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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/08/2020

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		90.62000	90.62000			0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future		746.39000	746.39000		746.31500	746.31500			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future		754.14400	754.14400		754.07200	754.07200			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future		762.14400	762.14400		762.07300	762.07300			0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future		770.31900	770.31900		770.24700	770.24700			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future		815.66800	815.66800		815.65200	815.65200			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future		824.14200	824.14200		824.12900	824.12900			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future		832.88400	832.88400		832.87300	832.87300			0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future		841.81800	841.81800		841.80700	841.80700			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future		714.01400	714.01400		714.54200	714.54200			0.00	64,261,260.00	9	209.00
ALBI	On 04/02/2021	Index Future		721.43200	721.43200		721.96800	721.96800			0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future		729.08500	729.08500		729.62800	729.62800			0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	736.90500	736.90500		737.45500	737.45500			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	12.03708	71.84246		12.02566	71.90008			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.31921	72.58920		12.30707	72.64843			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.60665	69.58516		12.59388	69.64545			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.91025	70.34008		12.89685	70.40121			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	12.43815	71.07913		12.42625	71.14538			0.00	0.00	0	4,919.00
ES42	On 04/02/2021	Bond Future	12.70119	71.81876		12.68854	71.88673			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	12.97944	68.32339		12.96609	68.39249			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.26561	69.06500		13.25156	69.13507			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	705.30100	705.30100		705.80400	705.80400			0.00	14,106,020.00	2	1,015.00
GOVI	On 04/02/2021	GOVI	712.62800	712.62800		713.14000	713.14000			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	720.18700	720.18700		720.70600	720.70600			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	727.91200	727.91200		728.43700	728.43700			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	140.33811	140.33811		140.33906	140.33906			0.00	0.00	0	3,967.00
I2025	On 04/02/2021	Bond Future	140.33559	140.33559		140.33845	140.33845			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	141.85837	141.85837		141.86196	141.86196			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	141.91307	141.91307		141.91705	141.91705			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	98.91498	98.91498		98.74156	98.74156			0.00	0.00	0	5,004.00
I2029	On 04/02/2021	Bond Future	99.96697	99.96697		99.79305	99.79305			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	99.92266	99.92266		99.74735	99.74735			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	101.02950	101.02950		100.85254	100.85254			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	94.12744	94.12744		93.67554	93.67554			0.00	0.00	0	10,535.00
I2033	On 04/02/2021	Bond Future	95.12834	95.12834		94.67293	94.67293			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	94.95589	94.95589		94.49596	94.49596			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	96.00766	96.00766		95.54291	95.54291			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	105.25163	105.25163		105.30724	105.30724			0.00	0.00	0	11,074.00
I2038	On 04/02/2021	Bond Future	104.68920	104.68920		104.74680	104.74680			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	105.82534	105.82534		105.88414	105.88414			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	105.29146	105.29146		105.35107	105.35107			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	91.95856	91.95856		92.31897	92.31897			0.00	0.00	0	15,660.00
I2046	On 04/02/2021	Bond Future	92.93667	92.93667		93.30232	93.30232			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	92.17120	92.17120		92.54126	92.54126			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	93.19238	93.19238		93.56677	93.56677			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	94.80471	94.80471		94.85449	94.85449			0.00	0.00	0	14,181.00
I2050	On 04/02/2021	Bond Future	93.93973	93.93973		93.99128	93.99128			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	94.95912	94.95912		95.01166	95.01166			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	94.10077	94.10077		94.15406	94.15406			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	253.73900	253.73900		253.51600	253.51600			0.00	0.00	0	1,258.00
I GOV	On 04/02/2021	Index Future	256.43700	256.43700		256.21300	256.21300			0.00	0.00	0	0.00
I GOV	On 06/05/2021	Index Future	259.21900	259.21900		258.99300	258.99300			0.00	0.00	0	0.00
I GOV	On 05/08/2021	Index Future	262.06000	262.06000		261.83200	261.83200			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.44200	96.55800		3.44500	96.55500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.46500	96.53500		3.45500	96.54500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.46000	96.54000		3.45500	96.54500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.46000	96.54000		3.45500	96.54500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.45500	96.54500		3.45500	96.54500			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.47000	96.53000		3.45500	96.54500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.50500	96.49500		3.51000	96.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.66500	96.33500		3.68000	96.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.76000	96.24000		3.76500	96.23500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.95500	96.04500		4.03000	95.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.13500	95.86500		4.17500	95.82500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.44500	95.55500		4.47500	95.52500			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.61815	117.93235		7.62465	117.89838		8.82	0.00	0.00	0	88,469.00

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	233.86000	0.23386	343.13000	0.34313	233.860	8.54	0.11	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	696.77000	0.69677	869.62000	0.86962	696.770	8.65	0.25	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,629.14000	1.62914	1,830.37000	1.83037	1,629.140	8.82	0.46	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,573.94000	2.57394	2,761.92000	2.76192	2,573.940	8.98	0.60	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,103.65000	3.10365	3,276.82000	3.27682	3,103.650	9.09	0.66	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	4,370.30000	4.37030	4,505.62000	4.50562	4,370.300	9.36	0.78	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	105.35000	0.10535	166.78000	0.16678	105.350	9.49	0.05	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.81129	113.87858	7.81786	113.84580		8.23	0.00	0.00	0	50.00
R186	On 04/02/2021	Bond Future	8.00	Put	2,122.92000	2.12292	2,493.33000	2.49333	2,122.920	8.33	0.43	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			8.01907	115.08772	8.02590	115.05525		7.57	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			8.24524	111.05471	8.25244	111.02219		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			307.63484	307.63484	307.47704	307.47704			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			303.12404	303.12404	302.96866	302.96866			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			306.41374	306.41374	306.25824	306.25824			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			301.87644	301.87644	301.72007	301.72007			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			211.14485	211.14485	210.82490	210.82490			0.00	0.00	0	8,104.00
R202	On 04/02/2021	Bond Future			209.25674	209.25674	208.93615	208.93615			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			211.52742	211.52742	211.20461	211.20461			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			209.65783	209.65783	209.33165	209.33165			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			4.53076	108.47782	4.53853	108.46026		1.81	0.00	3,579,768.06	33	34,248.00
R2023	On 04/02/2021	Bond Future			4.58121	109.60476	4.58929	109.58849		1.87	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.62247	106.86088	4.63142	106.84501		1.78	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.66762	108.01966	4.67793	108.00389		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			9.45596	93.36438	9.44219	93.44307		14.97	0.00	127,909,200.60	1,370	101,944.00
R2030	On 05/11/2020	Bond Future	8.10	Call	308.22000	0.30822	481.26000	0.48126	308.220	14.27	0.11	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	485.33000	0.48533	703.44000	0.70344	485.330	14.27	0.16	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	503.12000	0.50312	725.02000	0.72502	503.120	14.27	0.16	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	678.13000	0.67813	931.54000	0.93154	678.130	14.29	0.20	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	953.80000	0.95380	1,238.26000	1.23826	953.800	14.42	0.26	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,154.14000	1.15414	1,454.39000	1.45439	1,154.140	14.51	0.30	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,171.95000	1.17195	1,473.48000	1.47348	1,171.950	14.51	0.30	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	1,504.80000	1.50480	1,823.53000	1.82353	1,504.800	14.64	0.36	0.00	0	15,414.00	
R2030	On 05/11/2020	Bond Future	9.04	Call	1,525.96000	1.52596	1,845.60000	1.84560	1,525.960	14.65	0.37	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	1,965.84000	1.96584	2,298.08000	2.29808	1,965.840	14.80	0.43	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	2,165.76000	2.16576	2,424.18000	2.42418	2,165.760	15.05	0.43	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.65	Put	2,068.77000	2.06877	2,325.76000	2.32576	2,068.770	15.08	0.42	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	1,619.99000	1.61999	1,865.19000	1.86519	1,619.990	15.28	0.35	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	9.99	Put	1,387.67000	1.38767	1,622.65000	1.62265	1,387.670	15.43	0.31	0.00	0	5,000.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	1,276.80000	1.27680	1,505.22000	1.50522	1,276.800	15.52	0.29	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	877.05000	0.87705	1,072.79000	1.07279	877.050	15.96	0.22	0.00	0	8,000.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	775.47000	0.77547	960.41000	0.96041	775.470	16.11	0.19	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.66885	90.33031	9.65423	90.41112		14.08	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.20	Call	722.65000	0.72265	1,107.20000	1.10720	722.650	13.42	0.17	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	882.45000	0.88245	1,301.39000	1.30139	882.450	13.42	0.20	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	893.27000	0.89327	1,314.31000	1.31431	893.270	13.42	0.20	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,570.68000	1.57068	2,080.21000	2.08021	1,570.680	13.49	0.31	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,078.29000	2.07829	2,614.42000	2.61442	2,078.290	13.66	0.38	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	9.20	Call	2,252.61000	2.25261	2,794.82000	2.79482	2,252.610	13.72	0.40	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	2,235.55000	2.23555	2,678.32000	2.67832	2,235.550	14.45	0.35	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			9.89350	91.28971	9.87813	91.37185		12.95	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	7.97	Call	680.69000	0.68069	1,034.83000	1.03483	680.690	12.29	0.15	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.22	Put	6,020.53000	6.02053	6,485.47000	6.48547	6,020.530	12.44	0.63	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.92	Put	3,889.56000	3.88956	4,377.78000	4.37778	3,889.560	12.90	0.47	0.00	0	700.00	
R2030	On 05/08/2021	Bond Future			10.13719	88.27462	10.12104	88.35787		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			10.38561	86.83974	10.41408	86.67090		18.29	0.00	0.00	0	115,007.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	363.91000	0.36391	524.38000	0.52438	363.910	17.33	0.11	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	491.49000	0.49149	676.65000	0.67665	491.490	17.33	0.14	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	837.56000	0.83756	1,067.21000	1.06721	837.560	17.33	0.22	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	1,088.63000	1.08863	1,335.80000	1.33580	1,088.630	17.43	0.27	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	1,537.95000	1.53795	1,880.84000	1.88084	1,537.950	18.88	0.30	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	1,396.03000	1.39603	1,724.67000	1.72467	1,396.030	19.03	0.28	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.61311	87.74254	10.64256	87.57327		16.54	0.00	0.00	0	60.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	622.59000	0.62259	953.86000	0.95386	622.590	15.71	0.14	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,122.93000	1.12293	1,545.21000	1.54521	1,122.930	15.71	0.22	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	3,362.72000	3.36272	3,998.02000	3.99802	3,362.720	16.60	0.43	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			10.84949	84.52950	10.88014	84.35886		15.92	0.00	0.00	0	0.00	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,120.27000	3.12027	3,636.43000	3.63643	3,120.270	15.37	0.42	0.00	0	736.00	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,462.20000	1.46220	1,920.13000	1.92013	1,462.200	17.10	0.20	0.00	0	736.00	
R2032	On 05/08/2021	Bond Future			11.09833	85.44654	11.13030	85.27426		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			11.10659	85.90080	11.07786	86.08048		20.45	0.00	171,801,600.00	2,000	105,857.00	

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			11.34716	86.79320		11.31700	86.97586		18.54	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	9,283.74000	9.28374		9,736.28000	9.73628	9,283.740	17.51	0.75	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	5,035.69000	5.03569		5,557.64000	5.55764	5,035.690	18.44	0.52	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.58777	83.24019		11.55624	83.42531		17.76	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	1,811.42000	1.81142		2,502.35000	2.50235	1,811.420	16.80	0.27	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call	2,910.72000	2.91072		3,628.76000	3.62876	2,910.720	17.11	0.38	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put	5,812.06000	5.81206		6,375.78000	6.37578	5,812.060	17.60	0.52	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put	5,104.22000	5.10422		5,673.64000	5.67364	5,104.220	17.81	0.48	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put	3,913.40000	3.91340		4,447.48000	4.44748	3,913.400	18.33	0.39	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put	2,519.71000	2.51971		3,074.04000	3.07404	2,519.710	19.09	0.28	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future			11.84428	84.14307		11.81131	84.33039		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			11.38761	81.17477		11.37453	81.25482		21.87	0.00	21,917,187.90	270	139,287.00
R2037	On 04/02/2021	Bond Future			11.62177	77.76385		11.60795	77.84580		20.87	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	680.97000	0.68097		1,117.75000	1.11775	680.970	19.75	0.14	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	9,596.84000	9.59684		10,117.68000	10.11768	9,596.840	19.75	0.75	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	1,659.88000	1.65988		2,288.95000	2.28895	1,659.880	19.75	0.28	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	7,185.12000	7.18512		7,732.54000	7.73254	7,185.120	20.16	0.64	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	3,693.38000	3.69338		4,238.54000	4.23854	3,693.380	21.36	0.41	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	5,551.45000	5.55145		6,167.15000	6.16715	5,551.450	21.46	0.60	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	904.30000	0.90430		1,273.50000	1.27350	904.300	22.46	0.14	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.86454	78.58999		11.85005	78.67327		19.03	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			12.12537	75.18693		12.11018	75.27134		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			11.57693	82.76244		11.57938	82.74673		22.62	0.00	0.00	0	69,203.00
R2040	On 05/11/2020	Bond Future	9.50	Call	143.80000	0.14380		273.39000	0.27339	143.800	21.07	0.05	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	231.13000	0.23113		402.49000	0.40249	231.130	21.07	0.07	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	384.91000	0.38491		611.51000	0.61151	384.910	21.07	0.10	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call	572.24000	0.57224		848.46000	0.84846	572.240	21.07	0.14	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	1,839.55000	1.83955		2,187.79000	2.18779	1,839.550	21.93	0.35	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	3,714.76000	3.71476		4,104.08000	4.10408	3,714.760	22.62	0.50	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	3,096.11000	3.09611		3,476.20000	3.47620	3,096.110	22.88	0.44	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.81057	79.11771		11.81294	79.10301		21.67	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	454.29000	0.45429		805.39000	0.80539	454.290	20.41	0.09	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	505.29000	0.50529		876.27000	0.87627	505.290	20.41	0.10	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	933.07000	0.93307		1,429.74000	1.42974	933.070	20.41	0.17	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,127.51000	1.12751		1,665.13000	1.66513	1,127.510	20.41	0.20	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	5,449.61000	5.44961		6,099.13000	6.09913	5,449.610	21.48	0.52	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	4,883.71000	4.88371		5,532.89000	5.53289	4,883.710	21.66	0.49	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.05240	79.95831		12.05480	79.94390		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			12.31228	76.31982		12.31476	76.30544		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			11.66704	79.18834		11.65892	79.24004		23.68	0.00	7,285,327.28	92	49,334.00
R2044	On 05/11/2020	Bond Future	8.87	Call	24.50000	0.02450		66.97000	0.06697	24.500	22.09	0.01	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	72.76000	0.07276		160.41000	0.16041	72.760	22.09	0.02	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	9.34	Call	82.00000	0.08200		176.64000	0.17664	82.000	22.09	0.03	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	190.45000	0.19045		349.48000	0.34948	190.450	22.09	0.06	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	312.28000	0.31228		523.15000	0.52315	312.280	22.09	0.09	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	342.89000	0.34289		564.79000	0.56479	342.890	22.09	0.09	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	355.79000	0.35579		582.15000	0.58215	355.790	22.09	0.10	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	5,780.08000	5.78008		6,157.97000	6.15797	5,780.080	22.63	0.66	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	5,287.26000	5.28726		5,674.76000	5.67476	5,287.260	22.82	0.63	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	4,434.44000	4.43444		4,832.62000	4.83262	4,434.440	23.17	0.57	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	4,248.03000	4.24803		4,647.26000	4.64726	4,248.030	23.25	0.55	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.89493	75.63159		11.88626	75.68497		22.66	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	508.20000	0.50820		890.17000	0.89017	508.200	21.37	0.10	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	12,199.34000	12.19934		12,692.68000	12.69268	12,199.340	21.37	0.81	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,912.89000	8.91289		9,527.56000	9.52756	8,912.890	21.37	0.70	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			12.13056	76.43520		12.12144	76.48951		20.49	0.00	0.00	0	0.00
R2044	On 05/08/2021	Bond Future			12.38373	72.88367		12.37413	72.93881		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			11.66052	77.85694		11.63132	78.04535		24.25	0.00	0.00	0	110,599.00
R2048	On 05/11/2020	Bond Future	10.00	Call	321.95000	0.32195		553.03000	0.55303	321.950	22.55	0.09	0.00	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	1,618.46000	1.61846		2,089.37000	2.08937	1,618.460	23.02	0.32	0.00	0	950.00
R2048	On 04/02/2021	Bond Future			11.88841	78.66575		11.85769	78.85716		21.94	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future	10.75	Call	1,747.13000	1.74713		2,434.33000	2.43433	1,747.130	20.65	0.28	0.00	0	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	3,554.99000	3.55499		4,273.74000	4.27374	3,554.990	21.66	0.45	0.00	0	2,590.00
R2048	On 06/05/2021	Bond Future			12.11554	75.08957		12.08335	75.28346		20.94	0.00	0.00	0	0.00
R2048	On 05/08/2021	Bond Future			12.35730	75.90409		12.32353	76.10031		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			3.35260	102.05329		3.38536	102.04055		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			10.97864	65.93494		10.96501	66.00858		23.40	0.00	12,000,159.08	182	26,167.00
R209	On 04/02/2021	Bond Future			11.18548	66.62042		11.17115	66.69575		21.09	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.39851	64.18787		11.38355	64.26438		20.46	0.00	30,810,177.60	480	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	1,954.21000	1.95421	2,557.47000	2.55747	1,954.210	19.45	0.31	40,097,320.57	2,000	3,000.00
R209	On 06/05/2021	Bond Future	11.25	Put	4,781.91000	4.78191	5,365.83000	5.36583	4,781.910	20.21	0.49	31,612,978.55	1,000	3,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,722.79000	2.72279	3,253.34000	3.25334	2,722.790	21.52	0.32	41,429,202.19	2,000	3,000.00
R209	On 05/08/2021	Bond Future			11.62057	64.88425	11.60498	64.96176		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			183.91847	183.91847	183.27804	183.27804			0.00	0.00	0	2,243.00
R210	On 04/02/2021	Bond Future			185.87456	185.87456	185.22985	185.22985			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			185.20217	185.20217	184.55151	184.55151			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			187.25387	187.25387	186.59640	186.59640			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			166.93917	166.93917	167.06488	167.06488			0.00	0.00	0	6,967.00
R212	On 04/02/2021	Bond Future			166.43671	166.43671	166.56598	166.56598			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			168.24283	168.24283	168.37437	168.37437			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			167.79562	167.79562	167.92903	167.92903			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			9.91803	82.78293	9.93006	82.71609		17.34	0.00	0.00	0	16,316.00
R213	On 04/02/2021	Bond Future			10.13476	83.64295	10.14709	83.57654		15.61	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.35273	81.00166	10.36548	80.93505		15.04	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.58576	81.88014	10.59903	81.81299		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			11.23401	63.69429	11.21985	63.77186		25.11	0.00	0.00	0	15,786.00
R214	On 04/02/2021	Bond Future			11.44039	64.35598	11.42549	64.43523		22.57	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			11.64535	61.76218	11.62980	61.84257		21.92	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future			11.86215	62.43210	11.84592	62.51353		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 :											566,810,201.83	9,438	1 221 348.00	

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:											566,810,201.83	9,438	1 221 348.00
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