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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/08/2020

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		90.62000	90.62000		90.61000	90.61000			0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future		746.31500	746.31500		746.44200	746.44200			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future		754.07200	754.07200		754.27400	754.27400			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future		762.07300	762.07300		762.34600	762.34600			0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future		770.24700	770.24700		770.65800	770.65800			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future		815.65200	815.65200		815.92000	815.92000			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future		824.12900	824.12900		824.48100	824.48100			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future		832.87300	832.87300		833.30400	833.30400			0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future		841.80700	841.80700		842.39000	842.39000			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future		714.54200	714.54200		713.77100	713.77100			0.00	0.00	0	209.00
ALBI	On 04/02/2021	Index Future		721.96800	721.96800		721.26100	721.26100			0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future		729.62800	729.62800		728.97900	728.97900			0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	737.45500	737.45500		736.92800	736.92800			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	12.02566	71.90008		12.05419	71.75626			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.30707	72.64843		12.33540	72.51031			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.59388	69.64545		12.62210	69.51233			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.89685	70.40121		12.92360	70.27926			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	12.42625	71.14538		12.45478	70.98672			0.00	0.00	0	4,919.00
ES42	On 04/02/2021	Bond Future	12.68854	71.88673		12.71707	71.73359			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	12.96609	68.39249		12.99475	68.24429			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.25156	69.13507		13.27911	68.99779			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	705.80400	705.80400		705.08800	705.08800			0.00	0.00	0	1,017.00
GOVI	On 04/02/2021	GOVI	713.14000	713.14000		712.48600	712.48600			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	720.70600	720.70600		720.11100	720.11100			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	728.43700	728.43700		727.96300	727.96300			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	140.33906	140.33906		140.37405	140.37405			0.00	128,269,900.84	914	3,967.00
I2025	On 04/02/2021	Bond Future	140.33845	140.33845		140.38775	140.38775			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	141.86196	141.86196		141.92473	141.92473			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	141.91705	141.91705		142.00586	142.00586			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	98.74156	98.74156		98.72584	98.72584			0.00	0.00	0	5,004.00
I2029	On 04/02/2021	Bond Future	99.79305	99.79305		99.78708	99.78708			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	99.74735	99.74735		99.75041	99.75041			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	100.85254	100.85254		100.87348	100.87348			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	93.67554	93.67554		93.69821	93.69821			0.00	90,771,598.26	969	10,535.00
I2033	On 04/02/2021	Bond Future	94.67293	94.67293		94.70525	94.70525			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	94.49596	94.49596		94.53727	94.53727			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	95.54291	95.54291		95.60162	95.60162			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	105.30724	105.30724		105.32983	105.32983			0.00	0.00	0	11,074.00
I2038	On 04/02/2021	Bond Future	104.74680	104.74680		104.78010	104.78010			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	105.88414	105.88414		105.92737	105.92737			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	105.35107	105.35107		105.41384	105.41384			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	92.31897	92.31897		92.02697	92.02697			0.00	0.00	0	15,660.00
I2046	On 04/02/2021	Bond Future	93.30232	93.30232		93.01622	93.01622			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	92.54126	92.54126		92.26058	92.26058			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	93.56677	93.56677		93.29962	93.29962			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	94.85449	94.85449		94.87461	94.87461			0.00	0.00	0	14,181.00
I2050	On 04/02/2021	Bond Future	93.99128	93.99128		94.02097	94.02097			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	95.01166	95.01166		95.05041	95.05041			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	94.15406	94.15406		94.21025	94.21025			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	253.51600	253.51600		253.33400	253.33400			0.00	0.00	0	1,258.00
I GOV	On 04/02/2021	Index Future	256.21300	256.21300		256.05400	256.05400			0.00	0.00	0	0.00
I GOV	On 06/05/2021	Index Future	258.99300	258.99300		258.85600	258.85600			0.00	0.00	0	0.00
I GOV	On 05/08/2021	Index Future	261.83200	261.83200		261.73900	261.73900			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	3.45500	96.54500		3.46500	96.53500			0.00	0.00	0	0.00
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	3.45500	96.54500		3.44500	96.55500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.45500	96.54500		3.44500	96.55500			0.00	1,448,385,000.00	60,000	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.45500	96.54500		3.46500	96.53500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.51000	96.49000		3.50000	96.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.68000	96.32000		3.66000	96.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.76500	96.23500		3.76500	96.23500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.03000	95.97000		4.01000	95.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.17500	95.82500		4.13500	95.86500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.47500	95.52500		4.43500	95.56500			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.62465	117.89838		7.62071	117.91897		9.76	0.00	1,178,983.80	10	88,469.00

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R186	On 05/11/2020	Bond Future	6.50	Call	343.13000	0.34313	353.02000	0.35302	343.130	9.52	0.13	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	869.62000	0.86962	886.41000	0.88641	869.620	9.61	0.27	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,830.37000	1.83037	1,853.28000	1.85328	1,830.370	9.76	0.46	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,761.92000	2.76192	2,787.41000	2.78741	2,761.920	9.90	0.59	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,276.82000	3.27682	3,303.01000	3.30301	3,276.820	10.00	0.65	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	4,505.62000	4.50562	4,532.33000	4.53233	4,505.620	10.25	0.75	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	166.78000	0.16678	170.04000	0.17004	166.780	10.38	0.07	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.81786	113.84580	7.81136	113.87823		9.38	0.00	0.00	0	50.00
R186	On 04/02/2021	Bond Future	8.00	Put	2,493.33000	2.49333	2,487.66000	2.48766	2,493.330	9.47	0.44	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			8.02590	115.05525	8.01680	115.09851		8.54	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			8.25244	111.02219	8.23825	111.08631		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			307.47704	307.47704	307.55866	307.55866			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			302.96866	302.96866	303.08150	303.08150			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			306.25824	306.25824	306.40021	306.40021			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			301.72007	301.72007	301.91773	301.91773			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			210.82490	210.82490	210.22298	210.22298			0.00	0.00	0	8,104.00
R202	On 04/02/2021	Bond Future			208.93615	208.93615	208.34856	208.34856			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			211.20461	211.20461	210.62973	210.62973			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			209.33165	209.33165	208.78779	208.78779			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			4.53853	108.46026	4.55989	108.41198		2.30	0.00	0.00	0	34,215.00
R2023	On 04/02/2021	Bond Future			4.58929	109.58849	4.60804	109.55073		2.10	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.63142	106.84501	4.64734	106.81677		1.84	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.67793	108.00389	4.68398	107.99465		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			9.44219	93.44307	9.44389	93.43335		16.60	0.00	2,149,190.61	23	101,028.00
R2030	On 05/11/2020	Bond Future	8.10	Call	481.26000	0.48126	489.70000	0.48970	481.260	16.02	0.14	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	703.44000	0.70344	713.53000	0.71353	703.440	16.02	0.19	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	725.02000	0.72502	735.25000	0.73525	725.020	16.02	0.19	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	931.54000	0.93154	942.81000	0.94281	931.540	16.04	0.24	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,238.26000	1.23826	1,250.62000	1.25062	1,238.260	16.13	0.29	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,454.39000	1.45439	1,467.25000	1.46725	1,454.390	16.20	0.33	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,473.48000	1.47348	1,486.38000	1.48638	1,473.480	16.21	0.33	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	1,823.53000	1.82353	1,836.88000	1.83688	1,823.530	16.31	0.38	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,845.60000	1.84560	1,858.97000	1.85897	1,845.600	16.32	0.39	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,298.08000	2.29808	2,311.56000	2.31156	2,298.080	16.44	0.45	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	2,424.18000	2.42418	2,446.36000	2.44636	2,424.180	16.67	0.43	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.65	Put	2,325.76000	2.32576	2,347.75000	2.34775	2,325.760	16.70	0.42	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.86	Put	1,865.19000	1.86519	1,885.97000	1.88597	1,865.190	16.88	0.36	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	1,622.65000	1.62265	1,642.55000	1.64255	1,622.650	17.01	0.32	0.00	0	5,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,505.22000	1.50522	1,524.61000	1.52461	1,505.220	17.10	0.30	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,072.79000	1.07279	1,089.74000	1.08974	1,072.790	17.50	0.23	0.00	0	8,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	960.41000	0.96041	976.54000	0.97654	960.410	17.64	0.21	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.65423	90.41112	9.65433	90.41056		16.12	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.20	Call	1,107.20000	1.10720	1,115.29000	1.11529	1,107.200	15.57	0.21	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	8.36	Call	1,301.39000	1.30139	1,310.06000	1.31006	1,301.390	15.57	0.24	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	1,314.31000	1.31431	1,323.02000	1.32302	1,314.310	15.57	0.24	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	2,080.21000	2.08021	2,090.42000	2.09042	2,080.210	15.62	0.34	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	2,614.42000	2.61442	2,625.23000	2.62523	2,614.420	15.76	0.40	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	9.20	Call	2,794.82000	2.79482	2,805.77000	2.80577	2,794.820	15.80	0.42	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	10.20	Put	2,678.32000	2.67832	2,689.71000	2.68971	2,678.320	16.46	0.36	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.87813	91.37185	9.87667	91.37966		14.64	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	1,034.83000	1.03483	1,041.81000	1.04181	1,034.830	14.04	0.18	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	6,485.47000	6.48547	6,488.82000	6.48882	6,485.470	14.16	0.60	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	4,377.78000	4.37778	4,382.71000	4.38271	4,377.780	14.59	0.47	0.00	0	700.00
R2030	On 05/08/2021	Bond Future			10.12104	88.35787	10.11633	88.38217		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			10.41408	86.67090	10.40052	86.75126		20.25	0.00	200,729,804.40	2,316	115,007.00
R2032	On 05/11/2020	Bond Future	8.94	Call	524.38000	0.52438	546.53000	0.54653	524.380	19.41	0.14	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	676.65000	0.67665	702.93000	0.70293	676.650	19.41	0.17	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	1,067.21000	1.06721	1,102.30000	1.10230	1,067.210	19.41	0.24	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	1,335.80000	1.33580	1,375.85000	1.37585	1,335.800	19.50	0.29	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	1,880.84000	1.88084	1,873.80000	1.87380	1,880.840	20.78	0.33	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	1,724.67000	1.72467	1,718.91000	1.71891	1,724.670	20.92	0.30	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.64256	87.57327	10.62691	87.66316		18.88	0.00	0.00	0	60.00
R2032	On 04/02/2021	Bond Future	8.79	Call	953.86000	0.95386	977.76000	0.97776	953.860	18.17	0.17	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	1,545.21000	1.54521	1,578.30000	1.57830	1,545.210	18.17	0.25	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	3,998.02000	3.99802	3,971.83000	3.97183	3,998.020	18.93	0.44	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.88014	84.35886	10.86239	84.45762		17.95	0.00	0.00	0	0.00
R2032	On 06/05/2021	Bond Future	10.33	Call	3,636.43000	3.63643	3,688.53000	3.68853	3,636.430	17.44	0.43	0.00	0	736.00
R2032	On 06/05/2021	Bond Future	12.57	Put	1,920.13000	1.92013	1,905.81000	1.90581	1,920.130	19.10	0.23	0.00	0	736.00
R2032	On 05/08/2021	Bond Future			11.13030	85.27426	11.10891	85.38948		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			11.07786	86.08048	11.10202	85.92934		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			11.31700	86.97586		11.34075	86.83197		21.31	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	9,736.28000	9.73628	9,849.95000	9.84995	9,736.280	20.41	0.70	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	5,557.64000	5.55764	5,645.33000	5.64533	5,557.640	20.99	0.51	0.00	0	650.00	
R2035	On 06/05/2021	Bond Future			11.55624	83.42531	11.57967	83.28769		20.29	0.00	0.00	0	0.00	
R2035	On 06/05/2021	Bond Future	10.24	Call	2,502.35000	2.50235	2,469.15000	2.46915	2,502.350	19.41	0.31	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,628.76000	3.62876	3,583.49000	3.58349	3,628.760	19.46	0.40	0.00	0	1,650.00	
R2035	On 06/05/2021	Bond Future	11.32	Put	6,375.78000	6.37578	6,456.39000	6.45639	6,375.780	19.91	0.51	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	11.55	Put	5,673.64000	5.67364	5,748.98000	5.74898	5,673.640	20.11	0.47	0.00	0	1,650.00	
R2035	On 06/05/2021	Bond Future	12.02	Put	4,447.48000	4.44748	4,512.38000	4.51238	4,447.480	20.53	0.39	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	12.77	Put	3,074.04000	3.07404	3,124.37000	3.12437	3,074.040	21.59	0.29	0.00	0	1,650.00	
R2035	On 05/08/2021	Bond Future			11.81131	84.33039	11.83312	84.20640		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			11.37453	81.25482	11.39731	81.11548		24.37	0.00	0.00	0	139,017.00	
R2037	On 04/02/2021	Bond Future			11.60795	77.84580	11.63034	77.71309		23.95	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future	9.65	Call	1,117.75000	1.11775	1,103.28000	1.10328	1,117.750	22.99	0.18	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.35	Put	10,117.68000	10.11768	10,224.17000	10.22417	10,117.680	22.99	0.71	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.48	Call	2,288.95000	2.28895	2,260.09000	2.26009	2,288.950	22.99	0.31	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	10.85	Put	7,732.54000	7.73254	7,828.20000	7.82820	7,732.540	23.08	0.62	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	11.90	Put	4,238.54000	4.23854	4,308.43000	4.30843	4,238.540	24.09	0.41	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	11.97	Call	6,167.15000	6.16715	6,102.63000	6.10263	6,167.150	24.16	0.60	0.00	0	300.00	
R2037	On 04/02/2021	Bond Future	13.73	Put	1,273.50000	1.27350	1,305.32000	1.30532	1,273.500	25.45	0.16	0.00	0	300.00	
R2037	On 06/05/2021	Bond Future			11.85005	78.67327	11.87215	78.54631		21.65	0.00	0.00	0	0.00	
R2037	On 05/08/2021	Bond Future			12.11018	75.27134	12.13073	75.15718		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			11.57938	82.74673	11.61257	82.53448		25.24	0.00	2,234,161.71	27	69,203.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	273.39000	0.27339	266.41000	0.26641	273.390	23.89	0.07	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	402.49000	0.40249	391.98000	0.39198	402.490	23.89	0.10	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	611.51000	0.61151	595.32000	0.59532	611.510	23.89	0.14	0.00	0	2,380.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	848.46000	0.84846	825.94000	0.82594	848.460	23.89	0.18	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.00	Call	2,187.79000	2.18779	2,133.30000	2.13330	2,187.790	24.26	0.36	0.00	0	2,380.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	4,104.08000	4.10408	4,234.83000	4.23483	4,104.080	24.96	0.50	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	3,476.20000	3.47620	3,595.77000	3.59577	3,476.200	25.18	0.45	0.00	0	2,000.00	
R2040	On 04/02/2021	Bond Future			11.81294	79.10301	11.84627	78.89671		24.85	0.00	0.00	0	0.00	
R2040	On 04/02/2021	Bond Future	9.49	Call	805.39000	0.80539	786.16000	0.78616	805.390	23.75	0.13	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	9.57	Call	876.27000	0.87627	855.48000	0.85548	876.270	23.75	0.14	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.07	Call	1,429.74000	1.42974	1,397.25000	1.39725	1,429.740	23.75	0.21	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.24	Call	1,665.13000	1.66513	1,627.91000	1.62791	1,665.130	23.75	0.24	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.57	Put	6,099.13000	6.09913	6,220.92000	6.22092	6,099.130	24.40	0.51	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.74	Put	5,532.89000	5.53289	5,648.08000	5.64808	5,532.890	24.58	0.48	0.00	0	800.00	
R2040	On 06/05/2021	Bond Future			12.05480	79.94390	12.08838	79.74271		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			12.31476	76.30544		12.34742	76.11648		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			11.65892	79.24004		11.69728	78.99634		26.41	0.00	0.00	0	49,380.00
R2044	On 05/11/2020	Bond Future	8.87	Call	66.97000	0.06697		64.89000	0.06489	66.970	25.04	0.02	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	160.41000	0.16041		155.17000	0.15517	160.410	25.04	0.04	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	9.34	Call	176.64000	0.17664		170.84000	0.17084	176.640	25.04	0.05	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	349.48000	0.34948		337.83000	0.33783	349.480	25.04	0.09	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	523.15000	0.52315		505.72000	0.50572	523.150	25.04	0.12	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	564.79000	0.56479		545.99000	0.54599	564.790	25.04	0.13	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	582.15000	0.58215		562.78000	0.56278	582.150	25.04	0.13	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	6,157.97000	6.15797		6,336.69000	6.33669	6,157.970	25.50	0.64	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	5,674.76000	5.67476		5,846.88000	5.84688	5,674.760	25.66	0.61	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	4,832.62000	4.83262		4,991.74000	4.99174	4,832.620	25.96	0.55	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	4,647.26000	4.64726		4,803.24000	4.80324	4,647.260	26.03	0.54	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.88626	75.68497		11.92507	75.44653		25.98	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	890.17000	0.89017		864.49000	0.86449	890.170	24.86	0.15	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	12,692.68000	12.69268		12,886.92000	12.88692	12,692.680	24.86	0.76	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	9,527.56000	9.52756		9,701.08000	9.70108	9,527.560	24.86	0.67	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			12.12144	76.48951		12.16081	76.25558		23.38	0.00	0.00	0	0.00
R2044	On 05/08/2021	Bond Future			12.37413	72.93881		12.41299	72.71605		23.37	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			11.63132	78.04535		11.67632	77.75535		27.03	0.00	6,867,990.80	88	110,599.00
R2048	On 05/11/2020	Bond Future	10.00	Call	553.03000	0.55303		529.11000	0.52911	553.030	25.55	0.13	0.00	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	2,089.37000	2.08937		2,010.92000	2.01092	2,089.370	25.96	0.35	0.00	0	950.00
R2048	On 04/02/2021	Bond Future			11.85769	78.85716		11.90348	78.57218		25.10	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future	10.75	Call	2,434.33000	2.43433		2,358.42000	2.35842	2,434.330	23.98	0.32	0.00	0	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	4,273.74000	4.27374		4,157.73000	4.15773	4,273.740	24.56	0.47	0.00	0	2,590.00
R2048	On 06/05/2021	Bond Future			12.08335	75.28346		12.13005	75.00248		23.88	0.00	0.00	0	0.00
R2048	On 05/08/2021	Bond Future			12.32353	76.10031		12.37011	75.82991		22.45	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			3.38536	102.04055		3.37315	102.04530		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			10.96501	66.00858		10.99274	65.85888		26.08	0.00	0.00	0	26,289.00
R209	On 04/02/2021	Bond Future			11.17115	66.69575		11.19867	66.55118		24.24	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.38355	64.26438		11.41097	64.12426		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	2,557.47000	2.55747	2,517.67000	2.51767	2,557.470	22.35	0.35	0.00	0	2,000.00
R209	On 06/05/2021	Bond Future	11.25	Put	5,365.83000	5.36583	5,443.35000	5.44335	5,365.830	23.04	0.48	0.00	0	2,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	3,253.34000	3.25334	3,309.40000	3.30940	3,253.340	24.31	0.33	0.00	0	2,000.00
R209	On 05/08/2021	Bond Future			11.60498	64.96176	11.63114	64.83177		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			183.27804	183.27804	182.82331	182.82331			0.00	0.00	0	2,243.00
R210	On 04/02/2021	Bond Future			185.22985	185.22985	184.78853	184.78853			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			184.55151	184.55151	184.12228	184.12228			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			186.59640	186.59640	186.19541	186.19541			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			167.06488	167.06488	167.11314	167.11314			0.00	0.00	0	6,967.00
R212	On 04/02/2021	Bond Future			166.56598	166.56598	166.63139	166.63139			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			168.37437	168.37437	168.45579	168.45579			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			167.92903	167.92903	168.04144	168.04144			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			9.93006	82.71609	9.92247	82.75825		19.21	0.00	0.00	0	16,316.00
R213	On 04/02/2021	Bond Future			10.14709	83.57654	10.13762	83.62754		17.87	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.36548	80.93505	10.35417	80.99413		17.01	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.59903	81.81299	10.58433	81.88738		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			11.21985	63.77186	11.24869	63.61403		27.94	0.00	0.00	0	15,786.00
R214	On 04/02/2021	Bond Future			11.42549	64.43523	11.45428	64.28224		25.91	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			11.62980	61.84257	11.65861	61.69376		24.92	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future			11.84592	62.51353	11.87369	62.37431		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 :											1,880,586,630.42	64,347	1 214 819.00	

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:											1,880,586,630.42	64,347	1 214 819.00
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