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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/09/2020

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	90.48000		90.48000		90.45000	90.45000			0.00	0.00	0	51.0
AL37	On 05/11/2020	Index Future	755.78100		755.78100		758.84300	758.84300			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	763.42600		763.42600		766.52700	766.52700			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	771.57300		771.57300		774.71300	774.71300			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	779.83600		779.83600		783.01100	783.01100			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	817.63500		817.63500		824.95400	824.95400			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	825.90600		825.90600		833.30800	833.30800			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	834.72000		834.72000		842.20700	842.20700			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	843.65900		843.65900		851.22900	851.22900			0.00	0.00	0	0.0
ALBI	On 05/11/2020	Index Future	718.17800		718.17800		724.02400	724.02400			0.00	0.00	0	226.0
ALBI	On 04/02/2021	Index Future	725.44200		725.44200		731.35600	731.35600			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	733.18400		733.18400		739.16600	739.16600			0.00	0.00	0	0.0

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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
ALBI	On 05/08/2021	Index Future	741.03500		741.03500		747.08400	747.08400			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 05/11/2020	Bond Future	11.95363		72.26505		11.81144	72.99350			0.00	0.00	0	350.0
ES33	On 04/02/2021	Bond Future	12.23607		72.99633		12.08745	73.73268			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.51884		70.00123		12.36357	70.74585			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	12.81867		70.75943		12.65629	71.51223			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 05/11/2020	Bond Future	12.38396		71.38168		12.24135	72.18855			0.00	0.00	0	4,789.0
ES42	On 04/02/2021	Bond Future	12.64817		72.10442		12.49882	72.92003			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	12.92293		68.61671		12.76626	69.44142			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	13.20658		69.36025		13.04228	70.19403			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 05/11/2020	GOVI	709.40900		709.40900		715.15700	715.15700			0.00	7,094,090.00	1	1,007.0
GOVI	On 04/02/2021	GOVI	716.58600		716.58600		722.39900	722.39900			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	724.23200		724.23200		730.11400	730.11400			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI	731.98800		731.98800		737.93400	737.93400			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future	143.31944		143.31944		144.16466	144.16466			0.00	0.00	0	3,891.0
I2025	On 04/02/2021	Bond Future	143.29618		143.29618		144.15112	144.15112			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	144.86081		144.86081		145.72588	145.72588			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	144.93237		144.93237		145.80728	145.80728			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 05/11/2020	Bond Future	100.35032		100.35032		101.63625	101.63625			0.00	0.00	0	4,975.0
I2029	On 04/02/2021	Bond Future	101.39050		101.39050		102.69051	102.69051			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	101.35773		101.35773		102.67248	102.67248			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future	102.47903		102.47903		103.80851	103.80851			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 05/11/2020	Bond Future	94.32980		94.32980		95.80964	95.80964			0.00	0.00	0	10,329.0
I2033	On 04/02/2021	Bond Future	95.30761		95.30761		96.80348	96.80348			0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	95.13201		95.13201		96.64477	96.64477			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	96.18452		96.18452		97.71415	97.71415			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 05/11/2020	Bond Future	105.95211		105.95211		106.33791	106.33791			0.00	0.00	0	11,137.0
I2038	On 04/02/2021	Bond Future	105.35287		105.35287		105.74340	105.74340			0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	106.50345		106.50345		106.89876	106.89876			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	105.95944		105.95944		106.35931	106.35931			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 05/11/2020	Bond Future	93.21535		93.21535		94.12812	94.12812			0.00	1,305,014.90	14	16,211.0
I2046	On 04/02/2021	Bond Future	94.18163		94.18163		95.10462	95.10462			0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future	93.41907		93.41907		94.35267	94.35267			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	94.45275		94.45275		95.39668	95.39668			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 05/11/2020	Bond Future	95.12113		95.12113		96.83363	96.83363			0.00	0.00	0	13,890.0
I2050	On 04/02/2021	Bond Future	94.21646		94.21646		95.94720	95.94720			0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future	95.24534		95.24534		96.99553	96.99553			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	94.37063		94.37063		96.14034	96.14034			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 05/11/2020	Index Future	256.78800		256.78800		258.87600	258.87600			0.00	10,271,520.00	4	1,201.0
IGOV	On 04/02/2021	Index Future	259.44900		259.44900		261.56200	261.56200			0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	262.28000		262.28000		264.41800	264.41800			0.00	0.00	0	0.0
IGOV	On 05/08/2021	Index Future	265.15100		265.15100		267.31300	267.31300			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.39500		96.60500		3.37500	96.62500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.41000		96.59000		3.36000	96.64000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.34500		96.65500		3.31500	96.68500			0.00	0.00	0	30,010.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.36000		96.64000		3.34000	96.66000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.40000		96.60000		3.36000	96.64000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.41000		96.59000		3.38000	96.62000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.54500		96.45500		3.48500	96.51500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.70500		96.29500		3.64500	96.35500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.86000		96.14000		3.79000	96.21000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.05000		95.95000		3.95000	96.05000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.25500		95.74500		4.17500	95.82500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.60000		95.40000		4.51000	95.49000			0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.34303		119.38228		7.24926	119.88179		7.95	0.00	11,818,845.72	99	90,773.0

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	117.96000		0.11796		185.20000	0.18520	117.960	7.64	0.08	0.00	0	80.0
R186	On 05/11/2020	Bond Future	7.00	Call	602.66000		0.60266		803.32000	0.80332	602.660	7.86	0.29	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.50	Call	1,800.41000		1.80041		2,156.48000	2.15648	1,800.410	8.07	0.60	0.00	0	80.0
R186	On 05/11/2020	Bond Future	7.84	Call	3,050.83000		3.05083		3,480.83000	3.48083	3,050.830	8.32	0.78	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.00	Call	3,725.92000		3.72592		4,178.71000	4.17871	3,725.920	8.45	0.84	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	8.34	Call	5,262.81000		5.26281		5,744.73000	5.74473	5,262.810	8.66	0.93	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	2.94000		0.00294		2.62000	0.00262	2.940	8.66	0.00	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			7.52643		115.31162		7.42704	115.81703		7.96	0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	8.00	Put	1,281.97000		1.28197		1,145.31000	1.14531	1,281.970	8.18	0.33	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.71533		116.54368		7.60981	117.05510		7.14	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.92270		112.52446		7.81047	113.04167		7.23	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 05/11/2020	Bond Future			314.56334		314.56334		314.66981	314.66981			0.00	0.00	0	2,902.0
R197	On 04/02/2021	Bond Future			309.96881		309.96881		310.07864	310.07864			0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			313.35378		313.35378		313.46645	313.46645			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			308.81381		308.81381		308.92827	308.92827			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 05/11/2020	Bond Future			212.90701		212.90701		216.10485	216.10485			0.00	0.00	0	7,870.0
R202	On 04/02/2021	Bond Future			210.94154		210.94154		214.17424	214.17424			0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			213.24486		213.24486		216.51402	216.51402			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			211.35130		211.35130		214.65683	214.65683			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 05/11/2020	Bond Future			4.64660		108.21631		4.59552	108.33153		1.88	0.00	0.00	0	34,442.0
R2023	On 04/02/2021	Bond Future			4.72710		109.31140		4.66878	109.42854		1.93	0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			4.78582		106.57159		4.71857	106.69056		1.80	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.86038		107.72547		4.78136	107.84593		1.59	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 05/11/2020	Bond Future			9.40180		93.67441		9.27353	94.41418		14.06	0.00	0.00	0	92,820.0
R2030	On 05/11/2020	Bond Future	8.10	Call	74.95000		0.07495		131.04000	0.13104	74.950	13.22	0.04	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.34	Call	162.20000		0.16220		261.96000	0.26196	162.200	13.29	0.08	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	8.36	Call	172.68000		0.17268		277.04000	0.27704	172.680	13.30	0.09	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	8.53	Call	286.04000		0.28604		434.97000	0.43497	286.040	13.43	0.13	0.00	0	15,414.0
R2030	On 05/11/2020	Bond Future	8.73	Call	488.42000		0.48842		701.38000	0.70138	488.420	13.62	0.20	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.85	Call	650.89000		0.65089		906.50000	0.90650	650.890	13.73	0.25	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.86	Call	665.93000		0.66593		925.20000	0.92520	665.930	13.74	0.25	0.00	0	14,160.0

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R2030	On 05/11/2020	Bond Future	9.03	Call	959.72000	0.95972		1,282.75000	1.28275	959.720	13.89	0.33	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	979.08000	0.97908		1,305.89000	1.30589	979.080	13.90	0.33	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	1,398.37000	1.39837		1,797.02000	1.79702	1,398.370	14.05	0.43	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.49	Put	1,624.92000	1.62492		1,376.29000	1.37629	1,624.920	14.26	0.45	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	9.60	Put	1,367.37000	1.36737		1,153.92000	1.15392	1,367.370	14.40	0.40	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	1,345.72000	1.34572		1,135.31000	1.13531	1,345.720	14.41	0.39	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.65	Put	1,261.70000	1.26170		1,063.21000	1.06321	1,261.700	14.46	0.37	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	889.66000	0.88966		746.50000	0.74650	889.660	14.75	0.29	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.99	Put	710.60000	0.71060		595.52000	0.59552	710.600	14.95	0.24	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	628.19000	0.62819		526.35000	0.52635	628.190	15.05	0.22	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	343.56000	0.34356		287.49000	0.28749	343.560	15.35	0.13	0.00	0	8,000.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	273.89000	0.27389		228.88000	0.22888	273.890	15.35	0.11	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.61681	90.61838		9.48270	91.36631		13.94	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.20	Call	547.10000	0.54710		688.60000	0.68860	547.100	13.31	0.15	0.00	0	1,600.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	690.00000	0.69000		857.83000	0.85783	690.000	13.31	0.18	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	699.81000	0.69981		869.37000	0.86937	699.810	13.31	0.18	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,366.85000	1.36685		1,634.84000	1.63484	1,366.850	13.53	0.30	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	1,866.20000	1.86620		2,191.97000	2.19197	1,866.200	13.70	0.37	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	9.20	Call	2,040.34000	2.04034		2,384.07000	2.38407	2,040.340	13.76	0.40	0.00	0	1,600.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	1,829.97000	1.82997		1,627.25000	1.62725	1,829.970	14.59	0.33	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.83796	91.58698		9.69770	92.34345		12.67	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	538.59000	0.53859		656.98000	0.65698	538.590	12.00	0.13	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	5,562.88000	5.56288		5,123.07000	5.12307	5,562.880	12.32	0.63	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	3,456.67000	3.45667		3,144.25000	3.14425	3,456.670	12.78	0.46	0.00	0	700.0	
R2030	On 05/08/2021	Bond Future			10.07929	88.57357		9.93232	89.33836		12.73	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 05/11/2020	Bond Future			10.39468	86.78590		10.22600	87.79481		17.24	0.00	10,414,308.00	120	121,002.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	74.36000	0.07436		142.96000	0.14296	74.360	16.08	0.04	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	124.11000	0.12411		225.33000	0.22533	124.110	16.08	0.06	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	314.68000	0.31468		512.31000	0.51231	314.680	16.29	0.13	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	485.32000	0.48532		749.68000	0.74968	485.320	16.50	0.18	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	884.72000	0.88472		708.00000	0.70800	884.720	18.35	0.26	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	769.46000	0.76946		614.96000	0.61496	769.460	18.52	0.23	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			10.62674	87.66414		10.45079	88.68388		16.40	0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	405.62000	0.40562		544.92000	0.54492	405.620	15.59	0.11	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	816.00000	0.81600		1,051.12000	1.05112	816.000	15.59	0.19	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	3,013.85000	3.01385		2,635.37000	2.63537	3,013.850	16.68	0.43	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.86274	84.45567		10.67912	85.48678		15.58	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	2,777.62000	2.77762		3,244.92000	3.24492	2,777.620	15.24	0.41	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,195.72000	1.19572		1,036.24000	1.03624	1,195.720	16.76	0.18	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			11.11245	85.37039		10.92070	86.41280		14.88	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	

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			11.10551	85.90754		10.95239	86.87187			19.52	0.00	4,639,007.16	54	106,272.0
R2035	On 04/02/2021	Bond Future			11.34987	86.77682		11.19001	87.75153			18.59	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	8,975.00000	8.97500		8,270.23000	8.27023	8,975.000		17.57	0.77	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	4,608.60000	4.60860		4,155.24000	4.15524	4,608.600		18.49	0.53	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.58961	83.22941		11.42291	84.21500			17.67	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,536.16000	1.53616		1,821.86000	1.82186	1,536.160		16.70	0.25	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.81	Call	2,583.95000	2.58395		2,987.80000	2.98780	2,583.950		17.01	0.36	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.32	Put	5,469.30000	5.46930		4,996.67000	4.99667	5,469.300		17.50	0.53	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	4,758.89000	4.75889		4,332.88000	4.33288	4,758.890		17.72	0.48	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	3,570.53000	3.57053		3,231.96000	3.23196	3,570.530		18.24	0.39	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	2,210.08000	2.21008		1,984.26000	1.98426	2,210.080		19.00	0.27	0.00	0	1,650.0
R2035	On 05/08/2021	Bond Future			11.84645	84.13076		11.67233	85.12717			16.77	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 05/11/2020	Bond Future			11.35715	81.36139		11.21414	82.24670			20.80	0.00	0.00	0	138,898.0
R2037	On 04/02/2021	Bond Future			11.59369	77.93051		11.44448	78.82541			20.86	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	482.32000	0.48232		612.67000	0.61267	482.320		19.76	0.11	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	9,137.37000	9.13737		8,493.02000	8.49302	9,137.370		19.76	0.77	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	1,352.76000	1.35276		1,629.93000	1.62993	1,352.760		19.76	0.25	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	6,669.85000	6.66985		6,136.99000	6.13699	6,669.850		20.16	0.66	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	3,169.81000	3.16981		2,866.06000	2.86606	3,169.810		21.34	0.40	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	5,198.44000	5.19844		5,802.65000	5.80265	5,198.440		21.45	0.61	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	624.91000	0.62491		550.92000	0.55092	624.910		22.42	0.11	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.83433	78.76377		11.67870	79.66869			18.84	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			12.09403	75.36124		11.93136	76.27609			18.90	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future			11.51611	83.15389		11.37297	84.08751			21.57	0.00	0.00	0	72,504.0
R2040	On 05/11/2020	Bond Future	9.50	Call	17.97000	0.01797		36.54000	0.03654	17.970		19.75	0.01	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	40.36000	0.04036		75.90000	0.07590	40.360		19.75	0.02	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	94.80000	0.09480		164.01000	0.16401	94.800		19.75	0.04	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	10.23	Call	181.70000	0.18170		294.74000	0.29474	181.700		19.75	0.07	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	1,115.59000	1.11559		1,497.28000	1.49728	1,115.590		20.75	0.30	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	11.50	Put	2,565.91000	2.56591		2,216.62000	2.21662	2,565.910		21.57	0.49	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	1,983.70000	1.98370		1,704.66000	1.70466	1,983.700		21.86	0.41	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			11.75065	79.49092		11.60118	80.43452			21.68	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	311.21000	0.31121		405.19000	0.40519	311.210		20.41	0.07	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	352.35000	0.35235		455.97000	0.45597	352.350		20.41	0.08	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	717.86000	0.71786		896.49000	0.89649	717.860		20.41	0.15	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	892.75000	0.89275		1,102.55000	1.10255	892.750		20.41	0.18	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	4,782.15000	4.78215		4,357.17000	4.35717	4,782.150		21.49	0.52	0.00	0	500.0

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	4,226.70000		4.22670	3,840.19000	3.84019	4,226.700		21.67	0.48	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.98895		80.34091	11.83290	81.29508			19.49	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future			12.24610		76.70521	12.08281	77.66984			19.45	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 05/11/2020	Bond Future			11.55712		79.89329	11.41888	80.79579			22.59	0.00	0.00	0	47,319.0
R2044	On 05/11/2020	Bond Future	8.87	Call	0.99000		0.00099	2.57000	0.00257	0.990		20.71	0.00	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	6.58000		0.00658	14.45000	0.01445	6.580		20.71	0.00	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	9.34	Call	8.08000		0.00808	17.41000	0.01741	8.080		20.71	0.00	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	9.72	Call	33.81000		0.03381	63.69000	0.06369	33.810		20.71	0.02	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	76.86000		0.07686	133.84000	0.13384	76.860		20.71	0.03	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	10.02	Call	89.60000		0.08960	153.75000	0.15375	89.600		20.71	0.04	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	95.18000		0.09518	162.37000	0.16237	95.180		20.71	0.04	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	4,507.56000		4.50756	3,985.91000	3.98591	4,507.560		21.86	0.69	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	4,003.03000		4.00303	3,526.21000	3.52621	4,003.030		22.07	0.64	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	3,148.28000		3.14828	2,754.29000	2.75429	3,148.280		22.42	0.56	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	11.43	Put	2,965.41000		2.96541	2,590.34000	2.59034	2,965.410		22.49	0.54	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			11.78354		76.32239	11.63909	77.23459			22.70	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	382.18000		0.38218	489.03000	0.48903	382.180		21.38	0.09	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	11,333.64000		11.33364	10,628.48000	10.62848	11,333.640		21.38	0.82	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	8,055.78000		8.05578	7,467.04000	7.46704	8,055.780		21.51	0.71	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			12.01332		77.13857	11.86243	78.06094			20.38	0.00	0.00	0	0.0
R2044	On 05/08/2021	Bond Future			12.26113		73.59336	12.10313	74.52584			20.35	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2048	On 05/11/2020	Bond Future			11.51063		78.83306	11.37737	79.71989			23.19	0.00	0.00	0	112,716.0
R2048	On 05/11/2020	Bond Future	10.00	Call	91.09000		0.09109	154.80000	0.15480	91.090		21.16	0.04	0.00	0	950.0
R2048	On 05/11/2020	Bond Future	11.00	Call	1,143.15000		1.14315	1,510.89000	1.51089	1,143.150		22.29	0.30	0.00	0	950.0
R2048	On 04/02/2021	Bond Future			11.73495		79.63079	11.59553	80.52717			22.02	0.00	0.00	0	0.0
R2048	On 04/02/2021	Bond Future	10.75	Call	1,639.42000		1.63942	1,943.75000	1.94375	1,639.420		20.70	0.28	0.00	0	2,590.0
R2048	On 04/02/2021	Bond Future	11.50	Call	3,535.19000		3.53519	4,018.00000	4.01800	3,535.190		21.74	0.47	0.00	0	2,590.0
R2048	On 06/05/2021	Bond Future			11.95431		76.07006	11.80864	76.97644			20.87	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			12.18862		76.89397	12.03612	77.81031			19.62	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208	On 05/11/2020	Bond Future			3.45714		102.01262	3.45287	102.01428			0.19	0.00	0.00	0	7,525.0
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209	On 05/11/2020	Bond Future			10.91829		66.26193	10.77496	67.04819			22.01	0.00	0.00	0	28,041.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R209	On 04/02/2021	Bond Future			11.12629		66.93244		10.97740	67.72713		21.14	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.33621		64.50737		11.18151	65.31091		20.14	0.00	0.00	0	2,505.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,746.22000		1.74622		2,026.11000	2.02611	1,746.220	19.10	0.30	0.00	0	4,750.0
R209	On 06/05/2021	Bond Future	11.25	Put	4,324.05000		4.32405		3,973.40000	3.97340	4,324.050	20.14	0.49	0.00	0	6,000.0
R209	On 06/05/2021	Bond Future	12.25	Put	2,378.38000		2.37838		2,166.74000	2.16674	2,378.380	21.68	0.31	0.00	0	6,000.0
R209	On 05/08/2021	Bond Future			11.55604		65.20600		11.39523	66.01837		19.47	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 05/11/2020	Bond Future			187.55331		187.55331		189.77169	189.77169			0.00	0.00	0	2,243.0
R210	On 04/02/2021	Bond Future			189.49748		189.49748		191.74018	191.74018			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			188.85156		188.85156		191.11980	191.11980			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			190.94090		190.94090		193.23454	193.23454			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R212	On 05/11/2020	Bond Future			169.50745		169.50745		169.47674	169.47674			0.00	0.00	0	6,967.0
R212	On 04/02/2021	Bond Future			168.96538		168.96538		168.93553	168.93553			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			170.81049		170.81049		170.78121	170.78121			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			170.36746		170.36746		170.33813	170.33813			0.00	0.00	0	0.0
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 05/11/2020	Bond Future			9.88888		82.94518		9.74553	83.74930		16.25	0.00	0.00	0	16,453.0
R213	On 04/02/2021	Bond Future			10.10851		83.78456		9.95901	84.59737		15.53	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			10.32433		81.15031		10.16852	81.97231		14.72	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			10.55639		82.02903		10.39378	82.86009		14.21	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 05/11/2020	Bond Future			11.20332		63.86262		11.05987	64.65923		23.70	0.00	0.00	0	19,028.0
R214	On 04/02/2021	Bond Future			11.41168		64.50883		11.26233	65.31400		22.66	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future			11.61468		61.92090		11.45939	62.73499		21.64	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			11.83041		62.59151		11.66869	63.41455		20.85	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

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 :											45,542,785.78	292	1 270 724.0
Grand Total:											45,542,785.78	292	1 270 724.0