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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/09/2020

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
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	90.45000	90.45000		90.37000	90.37000			0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	758.94600	758.94600		759.32000	759.32000			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	766.63400	766.63400		767.01500	767.01500			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	774.82300	774.82300		775.21000	775.21000			0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	783.12300	783.12300		783.51500	783.51500			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	825.45600	825.45600		822.23700	822.23700			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	833.81700	833.81700		830.56900	830.56900			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	842.72400	842.72400		839.44400	839.44400			0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	851.75200	851.75200		848.43700	848.43700			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	724.31400	724.31400		721.50000	721.50000			0.00	0.00	0	226.00
ALBI	On 04/02/2021	Index Future	731.65100	731.65100		728.81200	728.81200			0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	739.46700	739.46700		736.59900	736.59900			0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	747.38800	747.38800		744.49000	744.49000			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	11.80417	73.03103		11.89921	72.54259			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.07981	73.77083		12.17902	73.27768			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.35555	70.78463		12.45909	70.28642			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.64789	71.55149		12.75614	71.04791			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	12.23401	72.23050		12.32920	71.68966			0.00	0.00	0	4,789.00
ES42	On 04/02/2021	Bond Future	12.49109	72.96269		12.59065	72.41662			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	12.75812	69.48474		12.86246	68.93301			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.03373	70.23791		13.14311	69.68024			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	715.44200	715.44200		712.75600	712.75600			0.00	0.00	0	1,008.00
GOVI	On 04/02/2021	GOVI	722.68900	722.68900		719.97800	719.97800			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	730.40900	730.40900		727.67100	727.67100			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	738.23300	738.23300		735.46700	735.46700			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	144.17379	144.17379		144.27208	144.27208			0.00	0.00	0	3,891.00
I2025	On 04/02/2021	Bond Future	144.16081	144.16081		144.26071	144.26071			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	145.73605	145.73605		145.83737	145.83737			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	145.81766	145.81766		145.92023	145.92023			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	102.08987	102.08987		102.54607	102.54607			0.00	0.00	0	5,004.00
I2029	On 04/02/2021	Bond Future	103.14916	103.14916		103.61051	103.61051			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	103.13644	103.13644		103.60304	103.60304			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	104.27765	104.27765		104.74954	104.74954			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	95.79155	95.79155		95.77335	95.77335			0.00	2,490,580.30	26	10,329.00
I2033	On 04/02/2021	Bond Future	96.78555	96.78555		96.76751	96.76751			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	96.62689	96.62689		96.60891	96.60891			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	97.69603	97.69603		97.67802	97.67802			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	106.74633	106.74633		106.86920	106.86920			0.00	0.00	0	11,137.00
I2038	On 04/02/2021	Bond Future	106.15639	106.15639		106.28092	106.28092			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	107.31652	107.31652		107.44259	107.44259			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	106.78173	106.78173		106.90940	106.90940			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	95.15262	95.15262		95.05347	95.05347			0.00	0.00	0	16,197.00
I2046	On 04/02/2021	Bond Future	96.13991	96.13991		96.04011	96.04011			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	95.39953	95.39953		95.29886	95.29886			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	96.45531	96.45531		96.35360	96.35360			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	97.25914	97.25914		97.32954	97.32954			0.00	7,002,658.08	72	13,890.00
I2050	On 04/02/2021	Bond Future	96.37749	96.37749		96.44908	96.44908			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	97.43076	97.43076		97.50345	97.50345			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	96.58051	96.58051		96.65390	96.65390			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	259.15100	259.15100		259.25300	259.25300			0.00	0.00	0	1,203.00
IGOV	On 04/02/2021	Index Future	261.84000	261.84000		261.94400	261.94400			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future	264.70000	264.70000		264.80600	264.80600			0.00	0.00	0	0.00
IGOV	On 05/08/2021	Index Future	267.59800	267.59800		267.70600	267.70600			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.38500	96.61500		3.27500	96.72500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.38000	96.62000		3.26000	96.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.34500	96.65500		3.24000	96.76000			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.37000	96.63000		3.25000	96.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.39000	96.61000		3.28000	96.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.41000	96.59000		3.30500	96.69500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.50500	96.49500		3.39500	96.60500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.63500	96.36500		3.51000	96.49000			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.78000	96.22000		3.71000	96.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.94000	96.06000		3.86500	96.13500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.15000	95.85000		4.10000	95.90000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.43000	95.57000		4.40000	95.60000			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.24608	119.89877		7.23258	119.97092		7.95	0.00	8,752,610.21	73	90,986.00

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R186	On 05/11/2020	Bond Future	6.50	Call	193.97000	0.19397		209.72000	0.20972	193.970	7.64	0.12	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	822.53000	0.82253		861.75000	0.86175	822.530	7.86	0.36	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	2,180.99000	2.18099		2,241.65000	2.24165	2,180.990	8.07	0.65	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	3,504.74000	3.50474		3,573.33000	3.57333	3,504.740	8.32	0.81	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	4,201.69000	4.20169		4,272.25000	4.27225	4,201.690	8.45	0.86	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	5,765.38000	5.76538		5,837.79000	5.83779	5,765.380	8.66	0.94	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	2.87000	0.00287		2.99000	0.00299	2.870	8.66	0.00	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.42360	115.83458		7.40923	115.90790		7.96	0.00	0.00	0	0.00
R186	On 04/02/2021	Bond Future	8.00	Put	1,147.34000	1.14734		1,132.74000	1.13274	1,147.340	8.18	0.30	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.60609	117.07319		7.59079	117.14760		7.14	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.80649	113.06007		7.79021	113.13536		7.23	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			314.99982	314.99982		314.86928	314.86928			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			310.41312	310.41312		310.28235	310.28235			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			313.80542	313.80542		313.67403	313.67403			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			309.27125	309.27125		309.13865	309.13865			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			214.52630	214.52630		214.59497	214.59497			0.00	0.00	0	7,870.00
R202	On 04/02/2021	Bond Future			212.57994	212.57994		212.65011	212.65011			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			214.90294	214.90294		214.97450	214.97450			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			213.02798	213.02798		213.10051	213.10051			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
R203	On 05/11/2020	Bond Future			4.60712	108.30535		4.47496	108.60408		1.88	0.00	0.00	0	34,442.00
R203	On 04/02/2021	Bond Future			4.68175	109.40248		4.53167	109.70462		1.93	0.00	0.00	0	0.00
R203	On 06/05/2021	Bond Future			4.73329	106.66451		4.56092	106.97016		1.80	0.00	0.00	0	0.00
R203	On 05/08/2021	Bond Future			4.79856	107.81970		4.59632	108.12876		1.59	0.00	0.00	0	0.00
R203	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			9.27068	94.43071		9.32412	94.12149		14.06	0.00	39,566,467.49	419	92,820.00
R2030	On 05/11/2020	Bond Future	8.10	Call	138.37000	0.13837		123.82000	0.12382	138.370	13.22	0.07	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	273.45000	0.27345		246.33000	0.24633	273.450	13.29	0.12	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	288.94000	0.28894		260.46000	0.26046	288.940	13.30	0.13	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	450.48000	0.45048		408.53000	0.40853	450.480	13.43	0.18	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	721.26000	0.72126		659.01000	0.65901	721.260	13.62	0.26	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	928.83000	0.92883		852.37000	0.85237	928.830	13.73	0.31	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	947.72000	0.94772		870.02000	0.87002	947.720	13.74	0.32	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	1,308.23000	1.30823	1,208.20000	1.20820	1,308.230	13.89	0.40	0.00	0	15,414.00	
R2030	On 05/11/2020	Bond Future	9.04	Call	1,331.52000	1.33152	1,230.12000	1.23012	1,331.520	13.90	0.40	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	1,824.99000	1.82499	1,696.67000	1.69667	1,824.990	14.05	0.49	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.49	Put	1,389.27000	1.38927	1,532.57000	1.53257	1,389.270	14.26	0.39	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.60	Put	1,167.02000	1.16702	1,295.12000	1.29512	1,167.020	14.40	0.34	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	1,148.42000	1.14842	1,275.16000	1.27516	1,148.420	14.41	0.34	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.65	Put	1,076.28000	1.07628	1,197.70000	1.19770	1,076.280	14.46	0.32	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	758.88000	0.75888	854.32000	0.85432	758.880	14.75	0.24	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	9.99	Put	607.15000	0.60715	688.41000	0.68841	607.150	14.95	0.20	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	537.50000	0.53750	611.79000	0.61179	537.500	15.05	0.18	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	295.98000	0.29598	343.48000	0.34348	295.980	15.35	0.11	0.00	0	8,000.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	236.37000	0.23637	276.45000	0.27645	236.370	15.35	0.09	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.47966	91.38336	9.53542	91.07134		13.94	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.20	Call	698.62000	0.69862	651.45000	0.65145	698.620	13.31	0.18	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	869.21000	0.86921	812.55000	0.81255	869.210	13.31	0.21	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	880.83000	0.88083	823.54000	0.82354	880.830	13.31	0.21	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,650.63000	1.65063	1,556.89000	1.55689	1,650.630	13.53	0.34	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,209.81000	2.20981	2,093.87000	2.09387	2,209.810	13.70	0.41	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	9.20	Call	2,402.47000	2.40247	2,279.50000	2.27950	2,402.470	13.76	0.44	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	1,632.41000	1.63241	1,737.71000	1.73771	1,632.410	14.59	0.30	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			9.69449	92.36086	9.75271	92.04578		12.67	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	7.97	Call	664.08000	0.66408	622.00000	0.62200	664.080	12.00	0.15	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.22	Put	5,120.33000	5.12033	5,316.96000	5.31696	5,120.330	12.32	0.59	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.92	Put	3,144.78000	3.14478	3,289.78000	3.28978	3,144.780	12.78	0.43	0.00	0	700.00	
R2030	On 05/08/2021	Bond Future			9.92893	89.35610	9.98991	89.03766		12.73	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			10.20797	87.90361	10.28192	87.45855		17.24	0.00	20,393,637.52	232	120,882.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	157.29000	0.15729	134.77000	0.13477	157.290	16.08	0.07	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	245.35000	0.24535	211.61000	0.21161	245.350	16.08	0.10	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	547.54000	0.54754	479.84000	0.47984	547.540	16.29	0.19	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	794.44000	0.79444	702.63000	0.70263	794.440	16.50	0.26	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	702.83000	0.70283	816.90000	0.81690	702.830	18.35	0.20	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	611.23000	0.61123	713.94000	0.71394	611.230	18.52	0.18	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.43195	88.79407	10.50898	88.34478		16.40	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	566.34000	0.56634	514.00000	0.51400	566.340	15.59	0.14	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,085.26000	1.08526	994.94000	0.99494	1,085.260	15.59	0.23	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	2,605.48000	2.60548	2,794.31000	2.79431	2,605.480	16.68	0.38	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			10.65942	85.59843	10.73972	85.14456		15.58	0.00	0.00	0	0.00	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,304.05000	3.30405	3,111.54000	3.11154	3,304.050	15.24	0.45	0.00	0	736.00	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,024.28000	1.02428	1,105.47000	1.10547	1,024.280	16.76	0.16	0.00	0	736.00	
R2032	On 05/08/2021	Bond Future			10.90012	86.52574	10.98394	86.06703		14.88	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	

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 05/11/2020	Bond Future	10.92939	87.01813		11.02398	86.41898		19.52	0.00	0.00	0	106,261.00	
R2035	On 04/02/2021	Bond Future	11.16597	87.89958		11.26459	87.29470		18.59	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	8,172.55000	8.17255	8,632.49000	8.63249	8,172.550	17.57	0.73	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	4,097.56000	4.09756	4,411.49000	4.41149	4,097.560	18.49	0.48	0.00	0	650.00
R2035	On 06/05/2021	Bond Future	11.39783	84.36480		11.50057	83.75367		17.67	0.00	0.00	0	0.00	
R2035	On 06/05/2021	Bond Future	10.24	Call	1,872.59000	1.87259	1,711.18000	1.71118	1,872.590	16.70	0.29	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call	3,057.44000	3.05744	2,826.35000	2.82635	3,057.440	17.01	0.40	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put	4,933.32000	4.93332	5,247.99000	5.24799	4,933.320	17.50	0.49	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put	4,276.51000	4.27651	4,562.78000	4.56278	4,276.510	17.72	0.44	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put	3,188.41000	3.18841	3,420.74000	3.42074	3,188.410	18.24	0.35	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put	1,956.56000	1.95656	2,117.20000	2.11720	1,956.560	19.00	0.24	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future	11.64613	85.27868		11.75339	84.66104		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	11.19619	82.35889		11.29581	81.73926		20.80	0.00	0.00	0	138,919.00	
R2037	On 04/02/2021	Bond Future	11.42573	78.93898		11.52953	78.31339		20.86	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future	9.65	Call	635.51000	0.63551	561.24000	0.56124	635.510	19.76	0.14	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	8,420.49000	8.42049	8,897.81000	8.89781	8,420.490	19.76	0.74	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	1,674.79000	1.67479	1,509.61000	1.50961	1,674.790	19.76	0.29	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	6,080.12000	6.08012	6,486.34000	6.48634	6,080.120	20.16	0.62	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	2,838.20000	2.83820	3,089.26000	3.08926	2,838.200	21.34	0.37	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	5,889.89000	5.88989	5,506.09000	5.50609	5,889.890	21.45	0.65	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	546.44000	0.54644	619.12000	0.61912	546.440	22.42	0.10	0.00	0	300.00
R2037	On 06/05/2021	Bond Future	11.65912	79.78370		11.76728	79.15163		18.84	0.00	0.00	0	0.00	
R2037	On 05/08/2021	Bond Future	11.91088	76.39248		12.02388	75.75368		18.90	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	11.36522	84.13856		11.44952	83.58605		21.57	0.00	1,851,048.32	22	72,504.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	40.20000	0.04020	33.36000	0.03336	40.200	19.75	0.02	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	82.35000	0.08235	68.91000	0.06891	82.350	19.75	0.04	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	175.37000	0.17537	148.31000	0.14831	175.370	19.75	0.07	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call	311.76000	0.31176	266.18000	0.26618	311.760	19.75	0.11	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	1,540.48000	1.54048	1,370.55000	1.37055	1,540.480	20.75	0.37	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	2,221.34000	2.22134	2,495.47000	2.49547	2,221.340	21.57	0.43	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,712.17000	1.71217	1,944.42000	1.94442	1,712.170	21.86	0.36	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future	11.59304	80.48643		11.68096	79.92861		21.68	0.00	0.00	0	0.00	
R2040	On 04/02/2021	Bond Future	9.49	Call	415.92000	0.41592	372.46000	0.37246	415.920	20.41	0.09	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	467.64000	0.46764	419.47000	0.41947	467.640	20.41	0.10	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	914.98000	0.91498	829.32000	0.82932	914.980	20.41	0.18	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,123.66000	1.12366	1,021.98000	1.02198	1,123.660	20.41	0.21	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	4,347.52000	4.34752	4,635.61000	4.63561	4,347.520	21.49	0.48	0.00	0	500.00

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 04/02/2021	Bond Future	11.74	Put	3,832.59000	3.83259	4,098.34000	4.09834	3,832.590	21.67	0.44	0.00	0	800.00	
R2040	On 06/05/2021	Bond Future			11.82437	81.34778	11.91606	80.78424		19.49	0.00	0.00	0	0.00	
R2040	On 05/08/2021	Bond Future			12.07388	77.72317	12.16978	77.15361		19.45	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			11.41615	80.81380	11.51063	80.19480		22.59	0.00	0.00	0	47,319.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	2.93000	0.00293	2.30000	0.00230	2.930	20.71	0.00	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	15.92000	0.01592	12.68000	0.01268	15.920	20.71	0.01	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	19.12000	0.01912	15.27000	0.01527	19.120	20.71	0.01	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	68.35000	0.06835	55.49000	0.05549	68.350	20.71	0.03	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	141.80000	0.14180	116.52000	0.11652	141.800	20.71	0.06	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	162.51000	0.16251	133.87000	0.13387	162.510	20.71	0.06	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	171.46000	0.17146	141.39000	0.14139	171.460	20.71	0.07	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	3,999.64000	3.99964	4,423.39000	4.42339	3,999.640	21.86	0.63	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	3,541.83000	3.54183	3,939.26000	3.93926	3,541.830	22.07	0.58	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,772.47000	2.77247	3,118.81000	3.11881	2,772.470	22.42	0.50	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	2,608.92000	2.60892	2,943.10000	2.94310	2,608.920	22.49	0.48	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			11.63619	77.25310	11.73480	76.62810		22.70	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	497.72000	0.49772	440.46000	0.44046	497.720	21.38	0.11	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	10,624.34000	10.62434	11,133.77000	11.13377	10,624.340	21.38	0.79	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	7,467.95000	7.46795	7,906.18000	7.90618	7,467.950	21.51	0.67	0.00	0	265.00	
R2044	On 06/05/2021	Bond Future			11.85937	78.07984	11.96228	77.44839		20.38	0.00	0.00	0	0.00	
R2044	On 05/08/2021	Bond Future			12.09992	74.54500	12.20763	73.90683		20.35	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			11.38484	79.66970	11.46911	79.10742		23.19	0.00	0.00	0	112,159.00	
R2048	On 05/11/2020	Bond Future	10.00	Call	159.39000	0.15939	134.43000	0.13443	159.390	21.16	0.06	0.00	0	950.00	
R2048	On 05/11/2020	Bond Future	11.00	Call	1,517.81000	1.51781	1,348.78000	1.34878	1,517.810	22.29	0.36	0.00	0	950.00	
R2048	On 04/02/2021	Bond Future			11.60330	80.47671	11.69135	79.90908		22.02	0.00	0.00	0	0.00	
R2048	On 04/02/2021	Bond Future	10.75	Call	1,941.04000	1.94104	1,781.85000	1.78185	1,941.040	20.70	0.31	0.00	0	2,590.00	
R2048	On 04/02/2021	Bond Future	11.50	Call	4,008.09000	4.00809	3,744.31000	3.74431	4,008.090	21.74	0.50	0.00	0	2,590.00	
R2048	On 06/05/2021	Bond Future			11.81671	76.92571	11.90862	76.35223		20.87	0.00	0.00	0	0.00	
R2048	On 05/08/2021	Bond Future			12.04456	77.75905	12.14074	77.17945		19.62	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			3.47092	102.00727	3.58382	101.96338		0.19	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			10.76694	67.09259	10.86092	66.57500		22.01	0.00	0.00	0	28,041.00	

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 04/02/2021	Bond Future			10.96903	67.77222		11.06655	67.24960		21.14	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.17279	65.35664		11.27402	64.82864		20.14	0.00	0.00	0	2,175.00
R209	On 06/05/2021	Bond Future	10.25	Call	2,049.33000	2.04933		1,883.98000	1.88398	2,049.330	19.10	0.34	0.00	0	4,250.00
R209	On 06/05/2021	Bond Future	11.25	Put	3,961.64000	3.96164		4,214.93000	4.21493	3,961.640	20.14	0.45	0.00	0	5,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,162.08000	2.16208		2,323.46000	2.32346	2,162.080	21.68	0.28	0.00	0	5,000.00
R209	On 05/08/2021	Bond Future			11.38615	66.06469		11.49135	65.53098		19.47	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			189.74007	189.74007		189.82344	189.82344			0.00	0.00	0	2,243.00
R210	On 04/02/2021	Bond Future			191.70884	191.70884		191.79377	191.79377			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			191.08865	191.08865		191.17502	191.17502			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			193.20329	193.20329		193.29066	193.29066			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			169.52902	169.52902		169.58160	169.58160			0.00	0.00	0	6,967.00
R212	On 04/02/2021	Bond Future			168.98895	168.98895		169.04266	169.04266			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			170.83566	170.83566		170.89041	170.89041			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			170.39332	170.39332		170.44882	170.44882			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			9.73251	83.82286		9.80126	83.43545		16.25	0.00	0.00	0	16,453.00
R213	On 04/02/2021	Bond Future			9.94539	84.67195		10.01698	84.28093		15.53	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.15430	82.04788		10.22881	81.65293		14.72	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.37893	82.93655		10.45666	82.53737		14.21	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			11.05185	64.70424		11.14596	64.17920		23.70	0.00	0.00	0	19,028.00
R214	On 04/02/2021	Bond Future			11.25395	65.35968		11.35181	64.82957		22.66	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			11.45065	62.78133		11.55231	62.24576		21.64	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future			11.65959	63.46141		11.76542	62.92008		20.85	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



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
<b>Total for Derivatives :</b>											80,057,001.92	844	1 267 458.00
<b>Grand Total:</b>											80,057,001.92	844	1 267 458.00