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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/08/2020

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
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.58000	90.58000	90.55000	90.55000					0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	749.98300	749.98300	749.17100	749.17100					0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	757.69500	757.69500	756.93700	756.93700					0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	765.72500	765.72500	764.96000	764.96000					0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	773.93100	773.93100	773.16100	773.16100					0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	817.91900	817.91900	815.59400	815.59400					0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	826.33000	826.33000	824.04900	824.04900					0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	835.08800	835.08800	832.78300	832.78300					0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	844.03700	844.03700	841.71200	841.71200					0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	716.20000	716.20000	713.77100	713.77100					0.00	0.00	0	209.00
ALBI	On 04/02/2021	Index Future	723.56500	723.56500	721.17000	721.17000					0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	731.23400	731.23400	728.81400	728.81400					0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	739.07000	739.07000		736.62800	736.62800			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	12.01388	71.95958		12.07434	71.65494			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.29643	72.70041		12.35836	72.39866			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.58294	69.69715		12.64763	69.39222			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.88556	70.45277		12.95317	70.14483			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	12.44145	71.06077		12.50196	70.72569			0.00	0.00	0	4,919.00
ES42	On 04/02/2021	Bond Future	12.70598	71.79305		12.76820	71.46059			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	12.98455	68.29697		13.04983	67.96104			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.27106	69.03785		13.33950	68.69857			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	707.59200	707.59200		705.19800	705.19800			0.00	7,075,920.00	1	1,012.00
GOVI	On 04/02/2021	GOVI	714.86800	714.86800		712.50800	712.50800			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	722.44400	722.44400		720.06000	720.06000			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	730.18700	730.18700		727.78000	727.78000			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	141.16265	141.16265		140.74764	140.74764			0.00	23,997,650.50	170	4,124.00
I2025	On 04/02/2021	Bond Future	141.15522	141.15522		140.74756	140.74756			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	142.68602	142.68602		142.27409	142.27409			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	142.74885	142.74885		142.33306	142.33306			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	100.54358	100.54358		100.01543	100.01543			0.00	0.00	0	5,004.00
I2029	On 04/02/2021	Bond Future	101.60311	101.60311		101.07778	101.07778			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	101.57596	101.57596		101.04499	101.04499			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	102.70039	102.70039		102.16402	102.16402			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	95.07406	95.07406		94.58114	94.58114			0.00	0.00	0	10,622.00
I2033	On 04/02/2021	Bond Future	96.07586	96.07586		95.58559	95.58559			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	95.91309	95.91309		95.41759	95.41759			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	96.97479	96.97479		96.47424	96.47424			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	105.53494	105.53494		105.55074	105.55074			0.00	0.00	0	11,099.00
I2038	On 04/02/2021	Bond Future	104.96524	104.96524		104.99004	104.99004			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	106.10381	106.10381		106.12891	106.12891			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	105.57226	105.57226		105.59808	105.59808			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future	93.62445	93.62445		93.63871	93.63871			0.00	0.00	0	16,197.00
I2046	On 04/02/2021	Bond Future	94.61115	94.61115		94.63341	94.63341			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	93.86322	93.86322		93.88579	93.88579			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	94.90242	94.90242		94.92564	94.92564			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future	95.61053	95.61053		95.10152	95.10152			0.00	0.00	0	14,156.00
I2050	On 04/02/2021	Bond Future	94.74480	94.74480		94.23835	94.23835			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	95.77237	95.77237		95.26057	95.26057			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	94.92239	94.92239		94.40535	94.40535			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	255.43100	255.43100		254.91200	254.91200			0.00	0.00	0	1,258.00
I GOV	On 04/02/2021	Index Future	258.12000	258.12000		257.61600	257.61600			0.00	0.00	0	0.00
I GOV	On 06/05/2021	Index Future	260.91800	260.91800		260.40900	260.40900			0.00	0.00	0	0.00
I GOV	On 05/08/2021	Index Future	263.77600	263.77600		263.26200	263.26200			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.44500	96.55500		3.44500	96.55500			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.47500	96.52500		3.45500	96.54500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.48000	96.52000		3.46000	96.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.48000	96.52000		3.45000	96.55000			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.48000	96.52000		3.45000	96.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.49000	96.51000		3.46000	96.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.49500	96.50500		3.46500	96.53500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.58500	96.41500		3.53500	96.46500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.73000	96.27000		3.68000	96.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.89000	96.11000		3.85000	96.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.05500	95.94500		4.01500	95.98500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.27000	95.73000		4.21000	95.79000			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.51472	118.47473		7.53837	118.35042		8.82	0.00	18,837,482.07	159	90,933.00

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	260.02000	0.26002	251.52000	0.25152	260.020	8.54	0.12	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	780.44000	0.78044	756.45000	0.75645	780.440	8.65	0.28	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,813.53000	1.81353	1,764.69000	1.76469	1,813.530	8.82	0.50	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,839.88000	2.83988	2,772.13000	2.77213	2,839.880	8.98	0.65	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,407.03000	3.40703	3,330.88000	3.33088	3,407.030	9.09	0.71	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	4,745.01000	4.74501	4,653.39000	4.65339	4,745.010	9.36	0.82	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	65.83000	0.06583	72.75000	0.07275	65.830	9.49	0.03	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.70410	114.41514	7.72718	114.29933		8.23	0.00	0.00	0	50.00
R186	On 04/02/2021	Bond Future	8.00	Put	1,855.60000	1.85560	1,909.55000	1.90955	1,855.600	8.33	0.40	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.90550	115.62932	7.92997	115.51234		7.57	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			8.12465	111.60134	8.15056	111.48360		7.62	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			308.92331	308.92331	308.06621	308.06621			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			304.39646	304.39646	303.55589	303.55589			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			307.69808	307.69808	306.84867	306.84867			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			303.17295	303.17295	302.31550	302.31550			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			212.73662	212.73662	212.76928	212.76928			0.00	0.00	0	8,104.00
R202	On 04/02/2021	Bond Future			210.84488	210.84488	210.89557	210.89557			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			213.13165	213.13165	213.18298	213.18298			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			211.27813	211.27813	211.33092	211.33092			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			4.48262	108.58674	4.51754	108.50772		1.81	0.00	16,939,531.44	156	34,404.00
R2023	On 04/02/2021	Bond Future			4.53185	109.70426	4.56695	109.63349		1.87	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.56620	106.96078	4.60644	106.88933		1.78	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.60213	108.11986	4.64900	108.04813		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			9.43067	93.50898	9.47485	93.25657		14.97	0.00	14,493,891.90	155	102,381.00
R2030	On 05/11/2020	Bond Future	8.10	Call	279.51000	0.27951	261.67000	0.26167	279.510	14.27	0.10	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	450.32000	0.45032	422.71000	0.42271	450.320	14.27	0.15	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	467.65000	0.46765	439.08000	0.43908	467.650	14.27	0.16	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	639.22000	0.63922	601.51000	0.60151	639.220	14.29	0.20	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	912.14000	0.91214	861.23000	0.86123	912.140	14.42	0.26	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,112.06000	1.11206	1,052.18000	1.05218	1,112.060	14.51	0.30	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,129.89000	1.12989	1,069.23000	1.06923	1,129.890	14.51	0.30	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	1,464.21000	1.46421	1,389.68000	1.38968	1,464.210	14.64	0.36	0.00	0	15,414.00	
R2030	On 05/11/2020	Bond Future	9.04	Call	1,485.54000	1.48554	1,410.16000	1.41016	1,485.540	14.65	0.37	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	1,930.15000	1.93015	1,838.08000	1.83808	1,930.150	14.80	0.44	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	2,003.92000	2.00392	2,129.39000	2.12939	2,003.920	15.05	0.42	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.65	Put	1,909.44000	1.90944	2,031.27000	2.03127	1,909.440	15.08	0.41	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	1,474.91000	1.47491	1,578.20000	1.57820	1,474.910	15.28	0.34	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	9.99	Put	1,252.06000	1.25206	1,344.59000	1.34459	1,252.060	15.43	0.30	0.00	0	5,000.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	1,146.32000	1.14632	1,233.36000	1.23336	1,146.320	15.52	0.28	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	769.43000	0.76943	834.75000	0.83475	769.430	15.96	0.20	0.00	0	8,000.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	675.03000	0.67503	734.27000	0.73427	675.030	16.11	0.18	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.64407	90.46733	9.68881	90.22013		14.08	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.20	Call	708.53000	0.70853	673.51000	0.67351	708.530	13.42	0.17	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	868.46000	0.86846	826.84000	0.82684	868.460	13.42	0.20	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	879.30000	0.87930	837.24000	0.83724	879.300	13.42	0.20	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,560.76000	1.56076	1,493.70000	1.49370	1,560.760	13.49	0.31	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,072.82000	2.07282	1,989.97000	1.98997	2,072.820	13.66	0.38	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	9.20	Call	2,248.90000	2.24890	2,161.01000	2.16101	2,248.900	13.72	0.40	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	2,128.84000	2.12884	2,225.37000	2.22537	2,128.840	14.45	0.35	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			9.86770	91.42764	9.91447	91.17781		12.95	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	7.97	Call	675.65000	0.67565	643.94000	0.64394	675.650	12.29	0.15	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.22	Put	5,892.04000	5.89204	6,056.15000	6.05615	5,892.040	12.44	0.62	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.92	Put	3,778.82000	3.77882	3,904.50000	3.90450	3,778.820	12.90	0.47	0.00	0	700.00	
R2030	On 05/08/2021	Bond Future			10.11028	88.41340	10.15921	88.16127		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			10.32840	87.18040	10.37790	86.88554		18.29	0.00	10,723,189.20	123	119,320.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	349.97000	0.34997	326.73000	0.32673	349.970	17.33	0.11	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	478.47000	0.47847	447.56000	0.44756	478.470	17.33	0.14	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	831.64000	0.83164	781.12000	0.78112	831.640	17.33	0.22	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	1,089.60000	1.08960	1,026.23000	1.02623	1,089.600	17.43	0.27	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	1,335.77000	1.33577	1,438.30000	1.43830	1,335.770	18.88	0.28	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	1,204.59000	1.20459	1,299.89000	1.29989	1,204.590	19.03	0.26	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.55496	88.07813	10.60528	87.78762		16.54	0.00	0.00	0	60.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	631.90000	0.63190	598.24000	0.59824	631.900	15.71	0.14	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,147.47000	1.14747	1,091.55000	1.09155	1,147.470	15.71	0.23	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	3,151.12000	3.15112	3,285.39000	3.28539	3,151.120	16.60	0.42	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			10.78893	84.86807	10.84142	84.57450		15.92	0.00	0.00	0	0.00	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,214.41000	3.21441	3,097.77000	3.09777	3,214.410	15.37	0.43	0.00	0	736.00	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,357.03000	1.35703	1,420.39000	1.42039	1,357.030	17.10	0.19	0.00	0	736.00	
R2032	On 05/08/2021	Bond Future			11.03520	85.78819	11.08994	85.49184		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			11.06513	86.16027	11.12489	85.78664		20.45	0.00	0.00	0	107,480.00	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/02/2021	Bond Future			11.30528	87.04700		11.36645	86.67668		18.54	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	9,035.16000	9.03516		9,322.17000	9.32217	9,035.160	17.51	0.74	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	4,826.63000	4.82663		5,032.12000	5.03212	4,826.630	18.44	0.51	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.54419	83.49622		11.60795	83.12204		17.76	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	1,835.45000	1.83545		1,742.49000	1.74249	1,835.450	16.80	0.27	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call	2,954.90000	2.95490		2,822.45000	2.82245	2,954.900	17.11	0.38	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put	5,622.27000	5.62227		5,826.37000	5.82637	5,622.270	17.60	0.51	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put	4,925.19000	4.92519		5,112.72000	5.11272	4,925.190	17.81	0.47	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put	3,756.57000	3.75657		3,912.12000	3.91212	3,756.570	18.33	0.38	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put	2,397.36000	2.39736		2,509.18000	2.50918	2,397.360	19.09	0.27	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future			11.79886	84.40130		11.86540	84.02341		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			11.34605	81.42956		11.42133	80.96896		21.87	0.00	0.00	0	140,064.00
R2037	On 04/02/2021	Bond Future			11.57977	78.01333		11.65712	77.55481		20.87	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	674.00000	0.67400		620.07000	0.62007	674.000	19.75	0.14	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	9,350.40000	9.35040		9,705.66000	9.70566	9,350.400	19.75	0.75	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	1,666.28000	1.66628		1,551.85000	1.55185	1,666.280	19.75	0.28	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	6,953.77000	6.95377		7,261.74000	7.26174	6,953.770	20.16	0.64	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	3,512.50000	3.51250		3,714.95000	3.71495	3,512.500	21.36	0.40	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	5,623.83000	5.62383		5,361.26000	5.36126	5,623.830	21.46	0.61	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	824.18000	0.82418		894.19000	0.89419	824.180	22.46	0.13	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.82081	78.84173		11.90148	78.37833		19.03	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			12.07976	75.44082		12.16403	74.97276		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			11.53021	83.06287		11.60553	82.57943		22.62	0.00	487,495,984.03	5,869	73,346.00
R2040	On 05/11/2020	Bond Future	9.50	Call	127.67000	0.12767		113.09000	0.11309	127.670	21.07	0.04	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	210.31000	0.21031		187.20000	0.18720	210.310	21.07	0.06	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	359.08000	0.35908		321.55000	0.32155	359.080	21.07	0.10	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call	543.65000	0.54365		489.42000	0.48942	543.650	21.07	0.14	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	1,822.35000	1.82235		1,677.69000	1.67769	1,822.350	21.93	0.35	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	3,430.16000	3.43016		3,695.18000	3.69518	3,430.160	22.62	0.49	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	2,829.66000	2.82966		3,065.32000	3.06532	2,829.660	22.88	0.43	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.76309	79.41320		11.84060	78.93175		21.67	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	448.98000	0.44898		410.84000	0.41084	448.980	20.41	0.09	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	500.34000	0.50034		458.40000	0.45840	500.340	20.41	0.10	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	933.43000	0.93343		861.76000	0.86176	933.430	20.41	0.17	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,131.17000	1.13117		1,046.98000	1.04698	1,131.170	20.41	0.20	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	5,213.79000	5.21379		5,479.00000	5.47900	5,213.790	21.48	0.51	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	4,658.23000	4.65823		4,905.45000	4.90545	4,658.230	21.66	0.48	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.00291	80.25647		12.08383	79.76992		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			12.26057	76.62067		12.34523	76.12912		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			11.63608	79.38578		11.71138	78.90710		23.68	0.00	0.00	0	49,334.00
R2044	On 05/11/2020	Bond Future	8.87	Call	18.87000	0.01887		16.52000	0.01652	18.870	22.09	0.01	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	59.96000	0.05996		52.88000	0.05288	59.960	22.09	0.02	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	9.34	Call	68.06000	0.06806		60.08000	0.06008	68.060	22.09	0.02	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	166.01000	0.16601		147.65000	0.14765	166.010	22.09	0.05	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	279.72000	0.27972		250.13000	0.25013	279.720	22.09	0.08	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	308.68000	0.30868		276.34000	0.27634	308.680	22.09	0.09	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	320.92000	0.32092		287.42000	0.28742	320.920	22.09	0.09	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	5,530.37000	5.53037		5,872.30000	5.87230	5,530.370	22.63	0.66	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	5,039.10000	5.03910		5,365.31000	5.36531	5,039.100	22.82	0.63	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	4,192.12000	4.19212		4,487.55000	4.48755	4,192.120	23.17	0.56	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	4,007.63000	4.00763		4,295.67000	4.29567	4,007.630	23.25	0.54	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.86382	75.82343		11.94144	75.34635		22.66	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	492.64000	0.49264		451.57000	0.45157	492.640	21.37	0.10	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	11,990.46000	11.99046		12,387.43000	12.38743	11,990.460	21.37	0.81	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,709.74000	8.70974		9,059.58000	9.05958	8,709.740	21.37	0.70	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			12.09813	76.62862		12.17924	76.14651		20.49	0.00	0.00	0	0.00
R2044	On 05/08/2021	Bond Future			12.34985	73.07860		12.43479	72.59161		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			11.62474	78.08793		11.69482	77.63670		24.25	0.00	96,204,329.76	1,232	111,799.00
R2048	On 05/11/2020	Bond Future	10.00	Call	291.56000	0.29156		263.08000	0.26308	291.560	22.55	0.08	0.00	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	1,575.92000	1.57592		1,455.02000	1.45502	1,575.920	23.02	0.32	0.00	0	950.00
R2048	On 04/02/2021	Bond Future			11.85218	78.89158		11.92447	78.44221		21.94	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future	10.75	Call	1,743.24000	1.74324		1,632.35000	1.63235	1,743.240	20.65	0.28	0.00	0	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	3,573.94000	3.57394		3,388.42000	3.38842	3,573.940	21.66	0.45	0.00	0	2,590.00
R2048	On 06/05/2021	Bond Future			12.07774	75.31734		12.15331	74.86326		20.94	0.00	0.00	0	0.00
R2048	On 05/08/2021	Bond Future			12.31778	76.13382		12.39692	75.67511		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			3.39256	102.03774		3.39772	102.03574		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			10.95860	66.04326		11.01801	65.72290		23.40	0.00	10,765,051.38	163	26,330.00
R209	On 04/02/2021	Bond Future			11.16591	66.72334		11.22653	66.40531		21.09	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.37826	64.29147		11.44125	63.97004		20.46	0.00	0.00	0	1,420.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R209	On 06/05/2021	Bond Future	10.25	Call	1,943.30000	1.94330	1,851.27000	1.85127	1,943.300	19.45	0.31	0.00	0	3,000.00
R209	On 06/05/2021	Bond Future	11.25	Put	4,680.20000	4.68020	4,848.25000	4.84825	4,680.200	20.21	0.49	0.00	0	3,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,641.00000	2.64100	2,753.34000	2.75334	2,641.000	21.52	0.32	0.00	0	3,000.00
R209	On 05/08/2021	Bond Future			11.59961	64.98849	11.66504	64.66390		19.64	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			185.15478	185.15478	185.18642	185.18642			0.00	0.00	0	2,243.00
R210	On 04/02/2021	Bond Future			187.10592	187.10592	187.15361	187.15361			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			186.44587	186.44587	186.49412	186.49412			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			188.50992	188.50992	188.55963	188.55963			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			167.28731	167.28731	166.97626	166.97626			0.00	0.00	0	6,967.00
R212	On 04/02/2021	Bond Future			166.77231	166.77231	166.47194	166.47194			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			168.58107	168.58107	168.27758	168.27758			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			168.13643	168.13643	167.83035	167.83035			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			9.88268	82.97975	9.92669	82.73481		17.34	0.00	0.00	0	16,316.00
R213	On 04/02/2021	Bond Future			10.09941	83.83373	10.14400	83.59318		15.61	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.31599	81.19403	10.36243	80.95098		15.04	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.54754	82.07397	10.59593	81.82867		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			11.24046	63.65900	11.29974	63.33622		25.11	0.00	275,643,470.00	4,330	19,969.00
R214	On 04/02/2021	Bond Future			11.44827	64.31413	11.50896	63.99337		22.57	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			11.65361	61.71954	11.71673	61.39536		21.92	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future			11.87084	62.38858	11.93655	62.06113		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
<b>Total for Derivatives :</b>											<b>962,176,500.28</b>	<b>12,358</b>	<b>1 251 585.00</b>	



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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<b>Grand Total:</b>											962,176,500.28	12,358	1 251 585.00
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