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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/09/2020

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
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.38000	90.38000	90.40000	90.40000					0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	759.25200	759.25200	759.72400	759.72400					0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	766.94800	766.94800	767.49100	767.49100					0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	775.14500	775.14500	775.68600	775.68600					0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	783.45000	783.45000	784.02800	784.02800					0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	822.06900	822.06900	819.00900	819.00900					0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	830.40200	830.40200	827.38200	827.38200					0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	839.27700	839.27700	836.21700	836.21700					0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	848.26900	848.26900	845.20900	845.20900					0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	721.56600	721.56600	719.75600	719.75600					0.00	0.00	0	226.00
ALBI	On 04/02/2021	Index Future	728.88000	728.88000	727.11400	727.11400					0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	736.67000	736.67000	734.87800	734.87800					0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	744.56300	744.56300		742.78100	742.78100			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	11.90308	72.52280		11.95150	72.27588			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.18290	73.25850		12.23222	73.01527			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.46303	70.26756		12.51471	70.02089			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.76021	71.02908		12.81365	70.78253			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	12.33291	71.66872		12.38145	71.39574			0.00	0.00	0	4,789.00
ES42	On 04/02/2021	Bond Future	12.59438	72.39630		12.64405	72.12671			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	12.86625	68.91312		12.91850	68.63980			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.14704	69.66035		13.20129	69.38682			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	712.81400	712.81400		711.01400	711.01400			0.00	0.00	0	1,008.00
GOVI	On 04/02/2021	GOVI	720.04000	720.04000		718.28300	718.28300			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	727.73500	727.73500		725.95200	725.95200			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	735.53200	735.53200		733.75900	733.75900			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	144.18073	144.18073		144.16730	144.16730			0.00	0.00	0	3,891.00
I2025	On 04/02/2021	Bond Future	144.16984	144.16984		144.16870	144.16870			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	145.74668	145.74668		145.74396	145.74396			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	145.82890	145.82890		145.83194	145.83194			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	102.72959	102.72959		102.32101	102.32101			0.00	0.00	0	5,004.00
I2029	On 04/02/2021	Bond Future	103.79705	103.79705		103.39301	103.39301			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	103.79251	103.79251		103.38292	103.38292			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	104.94134	104.94134		104.53139	104.53139			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 05/11/2020	Bond Future	96.12816	96.12816		95.60358	95.60358			0.00	0.00	0	10,355.00
I2033	On 04/02/2021	Bond Future	97.12693	97.12693		96.60518	96.60518			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	96.97306	96.97306		96.44458	96.44458			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	98.04649	98.04649		97.51596	97.51596			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	106.66405	106.66405		107.07981	107.07981			0.00	22,399,450.50	210	11,137.00
I2038	On 04/02/2021	Bond Future	106.07473	106.07473		106.50405	106.50405			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	107.23511	107.23511		107.66796	107.66796			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	106.69983	106.69983		107.14168	107.14168			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	95.07514	95.07514		94.81903	94.81903			0.00	0.00	0	16,197.00
I2046	On 04/02/2021	Bond Future	96.06307	96.06307		95.81252	95.81252			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	95.32276	95.32276		95.06863	95.06863			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	96.37799	96.37799		96.12487	96.12487			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	97.27339	97.27339		97.25931	97.25931			0.00	0.00	0	13,962.00
I2050	On 04/02/2021	Bond Future	96.39324	96.39324		96.38746	96.38746			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	97.44762	97.44762		97.44067	97.44067			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	96.59781	96.59781		96.59470	96.59470			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	259.52000	259.52000		259.38900	259.38900			0.00	0.00	0	1,203.00
IGOV	On 04/02/2021	Index Future	262.21500	262.21500		262.10500	262.10500			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future	265.08100	265.08100		264.96700	264.96700			0.00	0.00	0	0.00
IGOV	On 05/08/2021	Index Future	267.98300	267.98300		267.87900	267.87900			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.34500	96.65500		3.33500	96.66500			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.27500	96.72500		3.27500	96.72500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.26000	96.74000		3.26000	96.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.22000	96.78000		3.23000	96.77000			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.25000	96.75000		3.25000	96.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.27000	96.73000		3.28000	96.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.30500	96.69500		3.30500	96.69500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.40500	96.59500		3.44500	96.55500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.53000	96.47000		3.57000	96.43000			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.73000	96.27000		3.77000	96.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.88500	96.11500		3.93500	96.06500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.12000	95.88000		4.17000	95.83000			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.23846	119.93949		7.22381	120.01783		7.88	0.00	185,666,330.52	1,548	90,825.00

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R186	On 05/11/2020	Bond Future	6.50	Call	205.36000	0.20536	222.24000	0.22224	205.360	7.56	0.12	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	849.86000	0.84986	891.48000	0.89148	849.860	7.78	0.36	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	2,220.86000	2.22086	2,285.40000	2.28540	2,220.860	7.99	0.66	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	3,549.24000	3.54924	3,622.61000	3.62261	3,549.240	8.25	0.81	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	4,246.40000	4.24640	4,322.08000	4.32208	4,246.400	8.38	0.86	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	5,809.70000	5.80970	5,887.77000	5.88777	5,809.700	8.60	0.94	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	3.17000	0.00317	3.27000	0.00327	3.170	8.60	0.00	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.41520	115.87743	7.39772	115.96667		8.02	0.00	0.00	0	0.00
R186	On 04/02/2021	Bond Future	8.00	Put	1,166.60000	1.16660	1,147.30000	1.14730	1,166.600	8.25	0.30	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.59693	117.11773	7.57867	117.20659		7.27	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.79666	113.10552	7.77628	113.19983		7.36	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			315.03177	315.03177	314.91656	314.91656			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			310.44979	310.44979	310.36003	310.36003			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			313.84575	313.84575	313.75163	313.75163			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			309.31311	309.31311	309.23019	309.23019			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			215.68148	215.68148	215.65159	215.65159			0.00	0.00	0	7,870.00
R202	On 04/02/2021	Bond Future			213.75021	213.75021	213.73847	213.73847			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			216.08830	216.08830	216.07381	216.07381			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			214.22738	214.22738	214.22139	214.22139			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			4.46137	108.63486	4.44908	108.66271		1.83	0.00	3,476,315.52	32	34,442.00
R2023	On 04/02/2021	Bond Future			4.51568	109.73688	4.49711	109.77435		1.94	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.54208	107.00364	4.52149	107.04024		1.76	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.57404	108.16288	4.54710	108.20417		1.57	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			9.33611	94.05229	9.39913	93.68973		13.73	0.00	0.00	0	92,820.00
R2030	On 05/11/2020	Bond Future	8.10	Call	111.18000	0.11118	96.23000	0.09623	111.180	12.89	0.06	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	221.58000	0.22158	193.51000	0.19351	221.580	12.89	0.10	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	233.86000	0.23386	204.40000	0.20440	233.860	12.89	0.11	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	364.11000	0.36411	320.51000	0.32051	364.110	12.91	0.16	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	596.04000	0.59604	530.01000	0.53001	596.040	13.06	0.23	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	781.15000	0.78115	698.95000	0.69895	781.150	13.17	0.28	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	798.14000	0.79814	714.51000	0.71451	798.140	13.18	0.28	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	1,127.28000	1.12728	1,017.80000	1.01780	1,127.280	13.34	0.36	0.00	0	15,414.00	
R2030	On 05/11/2020	Bond Future	9.04	Call	1,149.06000	1.14906	1,037.97000	1.03797	1,149.060	13.35	0.37	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	1,610.80000	1.61080	1,468.10000	1.46810	1,610.800	13.52	0.46	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.49	Put	1,506.53000	1.50653	1,681.63000	1.68163	1,506.530	13.72	0.42	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.60	Put	1,262.48000	1.26248	1,419.09000	1.41909	1,262.480	13.82	0.37	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	1,241.95000	1.24195	1,396.90000	1.39690	1,241.950	13.83	0.36	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.65	Put	1,162.29000	1.16229	1,310.70000	1.31070	1,162.290	13.86	0.35	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	813.28000	0.81328	929.61000	0.92961	813.280	14.09	0.26	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	9.99	Put	647.32000	0.64732	746.07000	0.74607	647.320	14.26	0.22	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	571.85000	0.57185	661.97000	0.66197	571.850	14.36	0.20	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	325.26000	0.32526	383.75000	0.38375	325.260	14.83	0.12	0.00	0	8,000.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	269.91000	0.26991	320.38000	0.32038	269.910	14.98	0.10	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.54777	91.00242	9.61215	90.64424		13.86	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.20	Call	633.85000	0.63385	582.99000	0.58299	633.850	13.22	0.17	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	792.01000	0.79201	730.71000	0.73071	792.010	13.22	0.20	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	802.82000	0.80282	740.82000	0.74082	802.820	13.22	0.20	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,527.01000	1.52701	1,424.27000	1.42427	1,527.010	13.45	0.32	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,058.74000	2.05874	1,930.88000	1.93088	2,058.740	13.62	0.39	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	9.20	Call	2,241.83000	2.24183	2,106.00000	2.10600	2,241.830	13.67	0.42	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	1,755.54000	1.75554	1,881.32000	1.88132	1,755.540	14.52	0.31	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			9.76548	91.97686	9.83297	91.61375		12.90	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	7.97	Call	656.63000	0.65663	608.93000	0.60893	656.630	12.24	0.15	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.22	Put	5,433.55000	5.43355	5,664.03000	5.66403	5,433.550	12.56	0.61	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.92	Put	3,397.09000	3.39709	3,569.42000	3.56942	3,397.090	13.02	0.44	0.00	0	700.00	
R2030	On 05/08/2021	Bond Future			10.00324	88.96825	10.07325	88.60484		12.98	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			10.28547	87.43726	10.34363	87.08953		16.86	0.00	1,049,247.12	12	119,907.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	124.90000	0.12490	111.28000	0.11128	124.900	15.70	0.06	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	198.18000	0.19818	177.25000	0.17725	198.180	15.70	0.09	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	457.24000	0.45724	413.23000	0.41323	457.240	15.90	0.17	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	675.54000	0.67554	614.46000	0.61446	675.540	16.11	0.23	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	802.07000	0.80207	902.48000	0.90248	802.070	17.97	0.23	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	700.26000	0.70026	791.16000	0.79116	700.260	18.15	0.20	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.51249	88.32438	10.57181	87.98070		16.27	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	501.82000	0.50182	466.45000	0.46645	501.820	15.45	0.12	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	977.00000	0.97700	914.57000	0.91457	977.000	15.45	0.21	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	2,787.34000	2.78734	2,940.67000	2.94067	2,787.340	16.55	0.40	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			10.74323	85.12480	10.80529	84.77642		15.80	0.00	0.00	0	0.00	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,168.75000	3.16875	3,027.86000	3.02786	3,168.750	15.46	0.44	0.00	0	736.00	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,153.34000	1.15334	1,221.90000	1.22190	1,153.340	16.98	0.17	0.00	0	736.00	
R2032	On 05/08/2021	Bond Future			10.98755	86.04735	11.05173	85.69855		15.17	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			11.02151	86.43455		11.06953	86.13268		19.24	0.00	0.00	0	106,273.00
R2035	On 04/02/2021	Bond Future			11.26187	87.31129		11.31074	87.01385		18.50	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	8,615.19000	8.61519	8,850.61000	8.85061	8,615.190		17.48	0.75	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	4,398.57000	4.39857	4,565.05000	4.56505	4,398.570		18.40	0.51	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.49761	83.77118		11.54873	83.46949		17.81	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	1,754.83000	1.75483	1,682.08000	1.68208	1,754.830		16.84	0.27	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call	2,878.24000	2.87824	2,772.67000	2.77267	2,878.240		17.15	0.39	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put	5,286.50000	5.28650	5,451.19000	5.45119	5,286.500		17.64	0.51	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put	4,601.49000	4.60149	4,752.32000	4.75232	4,601.490		17.85	0.46	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put	3,459.86000	3.45986	3,584.00000	3.58400	3,459.860		18.38	0.37	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put	2,151.72000	2.15172	2,239.54000	2.23954	2,151.720		19.14	0.26	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future			11.75026	84.67897		11.80307	84.37731		16.99	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			11.29315	81.75571		11.33599	81.49143		20.42	0.00	11,854,577.95	145	138,985.00
R2037	On 04/02/2021	Bond Future			11.52661	78.33089		11.57011	78.07089		20.71	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	554.39000	0.55439	529.71000	0.52971	554.390		19.60	0.12	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	8,870.73000	8.87073	9,078.70000	9.07870	8,870.730		19.60	0.76	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	1,499.73000	1.49973	1,441.23000	1.44123	1,499.730		19.60	0.27	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	6,460.72000	6.46072	6,641.08000	6.64108	6,460.720		20.01	0.64	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	3,069.56000	3.06956	3,186.11000	3.18611	3,069.560		21.20	0.39	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	5,504.92000	5.50492	5,357.51000	5.35751	5,504.920		21.30	0.63	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	612.51000	0.61251	649.02000	0.64902	612.510		22.29	0.11	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.76412	79.16999		11.80965	78.90618		18.99	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			12.02055	75.77239		12.06758	75.50884		19.16	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			11.43654	83.67073		11.48964	83.32523		21.36	0.00	0.00	0	72,587.00
R2040	On 05/11/2020	Bond Future	9.50	Call	34.77000	0.03477	31.72000	0.03172	34.770		19.56	0.02	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	71.58000	0.07158	65.36000	0.06536	71.580		19.56	0.03	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	153.48000	0.15348	140.46000	0.14046	153.480		19.56	0.06	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call	274.63000	0.27463	252.02000	0.25202	274.630		19.56	0.10	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	1,399.72000	1.39972	1,307.74000	1.30774	1,399.720		20.55	0.34	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	2,456.66000	2.45666	2,644.83000	2.64483	2,456.660		21.36	0.46	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,912.27000	1.91227	2,074.12000	2.07412	1,912.270		21.65	0.38	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.66727	80.01505		11.72156	79.67315		21.62	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	380.74000	0.38074	357.63000	0.35763	380.740		20.35	0.09	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	428.61000	0.42861	402.90000	0.40290	428.610		20.35	0.09	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	845.04000	0.84504	798.34000	0.79834	845.040		20.35	0.17	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,040.44000	1.04044	984.64000	0.98464	1,040.440		20.35	0.20	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	4,595.71000	4.59571	4,782.51000	4.78251	4,595.710		21.43	0.50	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	4,062.02000	4.06202	4,235.17000	4.23517	4,062.020	21.61	0.46	0.00	0	800.00	
R2040	On 06/05/2021	Bond Future			11.90167	80.87225	11.95850	80.52562		19.52	0.00	0.00	0	0.00	
R2040	On 05/08/2021	Bond Future			12.15469	77.24278	12.21360	76.89563		19.60	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			11.51791	80.14746	11.56587	79.83677		22.34	0.00	0.00	0	47,319.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	2.19000	0.00219	2.05000	0.00205	2.190	20.47	0.00	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	12.19000	0.01219	11.33000	0.01133	12.190	20.47	0.01	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	14.68000	0.01468	13.64000	0.01364	14.680	20.47	0.01	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	53.73000	0.05373	49.82000	0.04982	53.730	20.47	0.02	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	113.27000	0.11327	105.06000	0.10506	113.270	20.47	0.05	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	130.23000	0.13023	120.81000	0.12081	130.230	20.47	0.05	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	137.58000	0.13758	127.64000	0.12764	137.580	20.47	0.05	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	4,451.77000	4.45177	4,683.52000	4.68352	4,451.770	21.62	0.66	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	3,965.23000	3.96523	4,184.87000	4.18487	3,965.230	21.83	0.62	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	3,140.72000	3.14072	3,336.09000	3.33609	3,140.720	22.17	0.54	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	2,964.14000	2.96414	3,153.61000	3.15361	2,964.140	22.24	0.52	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			11.74226	76.58117	11.79126	76.27416		22.61	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	434.74000	0.43474	411.88000	0.41188	434.740	21.29	0.10	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	11,169.76000	11.16976	11,428.64000	11.42864	11,169.760	21.29	0.81	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	7,936.26000	7.93626	8,162.87000	8.16287	7,936.260	21.42	0.69	0.00	0	265.00	
R2044	On 06/05/2021	Bond Future			11.96997	77.40157	12.02130	77.09033		20.41	0.00	0.00	0	0.00	
R2044	On 05/08/2021	Bond Future			12.21565	73.85969	12.26889	73.54809		20.50	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			11.47629	79.05985	11.52940	78.70959		22.99	0.00	0.00	0	112,227.00	
R2048	On 05/11/2020	Bond Future	10.00	Call	132.83000	0.13283	121.46000	0.12146	132.830	20.98	0.05	0.00	0	950.00	
R2048	On 05/11/2020	Bond Future	11.00	Call	1,335.29000	1.33529	1,246.65000	1.24665	1,335.290	22.09	0.33	0.00	0	950.00	
R2048	On 04/02/2021	Bond Future			11.69873	79.86184	11.75320	79.51485		21.95	0.00	0.00	0	0.00	
R2048	On 04/02/2021	Bond Future	10.75	Call	1,768.52000	1.76852	1,681.24000	1.68124	1,768.520	20.63	0.29	0.00	0	2,590.00	
R2048	On 04/02/2021	Bond Future	11.50	Call	3,720.95000	3.72095	3,571.76000	3.57176	3,720.950	21.66	0.48	0.00	0	2,590.00	
R2048	On 06/05/2021	Bond Future			11.91623	76.30510	11.97329	75.95341		20.83	0.00	0.00	0	0.00	
R2048	On 05/08/2021	Bond Future			12.14868	77.13197	12.20791	76.77952		19.69	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			3.44140	102.01875	3.42616	102.02467		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			10.86370	66.55978	10.91140	66.29942		21.46	0.00	865,277.14	13	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			11.06927	67.23511		11.11772	66.97780		20.97	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.27673	64.81459		11.32720	64.55377		20.35	0.00	0.00	0	2,175.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,925.96000	1.92596	1,851.04000	1.85104	1,925.960		19.31	0.32	0.00	0	4,250.00
R209	On 06/05/2021	Bond Future	11.25	Put	4,273.78000	4.27378	4,407.35000	4.40735	4,273.780		20.35	0.47	0.00	0	5,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,377.40000	2.37740	2,465.25000	2.46525	2,377.400		21.91	0.30	0.00	0	5,000.00
R209	On 05/08/2021	Bond Future			11.49412	65.51702		11.54606	65.25598		19.71	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			189.80006	189.80006		189.64950	189.64950			0.00	0.00	0	2,243.00
R210	On 04/02/2021	Bond Future			191.77226	191.77226		191.63645	191.63645			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			191.15484	191.15484		191.01542	191.01542			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			193.27073	193.27073		193.13748	193.13748			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			169.53621	169.53621		169.50668	169.50668			0.00	0.00	0	6,967.00
R212	On 04/02/2021	Bond Future			168.99859	168.99859		168.98335	168.98335			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			170.84717	170.84717		170.82988	170.82988			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			170.40554	170.40554		170.39487	170.39487			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			9.80826	83.39614		9.86618	83.07183		15.83	0.00	3,169,053.32	38	16,458.00
R213	On 04/02/2021	Bond Future			10.02411	84.24212		10.08315	83.92169		15.41	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.23612	81.61432		10.29780	81.28949		14.93	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.46423	82.49864		10.52796	82.17351		14.42	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			11.14753	64.17050		11.19523	63.90711		23.08	0.00	0.00	0	19,028.00
R214	On 04/02/2021	Bond Future			11.35332	64.82145		11.40192	64.56094		22.46	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			11.55379	62.23802		11.60446	61.97394		21.88	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future			11.76692	62.91246		11.81920	62.64798		21.13	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
Total for Derivatives :											228,480,252.07	1,998	1 276 654.00
Grand Total:											228,480,252.07	1,998	1 276 654.00