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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 25/09/2020

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.44000		90.44000		90.46000	90.46000			0.00	0.00	0	51.0
AL37	On 05/11/2020	Index Future	754.36900		754.36900		755.25200	755.25200			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	761.99800		761.99800		762.89500	762.89500			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	770.18400		770.18400		771.09500	771.09500			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	778.46700		778.46700		779.39000	779.39000			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	807.71800		807.71800		809.53300	809.53300			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	815.88700		815.88700		817.72500	817.72500			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	824.65100		824.65100		826.51400	826.51400			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	833.52000		833.52000		835.40500	835.40500			0.00	0.00	0	0.0
ALBI	On 05/11/2020	Index Future	710.72400		710.72400		712.34800	712.34800			0.00	0.00	0	226.0
ALBI	On 04/02/2021	Index Future	717.91200		717.91200		719.55700	719.55700			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	725.62400		725.62400		727.29100	727.29100			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		733.42800	733.42800		735.11400	735.11400			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		12.15741	71.23943		12.10953	71.47849			0.00	0.00	0	350.0
ES33	On 04/02/2021	Bond Future		12.44909	71.95996		12.39901	72.20161			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		12.74033	68.95865		12.68795	69.20315			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		13.04970	69.70864		12.99488	69.95585			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		12.57820	70.30736		12.53529	70.54228			0.00	0.00	0	4,789.0
ES42	On 04/02/2021	Bond Future		12.85168	71.01881		12.80668	71.25634			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		13.13554	67.52430		13.08826	67.76461			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		13.42907	68.25903		13.37943	68.50200			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		702.10200	702.10200		703.68400	703.68400			0.00	14,042,040.00	2	1,009.0
GOVI	On 04/02/2021	GOVI		709.20300	709.20300		710.80500	710.80500			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI		716.82200	716.82200		718.44500	718.44500			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		724.53100	724.53100		726.17300	726.17300			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future		143.36853	143.36853		143.28883	143.28883			0.00	0.00	0	3,906.0
I2025	On 04/02/2021	Bond Future		143.34500	143.34500		143.26490	143.26490			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		144.92004	144.92004		144.83950	144.83950			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		144.99888	144.99888		144.91756	144.91756			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		99.67340	99.67340		99.61733	99.61733			0.00	0.00	0	4,960.0
I2029	On 04/02/2021	Bond Future		100.70603	100.70603		100.64978	100.64978			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future		100.67270	100.67270		100.61607	100.61607			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		101.79103	101.79103		101.73388	101.73388			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	93.52629	93.52629	94.75560	94.75560					0.00	0.00	0	10,329.0
I2033	On 04/02/2021	Bond Future	94.49523	94.49523	95.73770	95.73770					0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	94.31732	94.31732	95.57363	95.57363					0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	95.36509	95.36509	96.63546	96.63546					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	104.92874	104.92874	104.90810	104.90810					0.00	0.00	0	11,137.0
I2038	On 04/02/2021	Bond Future	104.31819	104.31819	104.29788	104.29788					0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	105.46475	105.46475	105.44437	105.44437					0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	104.91394	104.91394	104.89348	104.89348					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	92.37141	92.37141	92.19826	92.19826					0.00	0.00	0	16,311.0
I2046	On 04/02/2021	Bond Future	93.32839	93.32839	93.15381	93.15381					0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future	92.56306	92.56306	92.38673	92.38673					0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	93.59138	93.59138	93.41315	93.41315					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	94.69961	94.69961	94.68113	94.68113					0.00	14,204,941.50	150	13,963.0
I2050	On 04/02/2021	Bond Future	93.78996	93.78996	93.77143	93.77143					0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future	94.82062	94.82062	94.80238	94.80238					0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	93.94559	93.94559	93.92710	93.92710					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	255.73700	255.73700	256.08300	256.08300					0.00	0.00	0	1,201.0
IGOV	On 04/02/2021	Index Future	258.38700	258.38700	258.73800	258.73800					0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	261.22500	261.22500	261.58200	261.58200					0.00	0.00	0	0.0
IGOV	On 05/08/2021	Index Future	264.09600	264.09600	264.45700	264.45700					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.35500	96.64500	3.36500	96.63500					0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.37000	96.63000	3.37000	96.63000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.31500	96.68500	3.32500	96.67500					0.00	0.00	0	30,010.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.33000	96.67000	3.33000	96.67000					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.35000	96.65000	3.36000	96.64000					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.37000	96.63000	3.37000	96.63000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.48500	96.51500	3.49500	96.50500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.67500	96.32500	3.67500	96.32500					0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.82000	96.18000	3.82000	96.18000					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.00500	95.99500	4.00000	96.00000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.22500	95.77500	4.20500	95.79500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.62000	95.38000	4.63000	95.37000					0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.38375	119.16621	7.35501	119.31866				7.15	0.00	169,811,849.25	1,425	90,220.0

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	46.13000		0.04613		59.65000	0.05965	46.130	6.79	0.04	0.00	0	80.0
R186	On 05/11/2020	Bond Future	7.00	Call	388.14000		0.38814		447.58000	0.44758	388.140	7.04	0.24	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.50	Call	1,491.34000		1.49134		1,609.60000	1.60960	1,491.340	7.29	0.59	0.00	0	80.0
R186	On 05/11/2020	Bond Future	7.84	Call	2,749.27000		2.74927		2,891.23000	2.89123	2,749.270	7.58	0.79	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.00	Call	3,437.23000		3.43723		3,584.88000	3.58488	3,437.230	7.73	0.86	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	8.34	Call	5,005.16000		5.00516		5,157.76000	5.15776	5,005.160	7.96	0.94	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	0.85000		0.00085		0.96000	0.00096	0.850	7.96	0.00	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			7.56966		115.09267		7.53918	115.24699		8.24	0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	8.00	Put	1,403.35000		1.40335		1,366.86000	1.36686	1,403.350	8.49	0.35	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.75953		116.33032		7.72713	116.48667		7.55	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.96857		112.31394		7.93410	112.47209		7.19	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			313.80432		313.80432		313.76501	313.76501			0.00	0.00	0	2,902.0
R197	On 04/02/2021	Bond Future			309.20011		309.20011		309.16144	309.16144			0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			312.59807		312.59807		312.55986	312.55986			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			308.06372		308.06372		308.02534	308.02534			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			212.03558		212.03558		213.07405	213.07405			0.00	0.00	0	7,870.0
R202	On 04/02/2021	Bond Future			210.05994		210.05994		211.10982	211.10982			0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			212.36810		212.36810		213.43029	213.43029			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			210.47428		210.47428		211.54838	211.54838			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			4.61953		108.27735		4.61523	108.28705		1.81	0.00	19,489,923.00	180	34,473.0
R2023	On 04/02/2021	Bond Future			4.69670		109.37244		4.69165	109.38259		1.65	0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			4.74679		106.64062		4.74081	106.65120		1.72	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.81142		107.80008		4.80433	107.81090		1.60	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			9.60904		92.49547		9.57066	92.71231		12.78	0.00	14,151,806.91	153	93,040.0
R2030	On 05/11/2020	Bond Future	8.10	Call	13.13000		0.01313		18.63000	0.01863	13.130	11.98	0.01	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.34	Call	37.19000		0.03719		49.82000	0.04982	37.190	11.98	0.03	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	8.36	Call	40.34000		0.04034		53.79000	0.05379	40.340	11.98	0.03	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	8.53	Call	78.11000		0.07811		100.46000	0.10046	78.110	11.99	0.05	0.00	0	15,414.0
R2030	On 05/11/2020	Bond Future	8.73	Call	159.80000		0.15980		197.61000	0.19761	159.800	12.04	0.09	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.85	Call	240.33000		0.24033		290.59000	0.29059	240.330	12.13	0.13	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.86	Call	248.32000		0.24832		299.70000	0.29970	248.320	12.14	0.13	0.00	0	14,160.0

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
R2030	On 05/11/2020	Bond Future	9.03	Call	418.22000	0.41822	490.63000	0.49063	418.220	12.30	0.20	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	430.57000	0.43057	504.32000	0.50432	430.570	12.32	0.20	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	716.08000	0.71608	816.28000	0.81628	716.080	12.54	0.30	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.49	Put	1,945.24000	1.94524	1,864.37000	1.86437	1,945.240	12.77	0.56	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	9.60	Put	1,618.88000	1.61888	1,551.96000	1.55196	1,618.880	12.88	0.50	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	1,591.28000	1.59128	1,525.58000	1.52558	1,591.280	12.89	0.49	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.65	Put	1,484.30000	1.48430	1,423.35000	1.42335	1,484.300	12.93	0.47	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	1,014.63000	1.01463	975.57000	0.97557	1,014.630	13.20	0.36	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.99	Put	792.39000	0.79239	764.04000	0.76404	792.390	13.40	0.30	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	691.49000	0.69149	668.01000	0.66801	691.490	13.51	0.27	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	366.99000	0.36699	358.40000	0.35840	366.990	14.01	0.16	0.00	0	8,000.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	296.24000	0.29624	290.57000	0.29057	296.240	14.17	0.13	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.83345	89.42697	9.79328	89.64633		14.69	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.20	Call	448.67000	0.44867	488.73000	0.48873	448.670	14.05	0.12	0.00	0	1,600.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	566.48000	0.56648	613.97000	0.61397	566.480	14.05	0.15	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	574.58000	0.57458	622.57000	0.62257	574.580	14.05	0.15	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,105.13000	1.10513	1,180.51000	1.18051	1,105.130	14.11	0.25	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	1,524.60000	1.52460	1,616.96000	1.61696	1,524.600	14.26	0.32	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	9.20	Call	1,673.31000	1.67331	1,771.03000	1.77103	1,673.310	14.32	0.34	0.00	0	1,600.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	2,314.65000	2.31465	2,254.50000	2.25450	2,314.650	15.10	0.39	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			10.06324	90.38913	10.02121	90.61102		13.55	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	514.14000	0.51414	549.58000	0.54958	514.140	12.96	0.12	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	6,509.29000	6.50929	6,377.28000	6.37728	6,509.290	13.07	0.67	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	4,211.45000	4.21145	4,116.26000	4.11626	4,211.450	13.50	0.51	0.00	0	700.0	
R2030	On 05/08/2021	Bond Future			10.31459	87.36678	10.27051	87.59122		12.74	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			10.57043	85.75177	10.53223	85.97507		15.77	0.00	6,517,134.52	76	121,073.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	16.31000	0.01631	22.69000	0.02269	16.310	14.70	0.01	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	32.37000	0.03237	43.41000	0.04341	32.370	14.70	0.02	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	105.75000	0.10575	133.15000	0.13315	105.750	14.70	0.06	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	183.16000	0.18316	224.00000	0.22400	183.160	14.74	0.09	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	909.59000	0.90959	884.30000	0.88430	909.590	16.54	0.29	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	778.22000	0.77822	758.49000	0.75849	778.220	16.72	0.26	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			10.81011	86.61904	10.77021	86.84493		17.25	0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	352.98000	0.35298	385.49000	0.38549	352.980	16.38	0.09	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	708.17000	0.70817	762.35000	0.76235	708.170	16.38	0.16	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	3,567.37000	3.56737	3,487.92000	3.48792	3,567.370	17.31	0.48	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			11.05301	83.40531	11.01133	83.63384		16.68	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	2,559.69000	2.55969	2,664.58000	2.66458	2,559.690	16.15	0.38	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,603.63000	1.60363	1,568.98000	1.56898	1,603.630	17.96	0.22	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			11.31049	84.31241	11.26693	84.54351		14.89	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			11.30099	84.69975		11.25273	84.99553		18.04	0.00	11,519,166.00	136	107,558.0
R2035	On 04/02/2021	Bond Future			11.55401	85.55633		11.50357	85.85540		19.51	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	10,017.93000	10.01793		9,799.42000	9.79942	10,017.930	18.37	0.80	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	5,358.42000	5.35842		5,217.11000	5.21711	5,358.420	19.13	0.58	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.80150	82.00157		11.74885	82.30409		18.92	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,459.48000	1.45948		1,547.20000	1.54720	1,459.480	17.94	0.23	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.81	Call	2,356.32000	2.35632		2,477.64000	2.47764	2,356.320	18.00	0.33	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.32	Put	6,359.93000	6.35993		6,211.78000	6.21178	6,359.930	18.52	0.56	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	5,596.47000	5.59647		5,462.55000	5.46255	5,596.470	18.74	0.52	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	4,273.26000	4.27326		4,166.23000	4.16623	4,273.260	19.20	0.43	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	2,834.27000	2.83427		2,762.30000	2.76230	2,834.270	20.39	0.31	0.00	0	1,650.0
R2035	On 05/08/2021	Bond Future			12.06719	82.89335		12.01215	83.19923		16.69	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			11.56825	80.08183		11.51993	80.37189		19.09	0.00	15,215,547.70	190	138,817.0
R2037	On 04/02/2021	Bond Future			11.81400	76.63753		11.76353	76.93079		21.85	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	398.16000	0.39816		439.20000	0.43920	398.160	20.64	0.09	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	10,235.41000	10.23541		10,021.31000	10.02131	10,235.410	20.64	0.80	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	1,130.17000	1.13017		1,217.83000	1.21783	1,130.170	20.64	0.22	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	7,599.29000	7.59929		7,420.19000	7.42019	7,599.290	20.76	0.70	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	3,790.30000	3.79030		3,689.15000	3.68915	3,790.300	22.02	0.45	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	4,501.10000	4.50110		4,697.71000	4.69771	4,501.100	22.11	0.56	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	883.70000	0.88370		860.01000	0.86001	883.700	23.68	0.15	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			12.06318	77.46236		12.01048	77.75901		20.10	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			12.33271	74.04924		12.27757	74.34919		18.80	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			11.71213	81.90325		11.66887	82.17653		20.05	0.00	14,005,455.75	171	72,832.0
R2040	On 05/11/2020	Bond Future	9.50	Call	2.82000	0.00282		4.37000	0.00437	2.820	18.44	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	8.05000	0.00805		11.80000	0.01180	8.050	18.44	0.01	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	24.39000	0.02439		33.67000	0.03367	24.390	18.44	0.01	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	10.23	Call	56.65000	0.05665		74.73000	0.07473	56.650	18.44	0.03	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	532.51000	0.53251		623.33000	0.62333	532.510	18.61	0.19	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	11.50	Put	2,914.73000	2.91473		2,808.79000	2.80879	2,914.730	19.66	0.59	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	2,226.22000	2.22622		2,147.17000	2.14717	2,226.220	19.97	0.49	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			11.95544	78.22714		11.91020	78.50348		22.70	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	257.26000	0.25726		284.74000	0.28474	257.260	21.23	0.06	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	291.48000	0.29148		321.78000	0.32178	291.480	21.23	0.07	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	597.79000	0.59779		649.95000	0.64995	597.790	21.23	0.13	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	745.58000	0.74558		806.85000	0.80685	745.580	21.23	0.15	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	5,591.47000	5.59147		5,469.24000	5.46924	5,591.470	22.48	0.56	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	4,988.75000	4.98875	4,878.14000	4.87814	4,988.750	22.69	0.52	0.00	0	800.0		
R2040	On 06/05/2021	Bond Future			12.20186	79.06910	12.15456	79.34870		20.83	0.00	0.00	0	0.0		
R2040	On 05/08/2021	Bond Future			12.46840	75.42317	12.41885	75.70587		19.29	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			11.74345	78.70478	11.70518	78.94632		20.92	0.00	13,458,517.38	171	47,224.0		
R2044	On 05/11/2020	Bond Future	8.87	Call	0.06000	0.00006	0.12000	0.00012	0.060	19.25	0.00	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	9.29	Call	0.76000	0.00076	1.23000	0.00123	0.760	19.25	0.00	0.00	0	300.0		
R2044	On 05/11/2020	Bond Future	9.34	Call	0.99000	0.00099	1.59000	0.00159	0.990	19.25	0.00	0.00	0	525.0		
R2044	On 05/11/2020	Bond Future	9.72	Call	6.39000	0.00639	9.30000	0.00930	6.390	19.25	0.00	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	9.97	Call	18.63000	0.01863	25.64000	0.02564	18.630	19.25	0.01	0.00	0	300.0		
R2044	On 05/11/2020	Bond Future	10.02	Call	22.75000	0.02275	30.98000	0.03098	22.750	19.25	0.01	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	10.04	Call	24.61000	0.02461	33.38000	0.03338	24.610	19.25	0.01	0.00	0	525.0		
R2044	On 05/11/2020	Bond Future	11.06	Put	5,100.89000	5.10089	4,948.01000	4.94801	5,100.890	19.56	0.79	0.00	0	525.0		
R2044	On 05/11/2020	Bond Future	11.17	Put	4,519.55000	4.51955	4,382.08000	4.38208	4,519.550	19.78	0.75	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	11.38	Put	3,535.28000	3.53528	3,427.49000	3.42749	3,535.280	20.24	0.66	0.00	0	300.0		
R2044	On 05/11/2020	Bond Future	11.43	Put	3,325.42000	3.32542	3,224.52000	3.22452	3,325.420	20.35	0.63	0.00	0	1,815.0		
R2044	On 04/02/2021	Bond Future			11.97833	75.12143	11.93828	75.36567		23.68	0.00	0.00	0	0.0		
R2044	On 04/02/2021	Bond Future	9.66	Call	316.35000	0.31635	346.08000	0.34608	316.350	22.16	0.07	0.00	0	265.0		
R2044	On 04/02/2021	Bond Future	10.29	Put	12,385.61000	12.38561	12,198.75000	12.19875	12,385.610	22.16	0.84	0.00	0	265.0		
R2044	On 04/02/2021	Bond Future	10.84	Put	8,974.88000	8.97488	8,819.60000	8.81960	8,974.880	22.16	0.74	0.00	0	265.0		
R2044	On 06/05/2021	Bond Future			12.21596	75.93003	12.17407	76.17708		21.70	0.00	0.00	0	0.0		
R2044	On 05/08/2021	Bond Future			12.47287	72.37512	12.42894	72.62497		20.10	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			11.70742	77.55608	11.66400	77.83455		21.55	0.00	15,200,991.68	196	112,533.0		
R2048	On 05/11/2020	Bond Future	10.00	Call	23.03000	0.02303	31.94000	0.03194	23.030	19.77	0.01	0.00	0	950.0		
R2048	On 05/11/2020	Bond Future	11.00	Call	543.88000	0.54388	636.78000	0.63678	543.880	19.97	0.20	0.00	0	950.0		
R2048	On 04/02/2021	Bond Future			11.94094	78.34050	11.89545	78.62202		22.94	0.00	0.00	0	0.0		
R2048	On 04/02/2021	Bond Future	10.75	Call	1,360.65000	1.36065	1,454.71000	1.45471	1,360.650	21.39	0.24	0.00	0	2,590.0		
R2048	On 04/02/2021	Bond Future	11.50	Call	3,062.63000	3.06263	3,215.28000	3.21528	3,062.630	22.62	0.42	0.00	0	2,590.0		
R2048	On 06/05/2021	Bond Future			12.16873	74.77122	12.12113	75.05600		22.22	0.00	0.00	0	0.0		
R2048	On 05/08/2021	Bond Future			12.41267	75.58445	12.36278	75.87234		19.32	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			3.51475	101.99023	3.46076	102.01122		0.18	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			11.12549	65.14915	11.07694	65.40740		19.74	0.00	0.00	0	27,963.0		



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
R209	On 04/02/2021	Bond Future			11.34157		65.80805		11.29110	66.06907		21.96	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.55902		63.37541		11.50652	63.63947		21.34	0.00	0.00	0	2,505.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,626.69000		1.62669		1,717.44000	1.71744	1,626.690	20.50	0.28	0.00	0	4,750.0
R209	On 06/05/2021	Bond Future	11.25	Put	5,056.57000		5.05657		4,937.61000	4.93761	5,056.570	21.12	0.53	0.00	0	6,000.0
R209	On 06/05/2021	Bond Future	12.25	Put	2,851.89000		2.85189		2,779.85000	2.77985	2,851.890	22.45	0.35	0.00	0	6,000.0
R209	On 05/08/2021	Bond Future			11.78714		64.06470		11.73253	64.33165		19.39	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			187.08992		187.08992		188.06315	188.06315			0.00	0.00	0	2,243.0
R210	On 04/02/2021	Bond Future			189.02825		189.02825		190.01218	190.01218			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			188.39026		188.39026		189.38549	189.38549			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			190.48312		190.48312		191.48956	191.48956			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			169.54286		169.54286		169.52754	169.52754			0.00	0.00	0	6,967.0
R212	On 04/02/2021	Bond Future			169.00025		169.00025		168.98530	168.98530			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			170.85741		170.85741		170.84279	170.84279			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			170.42267		170.42267		170.40803	170.40803			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			10.08041		81.88685		10.04211	82.09703		14.68	0.00	163,773.70	2	16,416.0
R213	On 04/02/2021	Bond Future			10.30828		82.71501		10.26829	82.92761		16.24	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			10.53138		80.07490		10.48967	80.29000		15.68	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			10.77177		80.94565		10.72822	81.16313		14.18	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			11.40048		62.79384		11.35699	63.02704		21.21	0.00	0.00	0	19,028.0
R214	On 04/02/2021	Bond Future			11.61703		63.42889		11.57169	63.66468		23.50	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future			11.82741		60.83368		11.78021	61.07217		22.89	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			12.05151		61.49527		12.00231	61.73636		20.72	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
<b>Total for Derivatives :</b>											307,781,147.39	2,852	1 271 808.0
<b>Grand Total:</b>											307,781,147.39	2,852	1 271 808.0