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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/06/2020

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		91.07000	91.07000		91.01000	91.01000			0.00	0.00	0	51.00
AL37	On 06/08/2020	Index Future		728.76100	728.76100		730.72400	730.72400			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future		736.80000	736.80000		738.83500	738.83500			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future		745.40000	745.40000		747.52100	747.52100			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future		754.31300	754.31300		756.56900	756.56900			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future		808.10200	808.10200		812.92600	812.92600			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future		817.01600	817.01600		821.95100	821.95100			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future		826.55200	826.55200		831.61300	831.61300			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future		836.43600	836.43600		841.67900	841.67900			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future		705.29600	705.29600		710.02900	710.02900			0.00	0.00	0	212.00
ALBI	On 05/11/2020	Index Future		713.07700	713.07700		717.91100	717.91100			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future		721.39900	721.39900		726.35000	726.35000			0.00	0.00	0	0.00

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ALBI	On 06/05/2021	Index Future	730.02600	730.02600		735.14200	735.14200			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 06/08/2020	Bond Future	11.90532	74.17887		11.77919	74.83077			0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future	12.16229	71.21513		12.02979	71.87923			0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	12.43081	72.04803		12.29119	72.72603			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.70280	69.13371		12.55482	69.83031			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 06/08/2020	Bond Future	12.38490	73.44416		12.25332	74.18870			0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future	12.63673	69.98910		12.49813	70.74682			0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	12.89176	70.80843		12.74559	71.58108			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	13.16049	67.39808		13.00517	68.19055			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 06/08/2020	GOVI	697.55200	697.55200		702.14200	702.14200			0.00	0.00	0	1,032.00
GOVI	On 05/11/2020	GOVI	705.24700	705.24700		709.93600	709.93600			0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	713.47800	713.47800		718.28200	718.28200			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	722.01000	722.01000		726.97600	726.97600			0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	138.55532	138.55532		138.57483	138.57483			0.00	0.00	0	4,976.00
I2025	On 05/11/2020	Bond Future	140.10411	140.10411		140.13350	140.13350			0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	140.25103	140.25103		140.29263	140.29263			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	141.96248	141.96248		142.02521	142.02521			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 06/08/2020	Bond Future	100.20303	100.20303		100.19416	100.19416			0.00	0.00	0	4,982.00
I2029	On 05/11/2020	Bond Future	100.18673	100.18673		100.18469	100.18469			0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	101.38124	101.38124		101.38760	101.38760			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	101.46730	101.46730		101.48855	101.48855			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 06/08/2020	Bond Future	96.58927	96.58927		96.47586	96.47586			0.00	0.00	0	12,178.00
I2033	On 05/11/2020	Bond Future	96.45765	96.45765		96.34965	96.34965			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future	97.60759	97.60759		97.50642	97.50642			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	97.57003	97.57003		97.48187	97.48187			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 06/08/2020	Bond Future	107.43712	107.43712		107.42607	107.42607			0.00	0.00	0	10,496.00
I2038	On 05/11/2020	Bond Future	108.63821	108.63821		108.63460	108.63460			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future	108.21976	108.21976		108.22534	108.22534			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	109.54074	109.54074		109.56217	109.56217			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 06/08/2020	Bond Future	97.08462	97.08462		97.40542	97.40542			0.00	0.00	0	15,969.00
I2046	On 05/11/2020	Bond Future	96.38450	96.38450		96.71559	96.71559			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future	97.53394	97.53394		97.87720	97.87720			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	96.91586	96.91586		97.27758	97.27758			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 06/08/2020	Bond Future	97.87620	97.87620		98.23274	98.23274			0.00	0.00	0	16,793.00
I2050	On 05/11/2020	Bond Future	98.97006	98.97006		99.33756	99.33756			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future	98.24042	98.24042		98.62055	98.62055			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	99.43949	99.43949		99.83876	99.83876			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 06/08/2020	Index Future	255.87700	255.87700		255.88800	255.88800			0.00	0.00	0	1,132.00
I GOV	On 05/11/2020	Index Future	258.76300	258.76300		258.79100	258.79100			0.00	0.00	0	47.00
I GOV	On 04/02/2021	Index Future	261.84500	261.84500		261.89500	261.89500			0.00	0.00	0	0.00
I GOV	On 06/05/2021	Index Future	265.03800	265.03800		265.12700	265.12700			0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future	7.72233	115.22239		7.66158	115.54943		9.01	0.00	841,353,891.78	7,302	74,559.00
R186	On 06/08/2020	Bond Future	7.45 Call	1,023.11000	1.02311	1,162.09000	1.16209	1,023.110	8.99	0.37	0.00	0	2,500.00
R186	On 06/08/2020	Bond Future	7.45 Put	2,498.50000	2.49850	2,310.44000	2.31044	2,498.500	8.99	0.63	0.00	0	2,500.00
R186	On 06/08/2020	Bond Future	8.00 Call	2,550.23000	2.55023	2,778.26000	2.77826	2,550.230	9.39	0.64	0.00	0	900.00
R186	On 06/08/2020	Bond Future	9.00 Call	6,739.31000	6.73931	7,051.20000	7.05120	6,739.310	9.88	0.94	0.00	0	900.00
R186	On 05/11/2020	Bond Future		7.89781	116.48203	7.83211	116.82064		8.61	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.00 Call	852.91000	0.85291	943.03000	0.94303	852.910	8.43	0.24	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.84 Call	2,468.03000	2.46803	2,647.25000	2.64725	2,468.030	8.80	0.49	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00 Call	2,909.44000	2.90944	3,105.45000	3.10545	2,909.440	8.91	0.54	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34 Call	3,974.39000	3.97439	4,202.92000	4.20292	3,974.390	9.20	0.64	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26 Put	563.43000	0.56343	519.14000	0.51914	563.430	9.34	0.15	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future		8.07744	112.56016	8.00594	112.91242		8.06	0.00	0.00	0	0.00
R186	On 06/05/2021	Bond Future		8.26874	113.90868	8.18933	114.28196		7.98	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

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/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 06/08/2020	Bond Future	307.48237	307.48237		307.46632	307.46632			0.00	0.00	0	2,549.00
R197	On 05/11/2020	Bond Future	310.91856	310.91856		310.92356	310.92356			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future	306.68974	306.68974		306.72070	306.72070			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future	310.43314	310.43314		310.50969	310.50969			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 06/08/2020	Bond Future	215.51139	215.51139		214.70107	214.70107			0.00	0.00	0	7,794.00
R202	On 05/11/2020	Bond Future	217.91985	217.91985		217.11512	217.11512			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future	216.30264	216.30264		215.50660	215.50660			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future	218.94225	218.94225		218.16820	218.16820			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 06/08/2020	Bond Future	5.18670	109.52499		5.18670	109.52499		2.98	0.00	0.00	0	26,872.00
R2023	On 05/11/2020	Bond Future	5.27353	106.81498		5.27018	106.82241		2.96	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future	5.35356	108.06348		5.34517	108.08007		2.50	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future	5.42668	105.44666		5.40809	105.47907		2.37	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 06/08/2020	Bond Future	9.23217	92.58795		9.14645	93.09609		14.12	0.00	23,239,575.45	251	106,868.00
R2030	On 06/08/2020	Bond Future	8.36	Call	414.67000	0.41467	513.74000	0.51374	414.670	13.74	0.16	0.00	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	578.39000	0.57839	703.90000	0.70390	578.390	13.90	0.21	0.00	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	1,188.66000	1.18866	1,391.82000	1.39182	1,188.660	14.23	0.35	0.00	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	1,642.09000	1.64209	1,889.07000	1.88907	1,642.090	14.46	0.43	0.00	450.00
R2030	On 06/08/2020	Bond Future	9.20	Put	2,260.49000	2.26049	2,033.31000	2.03331	2,260.490	14.68	0.50	0.00	2,500.00
R2030	On 06/08/2020	Bond Future	9.20	Call	2,070.22000	2.07022	2,351.18000	2.35118	2,070.220	14.68	0.50	0.00	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	1,694.12000	1.69412	1,513.29000	1.51329	1,694.120	15.04	0.41	0.00	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	4,059.46000	4.05946	4,445.10000	4.44510	4,059.460	15.56	0.71	0.00	450.00
R2030	On 06/08/2020	Bond Future	9.95	Put	757.96000	0.75796	665.27000	0.66527	757.960	15.56	0.22	0.00	5,850.00
R2030	On 06/08/2020	Bond Future	10.00	Call	5,086.22000	5.08622	5,508.33000	5.50833	5,086.220	15.56	0.79	0.00	470.00
R2030	On 06/08/2020	Bond Future	10.21	Call	6,013.89000	6.01389	6,460.48000	6.46048	6,013.890	15.56	0.85	0.00	650.00
R2030	On 06/08/2020	Bond Future	10.70	Call	8,326.39000	8.32639	8,809.99000	8.80999	8,326.390	15.56	0.94	0.00	470.00
R2030	On 06/08/2020	Bond Future	10.87	Put	110.64000	0.11064	93.60000	0.09360	110.640	15.56	0.05	0.00	650.00
R2030	On 06/08/2020	Bond Future	11.47	Put	22.64000	0.02264	18.76000	0.01876	22.640	15.56	0.01	0.00	650.00
R2030	On 05/11/2020	Bond Future			9.41455	93.60130	9.32412	94.12149		13.67	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	700.69000	0.70069	802.84000	0.80284	700.690	13.02	0.17	0.00	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	996.90000	0.99690	1,128.81000	1.12881	996.900	13.18	0.23	0.00	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	1,025.44000	1.02544	1,160.01000	1.16001	1,025.440	13.20	0.23	0.00	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,290.52000	1.29052	1,448.38000	1.44838	1,290.520	13.33	0.27	0.00	15,758.00

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R2030	On 05/11/2020	Bond Future	8.73	Call	1,654.21000		1.65421		1,840.75000	1.84075	1,654.210	13.49	0.33	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,898.75000		1.89875		2,102.89000	2.10289	1,898.750	13.57	0.36	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,920.11000		1.92011		2,125.71000	2.12571	1,920.110	13.58	0.36	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,305.51000		2.30551		2,536.31000	2.53631	2,305.510	13.69	0.41	0.00	0	15,758.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,329.73000		2.32973		2,562.02000	2.56202	2,329.730	13.70	0.41	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,817.32000		2.81732		3,077.71000	3.07771	2,817.320	13.85	0.47	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	2,865.69000		2.86569		2,659.36000	2.65936	2,865.690	14.31	0.43	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	2,338.43000		2.33843		2,163.59000	2.16359	2,338.430	14.65	0.37	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,964.65000		1.96465		1,812.81000	1.81281	1,964.650	14.85	0.32	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,429.58000		1.42958		1,310.85000	1.31085	1,429.580	14.85	0.26	0.00	0	15,758.00
R2030	On 05/11/2020	Bond Future	10.47	Put	1,283.79000		1.28379		1,174.76000	1.17476	1,283.790	14.85	0.24	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.60379		90.69064		9.50795	91.22488		12.85	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	1,175.22000		1.17522		1,311.22000	1.31122	1,175.220	12.26	0.23	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	1,189.19000		1.18919		1,326.34000	1.32634	1,189.190	12.26	0.24	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	2,026.72000		2.02672		2,224.22000	2.22422	2,026.720	12.60	0.35	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	2,586.65000		2.58665		2,817.63000	2.81763	2,586.650	12.77	0.41	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	10.20	Put	2,577.42000		2.57742		2,402.18000	2.40218	2,577.420	13.85	0.35	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.80243		91.77782		9.69980	92.33206		12.83	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	1,043.29000		1.04329		1,156.16000	1.15616	1,043.290	12.18	0.19	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	6,323.23000		6.32323		6,009.81000	6.00981	6,323.230	12.81	0.59	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	4,342.60000		4.34260		4,103.61000	4.10361	4,342.600	13.39	0.45	0.00	0	700.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			10.15538		90.16442		10.04939	90.81758		16.26	0.00	588,863,827.02	6,531	99,431.00
R2032	On 06/08/2020	Bond Future	8.79	Call	151.80000		0.15180		206.38000	0.20638	151.800	15.35	0.06	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.29	Call	527.41000		0.52741		668.03000	0.66803	527.410	15.67	0.18	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.91	Put	3,217.77000		3.21777		2,868.09000	2.86809	3,217.770	16.46	0.59	0.00	0	800.00
R2032	On 05/11/2020	Bond Future			10.35778		87.00522		10.24644	87.67169		16.53	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	761.79000		0.76179		891.14000	0.89114	761.790	15.54	0.17	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	965.49000		0.96549		1,119.47000	1.11947	965.490	15.65	0.21	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	1,490.32000		1.49032		1,698.64000	1.69864	1,490.320	15.99	0.28	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	1,821.28000		1.82128		2,059.34000	2.05934	1,821.280	16.16	0.33	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	2,337.83000		2.33783		2,135.70000	2.13570	2,337.830	17.95	0.33	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	2,157.34000		2.15734		1,967.23000	1.96723	2,157.340	17.97	0.31	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.56452		88.02283		10.44724	88.70463		14.97	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	823.42000		0.82342		945.55000	0.94555	823.420	14.14	0.16	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	1,452.35000		1.45235		1,637.79000	1.63779	1,452.350	14.39	0.25	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	3,801.95000		3.80195		3,530.66000	3.53066	3,801.950	15.93	0.42	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.77781		84.93044		10.65328	85.63327		15.67	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 06/08/2020	Bond Future			10.85509		89.64740		10.71835	90.53696		18.04	0.00	89,647.40	1	100,525.00
R2035	On 06/08/2020	Bond Future	8.75	Call	19.78000		0.01978		32.55000	0.03255	19.780	16.78	0.01	0.00	0	3,000.00

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 06/08/2020	Bond Future	9.00	Call	44.96000	0.04496		70.62000	0.07062	44.960	16.78	0.02	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	59.29000	0.05929		91.64000	0.09164	59.290	16.78	0.03	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	281.90000	0.28190		395.87000	0.39587	281.900	16.79	0.10	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	4,153.45000	4.15345		3,623.56000	3.62356	4,153.450	17.97	0.65	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			11.06630	86.15293		10.92309	87.05825		18.47	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			11.28665	87.16028		11.13618	88.08357		16.79	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	9,368.77000	9.36877		8,733.44000	8.73344	9,368.770	16.20	0.71	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	5,335.21000	5.33521		4,896.27000	4.89627	5,335.210	17.21	0.50	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.50527	83.72587		11.34646	84.67289		17.65	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	2,532.84000	2.53284		2,850.07000	2.85007	2,532.840	17.01	0.31	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.32	Put	6,308.44000	6.30844		5,859.33000	5.85933	6,308.440	17.94	0.50	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.02	Put	4,527.71000	4.52771		4,182.23000	4.18223	4,527.710	18.88	0.39	0.00	0	793.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			11.10704	80.75631		10.99091	81.49851		20.38	0.00	161,512.62	2	87,063.00
R2037	On 05/11/2020	Bond Future			11.31182	81.64037		11.19021	82.39632		19.84	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			11.52512	78.33981		11.39731	79.11161		18.95	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	957.90000	0.95790		1,101.47000	1.10147	957.900	17.84	0.17	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	9,528.90000	9.52890		8,999.81000	8.99981	9,528.900	18.25	0.71	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	2,232.96000	2.23296		2,496.74000	2.49674	2,232.960	18.41	0.32	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	7,280.27000	7.28027		6,832.50000	6.83250	7,280.270	18.81	0.61	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	4,045.94000	4.04594		3,756.89000	3.75689	4,045.940	20.31	0.40	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	6,492.94000	6.49294		6,984.77000	6.98477	6,492.940	20.44	0.61	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	1,058.10000	1.05810		956.24000	0.95624	1,058.100	20.50	0.15	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.74531	79.27938		11.61018	80.07231		18.94	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 06/08/2020	Bond Future			11.31222	82.24563		11.18060	83.12858		20.93	0.00	103,629,493.80	1,260	52,240.00
R2040	On 06/08/2020	Bond Future	9.57	Call	72.04000	0.07204		108.18000	0.10818	72.040	19.28	0.03	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	273.32000	0.27332		379.44000	0.37944	273.320	19.29	0.10	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	4,911.90000	4.91190		4,350.17000	4.35017	4,911.900	20.57	0.68	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	4,624.99000	4.62499		4,084.36000	4.08436	4,624.990	20.67	0.66	0.00	0	12,538.00
R2040	On 06/08/2020	Bond Future	11.26	Put	2,981.11000	2.98111		2,583.37000	2.58337	2,981.110	21.40	0.50	0.00	0	517.00
R2040	On 05/11/2020	Bond Future			11.51733	83.14601		11.37951	84.04447		20.42	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	424.09000	0.42409		522.79000	0.52279	424.090	18.86	0.09	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	594.03000	0.59403		723.15000	0.72315	594.030	18.86	0.13	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	856.22000	0.85622		1,027.80000	1.02780	856.220	18.86	0.17	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	10.23	Call	1,202.60000	1.20260		1,421.05000	1.42105	1,202.600	19.26	0.22	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	2,898.77000	2.89877		3,289.22000	3.28922	2,898.770	20.42	0.40	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	11.50	Put	4,546.52000	4.54652		4,147.23000	4.14723	4,546.520	21.19	0.48	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	3,982.00000	3.98200		3,622.63000	3.62263	3,982.000	21.60	0.43	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.73118	79.61281		11.58640	80.52881		19.61	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 04/02/2021	Bond Future	9.49	Call	654.99000	0.65499		777.14000	0.77714	654.990	18.38	0.12	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	719.62000	0.71962		851.29000	0.85129	719.620	18.38	0.13	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	1,239.72000	1.23972		1,440.84000	1.44084	1,239.720	18.38	0.20	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,467.13000	1.46713		1,695.49000	1.69549	1,467.130	18.38	0.23	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	5,701.25000	5.70125		5,267.87000	5.26787	5,701.250	19.99	0.50	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	5,179.01000	5.17901		4,776.03000	4.77603	5,179.010	20.25	0.47	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			11.95157	80.56775		11.79868	81.50686		19.58	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 06/08/2020	Bond Future			11.35214	79.07357		11.23069	79.88998		21.97	0.00	4,744,414.20	60	78,484.00
R2044	On 06/08/2020	Bond Future	9.01	Call	9.41000	0.00941		15.23000	0.01523	9.410	20.23	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	32.80000	0.03280		49.89000	0.04989	32.800	20.23	0.01	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	83.67000	0.08367		121.19000	0.12119	83.670	20.23	0.03	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	200.48000	0.20048		276.81000	0.27681	200.480	20.23	0.07	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	4,482.85000	4.48285		3,998.04000	3.99804	4,482.850	21.84	0.64	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	3,793.28000	3.79328		3,360.50000	3.36050	3,793.280	22.14	0.58	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			11.55001	79.93928		11.42277	80.77015		21.41	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	134.98000	0.13498		170.18000	0.17018	134.980	19.75	0.04	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	285.66000	0.28566		351.52000	0.35152	285.660	19.75	0.07	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	310.33000	0.31033		380.83000	0.38083	310.330	19.75	0.07	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	558.62000	0.55862		671.88000	0.67188	558.620	19.75	0.12	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	791.65000	0.79165		940.45000	0.94045	791.650	19.75	0.16	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	845.92000	0.84592		1,002.51000	1.00251	845.920	19.75	0.17	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	868.39000	0.86839		1,028.16000	1.02816	868.390	19.75	0.17	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	6,234.20000	6.23420		5,769.98000	5.76998	6,234.200	21.17	0.59	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	5,784.92000	5.78492		5,343.62000	5.34362	5,784.920	21.31	0.56	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	5,003.66000	5.00366		4,605.16000	4.60516	5,003.660	21.58	0.51	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	4,831.67000	4.83167		4,443.09000	4.44309	4,831.670	21.65	0.50	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.75618	76.49374		11.62241	77.34114		20.55	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	774.76000	0.77476		903.36000	0.90336	774.760	19.26	0.14	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	11,769.72000	11.76972		11,138.50000	11.13850	11,769.720	19.32	0.77	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,801.92000	8.80192		8,269.27000	8.26927	8,801.920	20.08	0.65	0.00	0	405.00
R2044	On 06/05/2021	Bond Future			11.96837	77.41131		11.82697	78.28054		20.51	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 06/08/2020	Bond Future			11.33072	82.23145		11.19886	83.13392		21.38	0.00	14,719,429.55	179	86,338.00
R2048	On 06/08/2020	Bond Future	9.00	Call	8.43000	0.00843		14.24000	0.01424	8.430	19.69	0.00	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	21.76000	0.02176		34.95000	0.03495	21.760	19.69	0.01	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	513.36000	0.51336		684.73000	0.68473	513.360	19.96	0.16	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	1,443.06000	1.44306		1,786.42000	1.78642	1,443.060	21.12	0.33	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	2,120.61000	2.12061		2,554.48000	2.55448	2,120.610	21.56	0.43	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	4,765.44000	4.76544		5,416.58000	5.41658	4,765.440	23.27	0.68	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	6,756.16000	6.75616		7,504.55000	7.50455	6,756.160	23.78	0.79	0.00	0	814.00

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
R2048	On 06/08/2020	Bond Future	12.75	Call	9,086.79000	9.08679	9,909.41000	9.90941	9,086.790	23.78	0.89	0.00	0	814.00	
R2048	On 05/11/2020	Bond Future			11.52799	78.71886	11.38974	79.63681		21.92	0.00	0.00	0	0.00	
R2048	On 05/11/2020	Bond Future	10.00	Call	830.08000	0.83008	1,000.07000	1.00007	830.080	20.18	0.16	0.00	0	800.00	
R2048	On 05/11/2020	Bond Future	11.00	Call	2,917.03000	2.91703	3,314.74000	3.31474	2,917.030	21.92	0.40	0.00	0	800.00	
R2048	On 04/02/2021	Bond Future			11.73360	79.63938	11.58820	80.57482		19.90	0.00	0.00	0	0.00	
R2048	On 06/05/2021	Bond Future			11.93678	76.17809	11.78327	77.13633		20.94	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 06/08/2020	Bond Future			3.34533	104.58377	3.33849	104.58811		0.41	0.00	64,632,769.86	618	23,391.00	
R208	On 05/11/2020	Bond Future			2.62866	102.33583	2.59913	102.34738		0.23	0.00	0.00	0	0.00	
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 06/08/2020	Bond Future			10.79027	68.33234	10.66393	69.03752		21.61	0.00	3,006,622.96	44	62,527.00	
R209	On 05/11/2020	Bond Future			10.97783	65.93931	10.84598	66.65689		21.86	0.00	0.00	0	0.00	
R209	On 04/02/2021	Bond Future			11.16834	66.71054	11.03048	67.44220		19.70	0.00	0.00	0	0.00	
R209	On 06/05/2021	Bond Future			11.36331	64.36810	11.21832	65.11838		20.63	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 06/08/2020	Bond Future			187.22743	187.22743	187.21147	187.21147			0.00	0.00	0	1,929.00	
R210	On 05/11/2020	Bond Future			186.61362	186.61362	186.61043	186.61043			0.00	0.00	0	0.00	
R210	On 04/02/2021	Bond Future			188.83881	188.83881	188.85121	188.85121			0.00	0.00	0	0.00	
R210	On 06/05/2021	Bond Future			188.40166	188.40166	188.44200	188.44200			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 06/08/2020	Bond Future			166.22941	166.22941	166.22253	166.22253			0.00	0.00	0	6,744.00	
R212	On 05/11/2020	Bond Future			168.08769	168.08769	168.09229	168.09229			0.00	0.00	0	0.00	
R212	On 04/02/2021	Bond Future			167.77068	167.77068	167.78953	167.78953			0.00	0.00	0	0.00	
R212	On 06/05/2021	Bond Future			169.81823	169.81823	169.86198	169.86198			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 06/08/2020	Bond Future			9.71998	85.42908	9.62928	85.95028		15.80	0.00	85,429.08	1	17,331.00	
R213	On 05/11/2020	Bond Future			9.90888	82.83381	9.81355	83.36645		15.93	0.00	0.00	0	0.00	
R213	On 04/02/2021	Bond Future			10.10526	83.80212	10.00465	84.34810		14.36	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
R213	On 06/05/2021	Bond Future	10.30086	81.27342		10.19382	81.83808		14.95	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 06/08/2020	Bond Future	11.14437	65.72010		11.01276	66.45671		23.40	0.00	131,440.20	2	21,227.00
R214	On 05/11/2020	Bond Future	11.33204	63.16147		11.19460	63.91058		23.75	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future	11.52673	63.89997		11.38279	64.66327		21.37	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future	11.71867	61.38544		11.56735	62.16717		22.45	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											1,644,658,053.92	16,251	1 211 883.00
Grand Total:											1,644,658,053.92	16,251	1 211 883.00