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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/08/2020

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	90.73000	90.73000	90.73000	90.70000	90.70000				0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	748.13600	748.13600	748.13600	748.57800	748.57800				0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	755.82100	755.82100	755.82100	756.27100	756.27100				0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	763.82600	763.82600	763.82600	764.28300	764.28300				0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	772.01000	772.01000	772.01000	772.47200	772.47200				0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	815.80300	815.80300	815.80300	816.62000	816.62000				0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	824.18300	824.18300	824.18300	825.01100	825.01100				0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	832.91300	832.91300	832.91300	833.75100	833.75100				0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	841.83700	841.83700	841.83700	842.68500	842.68500				0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	715.49600	715.49600	715.49600	715.94900	715.94900				0.00	0.00	0	209.00
ALBI	On 04/02/2021	Index Future	722.84600	722.84600	722.84600	723.30600	723.30600				0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	730.50200	730.50200	730.50200	730.96900	730.96900				0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	738.32900	738.32900		738.80200	738.80200			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	12.00353	72.01192		11.99113	72.07470			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.28591	72.75186		12.27290	72.81555			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.57211	69.74839		12.55849	69.81291			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.87431	70.50421		12.86005	70.56949			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	12.41102	71.23032		12.40880	71.24272			0.00	0.00	0	4,789.00
ES42	On 04/02/2021	Bond Future	12.67439	71.96290		12.67202	71.97567			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	12.95155	68.46789		12.94903	68.48097			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.23651	69.21027		13.23386	69.22352			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	706.81400	706.81400		707.26500	707.26500			0.00	0.00	0	1,012.00
GOVI	On 04/02/2021	GOVI	714.07400	714.07400		714.53300	714.53300			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	721.63800	721.63800		722.10300	722.10300			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	729.36900	729.36900		729.84000	729.84000			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.89610	142.89610		142.51780	142.51780			0.00	0.00	0	4,141.00
I2025	On 04/02/2021	Bond Future	142.90418	142.90418		142.52247	142.52247			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	144.45266	144.45266		144.06706	144.06706			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	144.53443	144.53443		144.14470	144.14470			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	102.09313	102.09313		101.87750	101.87750			0.00	0.00	0	5,004.00
I2029	On 04/02/2021	Bond Future	103.16706	103.16706		102.94945	102.94945			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	103.15584	103.15584		102.93610	102.93610			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	104.29733	104.29733		104.07531	104.07531			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	96.71668	96.71668		96.23316	96.23316			0.00	0.00	0	10,622.00
I2033	On 04/02/2021	Bond Future	97.73390	97.73390		97.24569	97.24569			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	97.58814	97.58814		97.09488	97.09488			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	98.66799	98.66799		98.16936	98.16936			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	107.78144	107.78144		106.96330	106.96330			0.00	0.00	0	11,107.00
I2038	On 04/02/2021	Bond Future	107.23340	107.23340		106.40696	106.40696			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	108.39540	108.39540		107.56033	107.56033			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	107.88872	107.88872		107.04454	107.04454			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	95.58873	95.58873		93.55698	93.55698			0.00	0.00	0	16,197.00
I2046	On 04/02/2021	Bond Future	96.59426	96.59426		94.54160	94.54160			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	95.86690	95.86690		93.79217	93.79217			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	96.92790	96.92790		94.83036	94.83036			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	98.14308	98.14308		97.67245	97.67245			0.00	0.00	0	14,156.00
I2050	On 04/02/2021	Bond Future	97.30212	97.30212		96.82681	96.82681			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	98.35657	98.35657		97.87643	97.87643			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	97.53472	97.53472		97.04928	97.04928			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	259.62900	259.62900		258.27000	258.27000			0.00	0.00	0	1,258.00
I GOV	On 04/02/2021	Index Future	262.36000	262.36000		260.98700	260.98700			0.00	0.00	0	0.00
I GOV	On 06/05/2021	Index Future	265.20200	265.20200		263.81500	263.81500			0.00	0.00	0	0.00
I GOV	On 05/08/2021	Index Future	268.10600	268.10600		266.70400	266.70400			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.45500	96.54500		3.45500	96.54500			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.55500	96.44500		3.52500	96.47500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.56500	96.43500		3.53500	96.46500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.58500	96.41500		3.54500	96.45500			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.60500	96.39500		3.55500	96.44500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.62500	96.37500		3.58500	96.41500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.65000	96.35000		3.60000	96.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.80000	96.20000		3.73000	96.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.95500	96.04500		3.87500	96.12500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.16000	95.84000		4.06000	95.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.32500	95.67500		4.22500	95.77500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.55500	95.44500		4.45500	95.54500			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.56679	118.20127		7.55327	118.27220		8.73	0.00	431,080,031.69	3,647	90,675.00

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R186	On 05/11/2020	Bond Future	6.50	Call	200.81000	0.20081	213.59000	0.21359	200.810	8.42	0.10	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	658.63000	0.65863	687.17000	0.68717	658.630	8.55	0.25	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,622.44000	1.62244	1,669.38000	1.66938	1,622.440	8.73	0.48	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,610.49000	2.61049	2,667.80000	2.66780	2,610.490	8.89	0.63	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,164.10000	3.16410	3,225.19000	3.22519	3,164.100	9.00	0.69	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	4,484.08000	4.48408	4,550.79000	4.55079	4,484.080	9.28	0.81	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	64.09000	0.06409	64.32000	0.06432	64.090	9.41	0.03	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.75966	114.13662	7.74527	114.20867		8.14	0.00	0.00	0	50.00
R186	On 04/02/2021	Bond Future	8.00	Put	1,919.21000	1.91921	1,897.17000	1.89717	1,919.210	8.24	0.41	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.96468	115.34668	7.94936	115.41976		7.55	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			8.18769	111.31516	8.17138	111.38911		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			313.20843	313.20843	311.77236	311.77236			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			308.72069	308.72069	307.27072	307.27072			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			312.06634	312.06634	310.60123	310.60123			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			307.58824	307.58824	306.10720	306.10720			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			216.58703	216.58703	214.88421	214.88421			0.00	0.00	0	8,104.00
R202	On 04/02/2021	Bond Future			214.73164	214.73164	213.01169	213.01169			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			217.05859	217.05859	215.32028	215.32028			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			215.24764	215.24764	213.49037	213.49037			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			4.66425	108.17654	4.63800	108.23570		1.81	0.00	0.00	0	34,394.00
R2023	On 04/02/2021	Bond Future			4.73889	109.28773	4.70890	109.34794		1.88	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.80436	106.53882	4.76983	106.59986		1.80	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.88180	107.69285	4.84123	107.75464		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			9.46039	93.33908	9.44723	93.41426		14.97	0.00	27,348,350.44	293	90,444.00
R2030	On 05/11/2020	Bond Future	8.10	Call	239.01000	0.23901	252.97000	0.25297	239.010	14.23	0.09	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	393.79000	0.39379	413.64000	0.41364	393.790	14.23	0.14	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	409.66000	0.40966	430.05000	0.43005	409.660	14.23	0.14	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	568.06000	0.56806	593.42000	0.59342	568.060	14.25	0.19	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	823.72000	0.82372	855.73000	0.85573	823.720	14.38	0.25	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,013.61000	1.01361	1,049.81000	1.04981	1,013.610	14.47	0.29	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,030.71000	1.03071	1,067.26000	1.06726	1,030.710	14.48	0.29	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	1,351.48000	1.35148	1,393.96000	1.39396	1,351.480	14.62	0.35	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,372.13000	1.37213	1,414.96000	1.41496	1,372.130	14.62	0.35	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	1,803.99000	1.80399	1,853.21000	1.85321	1,803.990	14.78	0.43	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	2,025.47000	2.02547	2,010.52000	2.01052	2,025.470	15.06	0.43	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.65	Put	1,929.16000	1.92916	1,915.21000	1.91521	1,929.160	15.09	0.42	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.86	Put	1,486.72000	1.48672	1,477.42000	1.47742	1,486.720	15.30	0.34	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	1,260.35000	1.26035	1,253.42000	1.25342	1,260.350	15.46	0.30	0.00	0	5,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,152.67000	1.15267	1,146.87000	1.14687	1,152.670	15.55	0.28	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	769.67000	0.76967	767.65000	0.76765	769.670	16.00	0.20	0.00	0	8,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	673.99000	0.67399	672.82000	0.67282	673.990	16.15	0.18	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.67544	90.29391	9.66163	90.37020		14.21	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.20	Call	681.68000	0.68168	700.71000	0.70071	681.680	13.56	0.17	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	8.36	Call	836.73000	0.83673	858.68000	0.85868	836.730	13.56	0.19	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	847.25000	0.84725	869.39000	0.86939	847.250	13.56	0.20	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,509.47000	1.50947	1,541.76000	1.54176	1,509.470	13.63	0.30	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	2,009.21000	2.00921	2,047.44000	2.04744	2,009.210	13.80	0.37	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	9.20	Call	2,182.43000	2.18243	2,222.49000	2.22249	2,182.430	13.85	0.39	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	10.20	Put	2,190.46000	2.19046	2,173.78000	2.17378	2,190.460	14.59	0.35	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.90066	91.25148	9.88619	91.32877		13.06	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	658.22000	0.65822	673.62000	0.67362	658.220	12.41	0.14	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	6,061.40000	6.06140	6,020.23000	6.02023	6,061.400	12.72	0.63	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	3,919.94000	3.91994	3,891.32000	3.89132	3,919.940	13.17	0.47	0.00	0	700.00
R2030	On 05/08/2021	Bond Future			10.14491	88.23486	10.12973	88.31306		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			10.36727	86.94874	10.34919	87.05639		18.18	0.00	0.00	0	118,095.00
R2032	On 05/11/2020	Bond Future	8.94	Call	287.34000	0.28734	306.23000	0.30623	287.340	17.14	0.10	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	400.57000	0.40057	424.56000	0.42456	400.570	17.14	0.13	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	739.71000	0.73971	776.07000	0.77607	739.710	17.32	0.21	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	991.07000	0.99107	1,034.78000	1.03478	991.070	17.51	0.26	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	1,395.80000	1.39580	1,382.55000	1.38255	1,395.800	19.23	0.29	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	1,261.59000	1.26159	1,250.23000	1.25023	1,261.590	19.40	0.27	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.59578	87.84236	10.57688	87.95141		16.59	0.00	0.00	0	60.00
R2032	On 04/02/2021	Bond Future	8.79	Call	587.36000	0.58736	608.26000	0.60826	587.360	15.76	0.13	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	1,078.63000	1.07863	1,110.93000	1.11093	1,078.630	15.76	0.22	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	3,280.00000	3.28000	3,245.80000	3.24580	3,280.000	16.88	0.43	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.83168	84.62887	10.81192	84.73932		15.93	0.00	0.00	0	0.00
R2032	On 06/05/2021	Bond Future	10.33	Call	3,149.55000	3.14955	3,205.10000	3.20510	3,149.550	15.59	0.42	0.00	0	736.00
R2032	On 06/05/2021	Bond Future	12.57	Put	1,383.44000	1.38344	1,368.64000	1.36864	1,383.440	17.10	0.19	0.00	0	736.00
R2032	On 05/08/2021	Bond Future			11.07992	85.54598	11.05927	85.65770		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			11.05761	86.20746	11.04988	86.25601		20.47	0.00	0.00	0	106,606.00

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			11.29771	87.09300		11.28959	87.14238		18.71	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	9,002.26000	9.00226		8,976.03000	8.97603	9,002.260	17.68	0.74	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	4,802.60000	4.80260		4,790.76000	4.79076	4,802.600	18.61	0.51	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.53644	83.54187		11.52795	83.59193		17.89	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	1,854.89000	1.85489		1,876.53000	1.87653	1,854.890	16.93	0.28	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call	2,979.88000	2.97988		3,008.31000	3.00831	2,979.880	17.24	0.39	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put	5,605.79000	5.60579		5,589.94000	5.58994	5,605.790	17.73	0.51	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put	4,910.39000	4.91039		4,896.84000	4.89684	4,910.390	17.94	0.47	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put	3,744.82000	3.74482		3,735.39000	3.73539	3,744.820	18.46	0.38	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put	2,388.75000	2.38875		2,384.03000	2.38403	2,388.750	19.22	0.27	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future			11.79083	84.44708		11.78195	84.49775		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	0.00
R2037	On 05/11/2020	Bond Future			11.32825	81.53908		11.32046	81.58708		21.87	0.00	0.00	0	139,105.00
R2037	On 04/02/2021	Bond Future			11.56147	78.12243		11.55329	78.17126		21.04	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	687.41000	0.68741		701.39000	0.70139	687.410	19.92	0.14	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	9,266.76000	9.26676		9,240.91000	9.24091	9,266.760	19.92	0.74	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	1,694.46000	1.69446		1,719.22000	1.71922	1,694.460	19.92	0.28	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	6,881.66000	6.88166		6,863.12000	6.86312	6,881.660	20.33	0.63	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	3,462.71000	3.46271		3,456.60000	3.45660	3,462.710	21.53	0.40	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	5,684.52000	5.68452		5,727.86000	5.72786	5,684.520	21.63	0.61	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	805.67000	0.80567		807.06000	0.80706	805.670	22.63	0.13	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.80187	78.95116		11.79332	79.00064		19.15	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			12.06002	75.55111		12.05107	75.60120		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	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			11.50730	83.21085		11.50465	83.22800		22.60	0.00	5,658,337.80	68	72,631.00
R2040	On 05/11/2020	Bond Future	9.50	Call	115.63000	0.11563		121.02000	0.12102	115.630	20.95	0.04	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	194.02000	0.19402		201.79000	0.20179	194.020	20.95	0.06	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	337.56000	0.33756		348.80000	0.34880	337.560	20.95	0.10	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call	518.17000	0.51817		532.82000	0.53282	518.170	20.95	0.14	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	1,800.52000	1.80052		1,827.88000	1.82788	1,800.520	21.85	0.35	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	3,285.25000	3.28525		3,300.51000	3.30051	3,285.250	22.60	0.48	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	2,696.56000	2.69656		2,712.71000	2.71271	2,696.560	22.87	0.42	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.73942	79.56119		11.73661	79.57878		21.81	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	458.50000	0.45850		465.94000	0.46594	458.500	20.55	0.10	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	510.88000	0.51088		518.87000	0.51887	510.880	20.55	0.10	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	952.18000	0.95218		963.95000	0.96395	952.180	20.55	0.17	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,153.47000	1.15347		1,166.59000	1.16659	1,153.470	20.55	0.20	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	5,123.98000	5.12398		5,129.21000	5.12921	5,123.980	21.61	0.51	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	4,575.13000	4.57513		4,581.10000	4.58110	4,575.130	21.80	0.47	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			11.97834	80.40519		11.97538	80.42314		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			12.23493	76.77057		12.23181	76.78884		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			11.62376	79.46459		11.61589	79.51501		23.70	0.00	0.00	0	49,330.00
R2044	On 05/11/2020	Bond Future	8.87	Call	15.67000	0.01567		17.05000	0.01705	15.670	22.01	0.01	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	52.13000	0.05213		55.78000	0.05578	52.130	22.01	0.02	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	9.34	Call	59.46000	0.05946		63.51000	0.06351	59.460	22.01	0.02	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	150.00000	0.15000		158.19000	0.15819	150.000	22.01	0.05	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	257.53000	0.25753		269.63000	0.26963	257.530	22.01	0.08	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	285.18000	0.28518		298.18000	0.29818	285.180	22.01	0.09	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	296.89000	0.29689		310.26000	0.31026	296.890	22.01	0.09	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	5,408.18000	5.40818		5,395.40000	5.39540	5,408.180	22.56	0.66	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	4,919.50000	4.91950		4,909.50000	4.90950	4,919.500	22.77	0.63	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	4,078.94000	4.07894		4,073.70000	4.07370	4,078.940	23.16	0.56	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	3,896.08000	3.89608		3,891.87000	3.89187	3,896.080	23.25	0.54	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.85119	75.90155		11.84293	75.95272		22.85	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	498.87000	0.49887		510.24000	0.51024	498.870	21.55	0.10	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	11,924.74000	11.92474		11,892.86000	11.89286	11,924.740	21.55	0.81	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,673.61000	8.67361		8,649.78000	8.64978	8,673.610	21.68	0.70	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			12.08507	76.70675		12.07640	76.75870		20.63	0.00	0.00	0	0.00
R2044	On 05/08/2021	Bond Future			12.33622	73.15727		12.32713	73.20982		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			11.59722	78.26644		11.59450	78.28413		24.30	0.00	1,173,996.60	15	111,762.00
R2048	On 05/11/2020	Bond Future	10.00	Call	278.52000	0.27852		288.52000	0.28852	278.520	22.50	0.08	0.00	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	1,630.86000	1.63086		1,657.58000	1.65758	1,630.860	23.49	0.33	0.00	0	950.00
R2048	On 04/02/2021	Bond Future			11.82363	79.07040		11.82073	79.08861		22.14	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future	10.75	Call	1,796.48000	1.79648		1,813.21000	1.81321	1,796.480	20.86	0.28	0.00	0	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	3,654.73000	3.65473		3,677.23000	3.67723	3,654.730	21.86	0.46	0.00	0	2,590.00
R2048	On 06/05/2021	Bond Future			12.04802	75.49732		12.04496	75.51590		21.10	0.00	0.00	0	0.00
R2048	On 05/08/2021	Bond Future			12.28670	76.31542		12.28349	76.33422		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			3.46313	102.01030		3.49873	101.99645		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			10.95205	66.07872		10.93895	66.14972		23.44	0.00	0.00	0	26,330.00
R209	On 04/02/2021	Bond Future			11.15936	66.75784		11.14571	66.82982		21.23	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.37159	64.32564		11.35738	64.39854		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	1,971.90000	1.97190	2,002.50000	2.00250	1,971.900	19.66	0.32	0.00	0	3,000.00
R209	On 06/05/2021	Bond Future	11.25	Put	4,682.51000	4.68251	4,655.60000	4.65560	4,682.510	20.42	0.49	0.00	0	3,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,645.68000	2.64568	2,630.76000	2.63076	2,645.680	21.73	0.32	0.00	0	3,000.00
R209	On 05/08/2021	Bond Future			11.59274	65.02272	11.57796	65.09644		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			187.56389	187.56389	188.04099	188.04099			0.00	0.00	0	2,243.00
R210	On 04/02/2021	Bond Future			189.53690	189.53690	190.01968	190.01968			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			188.90142	188.90142	189.38978	189.38978			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			190.99186	190.99186	191.48584	191.48584			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			168.59420	168.59420	167.87904	167.87904			0.00	0.00	0	6,967.00
R212	On 04/02/2021	Bond Future			168.08977	168.08977	167.36772	167.36772			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			169.91128	169.91128	169.18170	169.18170			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			169.48063	169.48063	168.74312	168.74312			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			9.92789	82.72815	9.90964	82.82959		17.29	0.00	3,805,494.90	46	16,458.00
R213	On 04/02/2021	Bond Future			10.14683	83.57794	10.12775	83.68073		15.69	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.36554	80.93473	10.34563	81.03879		15.13	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.59932	81.81152	10.57853	81.91676		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			11.21397	63.80412	11.21107	63.82004		25.18	0.00	8,103,123.24	127	20,096.00
R214	On 04/02/2021	Bond Future			11.42093	64.45952	11.41787	64.47582		22.76	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			11.62531	61.86581	11.62210	61.88244		22.18	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future			11.84142	62.53614	11.83806	62.55303		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 :											477,169,334.67	4,196	1 235 730.00	

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:											477,169,334.67	4,196	1 235 730.00
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