04900	824.04900		826.50600	826.50600			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future		832.78300	832.78300		835.27100	835.27100			0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future		841.71200	841.71200		844.22800	844.22800			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future		713.77100	713.77100		716.15700	716.15700			0.00	0.00	0	209.00
ALBI	On 04/02/2021	Index Future		721.17000	721.17000		723.59100	723.59100			0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future		728.81400	728.81400		731.26400	731.26400			0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	736.62800	736.62800		739.10600	739.10600			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	12.07434	71.65494		12.00494	72.00479			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.35836	72.39866		12.28578	72.75249			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.64763	69.39222		12.57179	69.74991			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.95317	70.14483		12.87381	70.50650			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	12.50196	70.72569		12.42179	71.17023			0.00	0.00	0	4,919.00
ES42	On 04/02/2021	Bond Future	12.76820	71.46059		12.68420	71.91008			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	13.04983	67.96104		12.96167	68.41539			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.33950	68.69857		13.24699	69.15789			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	705.19800	705.19800		707.50400	707.50400			0.00	35,259,900.00	5	1,013.00
GOVI	On 04/02/2021	GOVI	712.50800	712.50800		714.84700	714.84700			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	720.06000	720.06000		722.42800	722.42800			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	727.78000	727.78000		730.17600	730.17600			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	140.74764	140.74764		140.63080	140.63080			0.00	0.00	0	3,954.00
I2025	On 04/02/2021	Bond Future	140.74756	140.74756		140.63013	140.63013			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	142.27409	142.27409		142.15561	142.15561			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	142.33306	142.33306		142.21337	142.21337			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	100.01543	100.01543		99.72476	99.72476			0.00	0.00	0	5,004.00
I2029	On 04/02/2021	Bond Future	101.07778	101.07778		100.78450	100.78450			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	101.04499	101.04499		100.74870	100.74870			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	102.16402	102.16402		101.86455	101.86455			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	94.58114	94.58114		94.69968	94.69968			0.00	0.00	0	10,622.00
I2033	On 04/02/2021	Bond Future	95.58559	95.58559		95.70591	95.70591			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	95.41759	95.41759		95.53928	95.53928			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	96.47424	96.47424		96.59739	96.59739			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	105.55074	105.55074		105.21457	105.21457			0.00	10,343,972.52	98	11,099.00
I2038	On 04/02/2021	Bond Future	104.99004	104.99004		104.65069	104.65069			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	106.12891	106.12891		105.78612	105.78612			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	105.59808	105.59808		105.25151	105.25151			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	93.63871	93.63871		92.86418	92.86418			0.00	0.00	0	16,197.00
I2046	On 04/02/2021	Bond Future	94.63341	94.63341		93.85107	93.85107			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	93.88579	93.88579		93.09513	93.09513			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	94.92564	94.92564		94.12646	94.12646			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	95.10152	95.10152		95.64157	95.64157			0.00	81,882,408.72	861	14,156.00
I2050	On 04/02/2021	Bond Future	94.23835	94.23835		94.78460	94.78460			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	95.26057	95.26057		95.81292	95.81292			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	94.40535	94.40535		94.96377	94.96377			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	254.91200	254.91200		254.76300	254.76300			0.00	0.00	0	1,258.00
IGOV	On 04/02/2021	Index Future	257.61600	257.61600		257.47000	257.47000			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future	260.40900	260.40900		260.26200	260.26200			0.00	0.00	0	0.00
IGOV	On 05/08/2021	Index Future	263.26200	263.26200		263.11500	263.11500			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	3.45500	96.54500		3.44500	96.55500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.46000	96.54000		3.44000	96.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.45000	96.55000		3.42000	96.58000			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.45000	96.55000		3.42000	96.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.46000	96.54000		3.42000	96.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.46500	96.53500		3.42500	96.57500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.53500	96.46500		3.51500	96.48500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.68000	96.32000		3.66000	96.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.85000	96.15000		3.85000	96.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.01500	95.98500		4.01500	95.98500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.21000	95.79000		4.24000	95.76000			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.53837	118.35042		7.50908	118.50440		8.82	0.00	0.00	0	90,918.00

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R186	On 05/11/2020	Bond Future	6.50	Call	251.52000	0.25152		288.83000	0.28883	251.520	8.54	0.12	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	756.45000	0.75645		831.31000	0.83131	756.450	8.65	0.27	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,764.69000	1.76469		1,879.18000	1.87918	1,764.690	8.82	0.49	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,772.13000	2.77213		2,907.18000	2.90718	2,772.130	8.98	0.64	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,330.88000	3.33088		3,473.04000	3.47304	3,330.880	9.09	0.70	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	4,653.39000	4.65339		4,805.38000	4.80538	4,653.390	9.36	0.81	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	72.75000	0.07275		75.29000	0.07529	72.750	9.49	0.04	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.72718	114.29933		7.69607	114.45546		8.23	0.00	0.00	0	50.00
R186	On 04/02/2021	Bond Future	8.00	Put	1,909.55000	1.90955		1,869.56000	1.86956	1,909.550	8.33	0.40	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.92997	115.51234		7.89693	115.67032		7.57	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			8.15056	111.48360		8.11540	111.64341		7.62	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			308.06621	308.06621		308.13732	308.13732			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			303.55589	303.55589		303.62914	303.62914			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			306.84867	306.84867		306.92324	306.92324			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			302.31550	302.31550		302.39118	302.39118			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			212.76928	212.76928		212.37155	212.37155			0.00	0.00	0	8,104.00
R202	On 04/02/2021	Bond Future			210.89557	210.89557		210.49448	210.49448			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			213.18298	213.18298		212.77799	212.77799			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			211.33092	211.33092		210.92167	210.92167			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			4.51754	108.50772		4.51278	108.51849		1.81	0.00	0.00	0	34,248.00
R2023	On 04/02/2021	Bond Future			4.56695	109.63349		4.56130	109.64488		1.87	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.60644	106.88933		4.59986	106.90101		1.78	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.64900	108.04813		4.64122	108.06004		1.56	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			9.47485	93.25657		9.42540	93.53915		14.97	0.00	0.00	0	102,381.00
R2030	On 05/11/2020	Bond Future	8.10	Call	261.67000	0.26167		312.35000	0.31235	261.670	14.27	0.10	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	422.71000	0.42271		493.66000	0.49366	422.710	14.27	0.14	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	439.08000	0.43908		511.90000	0.51190	439.080	14.27	0.15	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	601.51000	0.60151		691.32000	0.69132	601.510	14.29	0.19	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	861.23000	0.86123		973.77000	0.97377	861.230	14.42	0.25	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,052.18000	1.05218		1,179.01000	1.17901	1,052.180	14.51	0.29	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,069.23000	1.06923		1,197.25000	1.19725	1,069.230	14.51	0.29	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	1,389.68000	1.38968	1,538.10000	1.53810	1,389.680	14.64	0.35	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,410.16000	1.41016	1,559.77000	1.55977	1,410.160	14.65	0.35	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	1,838.08000	1.83808	2,009.88000	2.00988	1,838.080	14.80	0.42	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	2,129.39000	2.12939	2,058.23000	2.05823	2,129.390	15.05	0.44	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.65	Put	2,031.27000	2.03127	1,963.80000	1.96380	2,031.270	15.08	0.42	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.86	Put	1,578.20000	1.57820	1,528.32000	1.52832	1,578.200	15.28	0.35	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	1,344.59000	1.34459	1,304.01000	1.30401	1,344.590	15.43	0.31	0.00	0	5,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,233.36000	1.23336	1,197.30000	1.19730	1,233.360	15.52	0.29	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	834.75000	0.83475	814.63000	0.81463	834.750	15.96	0.21	0.00	0	8,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	734.27000	0.73427	718.02000	0.71802	734.270	16.11	0.19	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.68881	90.22013	9.63708	90.50603		14.08	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.20	Call	673.51000	0.67351	740.46000	0.74046	673.510	13.42	0.16	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	8.36	Call	826.84000	0.82684	904.18000	0.90418	826.840	13.42	0.19	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	837.24000	0.83724	915.26000	0.91526	837.240	13.42	0.19	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,493.70000	1.49370	1,608.19000	1.60819	1,493.700	13.49	0.30	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	1,989.97000	1.98997	2,125.97000	2.12597	1,989.970	13.66	0.37	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	9.20	Call	2,161.01000	2.16101	2,303.61000	2.30361	2,161.010	13.72	0.39	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	10.20	Put	2,225.37000	2.22537	2,154.75000	2.15475	2,225.370	14.45	0.36	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.91447	91.17781	9.86035	91.46699		12.95	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	643.94000	0.64394	698.46000	0.69846	643.940	12.29	0.14	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	6,056.15000	6.05615	5,895.82000	5.89582	6,056.150	12.44	0.63	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	3,904.50000	3.90450	3,791.15000	3.79115	3,904.500	12.90	0.48	0.00	0	700.00
R2030	On 05/08/2021	Bond Future			10.15921	88.16127	10.10250	88.45358		12.90	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			10.37790	86.88554	10.31838	87.24026		18.29	0.00	0.00	0	119,320.00
R2032	On 05/11/2020	Bond Future	8.94	Call	326.73000	0.32673	392.69000	0.39269	326.730	17.33	0.10	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	447.56000	0.44756	529.93000	0.52993	447.560	17.33	0.14	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	781.12000	0.78112	900.85000	0.90085	781.120	17.33	0.21	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	1,026.23000	1.02623	1,168.26000	1.16826	1,026.230	17.43	0.26	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	1,438.30000	1.43830	1,386.60000	1.38660	1,438.300	18.88	0.30	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	1,299.89000	1.29989	1,254.56000	1.25456	1,299.890	19.03	0.27	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.60528	87.78762	10.54316	88.14645		16.54	0.00	0.00	0	60.00
R2032	On 04/02/2021	Bond Future	8.79	Call	598.24000	0.59824	667.09000	0.66709	598.240	15.71	0.13	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	1,091.55000	1.09155	1,197.20000	1.19720	1,091.550	15.71	0.22	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	3,285.39000	3.28539	3,169.22000	3.16922	3,285.390	16.60	0.43	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.84142	84.57450	10.77658	84.93734		15.92	0.00	0.00	0	0.00
R2032	On 06/05/2021	Bond Future	10.33	Call	3,097.77000	3.09777	3,277.95000	3.27795	3,097.770	15.37	0.42	0.00	0	736.00
R2032	On 06/05/2021	Bond Future	12.57	Put	1,420.39000	1.42039	1,369.64000	1.36964	1,420.390	17.10	0.20	0.00	0	736.00
R2032	On 05/08/2021	Bond Future			11.08994	85.49184	11.02223	85.85862		15.13	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			11.12489	85.78664	11.05499	86.22391		20.45	0.00	0.00	0	107,480.00

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			11.36645	86.67668		11.29346	87.11884		18.54	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	9,322.17000	9.32217	9,022.28000	9.02228	9,322.170	17.51	0.75	0.00	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	5,032.12000	5.03212	4,842.09000	4.84209	5,032.120	18.44	0.53	0.00	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.60795	83.12204		11.53183	83.56905		17.76	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	1,742.49000	1.74249	1,886.20000	1.88620	1,742.490	16.80	0.26	0.00	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call	2,822.45000	2.82245	3,018.73000	3.01873	2,822.450	17.11	0.37	0.00	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put	5,826.37000	5.82637	5,623.31000	5.62331	5,826.370	17.60	0.53	0.00	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put	5,112.72000	5.11272	4,929.80000	4.92980	5,112.720	17.81	0.48	0.00	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put	3,912.12000	3.91212	3,766.89000	3.76689	3,912.120	18.33	0.40	0.00	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put	2,509.18000	2.50918	2,412.19000	2.41219	2,509.180	19.09	0.28	0.00	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future			11.86540	84.02341		11.78588	84.47532		16.77	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			11.42133	80.96896		11.35148	81.39620		21.87	0.00	0.00	0	140,064.00
R2037	On 04/02/2021	Bond Future			11.65712	77.55481		11.58422	77.98684		20.87	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	620.07000	0.62007	698.03000	0.69803	620.070	19.75	0.13	0.00	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	9,705.66000	9.70566	9,410.43000	9.41043	9,705.660	19.75	0.76	0.00	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	1,551.85000	1.55185	1,701.15000	1.70115	1,551.850	19.75	0.27	0.00	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	7,261.74000	7.26174	7,018.71000	7.01871	7,261.740	20.16	0.65	0.00	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	3,714.95000	3.71495	3,575.87000	3.57587	3,714.950	21.36	0.42	0.00	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	5,361.26000	5.36126	5,660.11000	5.66011	5,361.260	21.46	0.59	0.00	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	894.19000	0.89419	858.32000	0.85832	894.190	22.46	0.14	0.00	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.90148	78.37833		11.82544	78.81502		19.03	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			12.16403	74.97276		12.08451	75.41432		19.01	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			11.60553	82.57943		11.53044	83.06138		22.62	0.00	0.00	0	69,108.00
R2040	On 05/11/2020	Bond Future	9.50	Call	113.09000	0.11309	147.45000	0.14745	113.090	21.07	0.04	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	187.20000	0.18720	237.89000	0.23789	187.200	21.07	0.06	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	321.55000	0.32155	397.50000	0.39750	321.550	21.07	0.09	0.00	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call	489.42000	0.48942	592.19000	0.59219	489.420	21.07	0.13	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	1,677.69000	1.67769	1,904.31000	1.90431	1,677.690	21.93	0.33	0.00	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	3,695.18000	3.69518	3,522.08000	3.52208	3,695.180	22.62	0.51	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	3,065.32000	3.06532	2,921.10000	2.92110	3,065.320	22.88	0.45	0.00	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.84060	78.93175		11.76215	79.41907		21.67	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	410.84000	0.41084	471.91000	0.47191	410.840	20.41	0.09	0.00	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	458.40000	0.45840	524.84000	0.52484	458.400	20.41	0.10	0.00	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	861.76000	0.86176	968.23000	0.96823	861.760	20.41	0.16	0.00	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,046.98000	1.04698	1,169.47000	1.16947	1,046.980	20.41	0.19	0.00	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	5,479.00000	5.47900	5,266.20000	5.26620	5,479.000	21.48	0.53	0.00	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	4,905.45000	4.90545	4,711.26000	4.71126	4,905.450	21.66	0.49	0.00	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.08383	79.76992		12.00191	80.26251		19.60	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			12.34523	76.12912		12.25945	76.62721		19.52	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			11.71138	78.90710		11.63100	79.41826		23.68	0.00	0.00	0	49,334.00
R2044	On 05/11/2020	Bond Future	8.87	Call	16.52000	0.01652		24.02000	0.02402	16.520	22.09	0.01	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	52.88000	0.05288		72.39000	0.07239	52.880	22.09	0.02	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	9.34	Call	60.08000	0.06008		81.71000	0.08171	60.080	22.09	0.02	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	147.65000	0.14765		191.64000	0.19164	147.650	22.09	0.05	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	250.13000	0.25013		315.83000	0.31583	250.130	22.09	0.07	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	276.34000	0.27634		347.10000	0.34710	276.340	22.09	0.08	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	287.42000	0.28742		360.28000	0.36028	287.420	22.09	0.08	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	5,872.30000	5.87230		5,589.12000	5.58912	5,872.300	22.63	0.68	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	5,365.31000	5.36531		5,102.47000	5.10247	5,365.310	22.82	0.65	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	4,487.55000	4.48755		4,262.39000	4.26239	4,487.550	23.17	0.58	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	4,295.67000	4.29567		4,079.16000	4.07916	4,295.670	23.25	0.57	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.94144	75.34635		11.85738	75.86325		22.66	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	451.57000	0.45157		520.51000	0.52051	451.570	21.37	0.09	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	12,387.43000	12.38743		11,994.71000	11.99471	12,387.430	21.37	0.82	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	9,059.58000	9.05958		8,727.76000	8.72776	9,059.580	21.37	0.72	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			12.17924	76.14651		12.09138	76.66898		20.49	0.00	0.00	0	0.00
R2044	On 05/08/2021	Bond Future			12.43479	72.59161		12.34270	73.11985		20.42	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			11.69482	77.63670		11.62464	78.08857		24.25	0.00	0.00	0	110,579.00
R2048	On 05/11/2020	Bond Future	10.00	Call	263.08000	0.26308		325.78000	0.32578	263.080	22.55	0.08	0.00	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	1,455.02000	1.45502		1,654.68000	1.65468	1,455.020	23.02	0.30	0.00	0	950.00
R2048	On 04/02/2021	Bond Future			11.92447	78.44221		11.85097	78.89914		21.94	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future	10.75	Call	1,632.35000	1.63235		1,790.00000	1.79000	1,632.350	20.65	0.26	0.00	0	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	3,388.42000	3.38842		3,632.52000	3.63252	3,388.420	21.66	0.44	0.00	0	2,590.00
R2048	On 06/05/2021	Bond Future			12.15331	74.86326		12.07645	75.32514		20.94	0.00	0.00	0	0.00
R2048	On 05/08/2021	Bond Future			12.39692	75.67511		12.31636	76.14209		19.64	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			3.39772	102.03574		3.39567	102.03653		0.18	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			11.01801	65.72290		10.94815	66.09984		23.40	0.00	0.00	0	26,167.00
R209	On 04/02/2021	Bond Future			11.22653	66.40531		11.15393	66.78646		21.09	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.44125	63.97004		11.36579	64.35538		20.46	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	1,851.27000	1.85127	1,992.61000	1.99261	1,851.270	19.45	0.30	0.00	0	3,000.00
R209	On 06/05/2021	Bond Future	11.25	Put	4,848.25000	4.84825	4,682.85000	4.68285	4,848.250	20.21	0.50	0.00	0	3,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,753.34000	2.75334	2,652.97000	2.65297	2,753.340	21.52	0.33	0.00	0	3,000.00
R209	On 05/08/2021	Bond Future			11.66504	64.66390	11.58658	65.05343		19.64	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			185.18642	185.18642	184.59601	184.59601			0.00	0.00	0	2,243.00
R210	On 04/02/2021	Bond Future			187.15361	187.15361	186.55768	186.55768			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			186.49412	186.49412	185.89207	185.89207			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			188.55963	188.55963	187.95109	187.95109			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			166.97626	166.97626	166.97189	166.97189			0.00	0.00	0	6,967.00
R212	On 04/02/2021	Bond Future			166.47194	166.47194	166.46825	166.46825			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			168.27758	168.27758	168.27415	168.27415			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			167.83035	167.83035	167.82701	167.82701			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			9.92669	82.73481	9.87729	83.00981		17.34	0.00	0.00	0	16,316.00
R213	On 04/02/2021	Bond Future			10.14400	83.59318	10.09244	83.87142		15.61	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.36243	80.95098	10.30869	81.23232		15.04	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.59593	81.82867	10.53983	82.11315		14.40	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			11.29974	63.33622	11.21933	63.77471		25.11	0.00	0.00	0	15,786.00
R214	On 04/02/2021	Bond Future			11.50896	63.99337	11.42522	64.43667		22.57	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			11.71673	61.39536	11.62962	61.84350		21.92	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future			11.93655	62.06113	11.84579	62.51418		20.96	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 :											127,486,281.24	964	1 241 441.00	

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:											127,486,281.24	964	1 241 441.06
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