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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 10/06/2020

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
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	91.07000		91.07000		91.07000	91.07000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	729.16700		729.16700		728.76100	728.76100			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	737.20700		737.20700		736.80000	736.80000			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	745.80800		745.80800		745.40000	745.40000			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	754.72500		754.72500		754.31300	754.31300			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	808.90100		808.90100		808.10200	808.10200			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	817.82000		817.82000		817.01600	817.01600			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	827.36200		827.36200		826.55200	826.55200			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	837.25400		837.25400		836.43600	836.43600			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	706.41900		706.41900		705.29600	705.29600			0.00	0.00	0	212.0
ALBI	On 05/11/2020	Index Future	714.20800		714.20800		713.07700	713.07700			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	722.54100		722.54100		721.39900	721.39900			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 06/05/2021	Index Future	731.18000		731.18000		730.02600	730.02600			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 06/08/2020	Bond Future	11.87098		74.35551		11.90532	74.17887			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future	12.12674		71.39243		12.16229	71.21513			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	12.39384		72.22663		12.43081	72.04803			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.66430		69.31396		12.70280	69.13371			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 06/08/2020	Bond Future	12.34047		73.69408		12.38490	73.44416			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future	12.59047		70.24044		12.63673	69.98910			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	12.84348		71.06199		12.89176	70.80843			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	13.10995		67.65419		13.16049	67.39808			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 06/08/2020	GOVI	698.63000		698.63000		697.55200	697.55200			0.00	0.00	0	1,032.0
GOVI	On 05/11/2020	GOVI	706.33300		706.33300		705.24700	705.24700			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI	714.57400		714.57400		713.47800	713.47800			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	723.11800		723.11800		722.01000	722.01000			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future	138.59871		138.59871		138.55532	138.55532			0.00	4,019,362.59	29	4,976.0
I2025	On 05/11/2020	Bond Future	140.14559		140.14559		140.10411	140.10411			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	140.29163		140.29163		140.25103	140.25103			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	142.00272		142.00272		141.96248	141.96248			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 06/08/2020	Bond Future	100.08007		100.08007		100.20303	100.20303			0.00	0.00	0	4,982.0
I2029	On 05/11/2020	Bond Future	100.06074		100.06074		100.18673	100.18673			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future	101.25263		101.25263		101.38124	101.38124			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	101.33660		101.33660		101.46730	101.46730			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 06/08/2020	Bond Future			96.52051	96.52051			96.58927	96.58927			0.00	0.00	0	12,178.0
I2033	On 05/11/2020	Bond Future			96.38645	96.38645			96.45765	96.45765			0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future			97.53457	97.53457			97.60759	97.60759			0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future			97.49557	97.49557			97.57003	97.57003			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 06/08/2020	Bond Future			107.47874	107.47874			107.43712	107.43712			0.00	0.00	0	10,496.0
I2038	On 05/11/2020	Bond Future			108.67845	108.67845			108.63821	108.63821			0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future			108.25941	108.25941			108.21976	108.21976			0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future			109.58007	109.58007			109.54074	109.54074			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 06/08/2020	Bond Future			97.78448	97.78448			97.08462	97.08462			0.00	0.00	0	15,969.0
I2046	On 05/11/2020	Bond Future			97.09046	97.09046			96.38450	96.38450			0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future			98.24727	98.24727			97.53394	97.53394			0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future			97.63735	97.63735			96.91586	96.91586			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 06/08/2020	Bond Future			98.09763	98.09763			97.87620	97.87620			0.00	0.00	0	16,793.0
I2050	On 05/11/2020	Bond Future			99.19239	99.19239			98.97006	98.97006			0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future			98.46434	98.46434			98.24042	98.24042			0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future			99.66556	99.66556			99.43949	99.43949			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 06/08/2020	Index Future			255.99700	255.99700			255.87700	255.87700			0.00	230,397,300.00	90	1,132.0
IGOV	On 05/11/2020	Index Future			258.88200	258.88200			258.76300	258.76300			0.00	0.00	0	47.0
IGOV	On 04/02/2021	Index Future			261.96500	261.96500			261.84500	261.84500			0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future			265.15900	265.15900			265.03800	265.03800			0.00	0.00	0	0.0
R186	On 06/08/2020	Bond Future			7.70594	115.31050			7.72233	115.22239		8.78	0.00	128,340,586.50	1,113	74,459.0
R186	On 06/08/2020	Bond Future	7.45	Call	983.02000	0.98302		1,023.11000	1.02311	983.020	8.64	0.37	0.00	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	7.45	Put	2,370.30000	2.37030		2,498.50000	2.49850	2,370.300	8.64	0.63	0.00	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	8.00	Call	2,516.00000	2.51600		2,550.23000	2.55023	2,516.000	8.93	0.66	0.00	0.00	0	900.0
R186	On 06/08/2020	Bond Future	9.00	Call	6,806.48000	6.80648		6,739.31000	6.73931	6,806.480	9.68	0.94	0.00	0.00	0	900.0
R186	On 05/11/2020	Bond Future			7.88090	116.56906		7.89781	116.48203		8.25	0.00	0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.00	Call	757.90000	0.75790		852.91000	0.85291	757.900	7.95	0.23	0.00	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.84	Call	2,322.05000	2.32205		2,468.03000	2.46803	2,322.050	8.19	0.50	0.00	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.00	Call	2,754.12000	2.75412		2,909.44000	2.90944	2,754.120	8.25	0.55	0.00	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	8.34	Call	3,812.00000	3.81200		3,974.39000	3.97439	3,812.000	8.44	0.66	0.00	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	487.68000	0.48768		563.43000	0.56343	487.680	9.00	0.14	0.00	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			8.05978	112.64704		8.07744	112.56016		7.85	0.00	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future			8.25015	113.99592		8.26874	113.90868		7.81	0.00	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

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 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			307.55512		307.55512		307.48237	307.48237			0.00	0.00	0	2,549.00
R197	On 05/11/2020	Bond Future			310.98690		310.98690		310.91856	310.91856			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			306.75572		306.75572		306.68974	306.68974			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			310.49803		310.49803		310.43314	310.43314			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			215.59071		215.59071		215.51139	215.51139			0.00	0.00	0	7,794.00
R202	On 05/11/2020	Bond Future			217.99627		217.99627		217.91985	217.91985			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			216.37783		216.37783		216.30264	216.30264			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			219.01722		219.01722		218.94225	218.94225			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			5.18312		109.53376		5.18670	109.52499		2.86	0.00	0.00	0	26,872.00
R2023	On 05/11/2020	Bond Future			5.27038		106.82196		5.27353	106.81498		2.79	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.35058		108.06937		5.35356	108.06348		2.36	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			5.42364		105.45196		5.42668	105.44666		2.26	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			9.24098		92.53593		9.23217	92.58795		13.84	0.00	143,893,371.15	1,555	108,423.00
R2030	On 06/08/2020	Bond Future	8.36	Call	347.83000		0.34783		414.67000	0.41467	347.830	13.18	0.14	13,343.04	1	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	480.94000		0.48094		578.39000	0.57839	480.940	13.16	0.19	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	1,052.23000		1.05223		1,188.66000	1.18866	1,052.230	13.47	0.33	30,849.12	1	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	1,489.36000		1.48936		1,642.09000	1.64209	1,489.360	13.67	0.42	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Put	2,138.77000		2.13877		2,260.49000	2.26049	2,138.770	13.80	0.51	0.00	0	2,500.00
R2030	On 06/08/2020	Bond Future	9.20	Call	1,896.48000		1.89648		2,070.22000	2.07022	1,896.480	13.80	0.49	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	1,551.52000		1.55152		1,694.12000	1.69412	1,551.520	14.02	0.41	37,732.63	1	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	3,872.96000		3.87296		4,059.46000	4.05946	3,872.960	14.49	0.72	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.95	Put	675.62000		0.67562		757.96000	0.75796	675.620	14.83	0.21	0.00	0	5,850.00
R2030	On 06/08/2020	Bond Future	10.00	Call	4,963.49000		4.96349		5,086.22000	5.08622	4,963.490	14.91	0.80	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.21	Call	5,931.98000		5.93198		6,013.89000	6.01389	5,931.980	15.25	0.85	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	10.70	Call	8,260.66000		8.26066		8,326.39000	8.32639	8,260.660	15.32	0.94	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.87	Put	100.08000		0.10008		110.64000	0.11064	100.080	15.32	0.04	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	11.47	Put	19.33000		0.01933		22.64000	0.02264	19.330	15.32	0.01	0.00	0	650.00
R2030	On 05/11/2020	Bond Future			9.42402		93.54705		9.41455	93.60130		13.15	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	603.14000		0.60314		700.69000	0.70069	603.140	12.47	0.16	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	851.96000		0.85196		996.90000	0.99690	851.960	12.47	0.21	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	875.76000		0.87576		1,025.44000	1.02544	875.760	12.47	0.21	51,696,593.28	2,569	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,102.05000		1.10205		1,290.52000	1.29052	1,102.050	12.49	0.26	5,687,983.88	237	15,758.00

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R2030	On 05/11/2020	Bond Future	8.73	Call	1,438.58000		1.43858	1,654.21000	1.65421	1,438.580		12.60	0.31	291,095.67	10	3,000.0
R2030	On 05/11/2020	Bond Future	8.85	Call	1,673.32000		1.67332	1,898.75000	1.89875	1,673.320		12.68	0.35	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.86	Call	1,693.92000		1.69392	1,920.11000	1.92011	1,693.920		12.69	0.35	83,826,611.30	2,569	14,160.0
R2030	On 05/11/2020	Bond Future	9.03	Call	2,069.46000		2.06946	2,305.51000	2.30551	2,069.460		12.81	0.40	8,853,933.69	237	15,758.0
R2030	On 05/11/2020	Bond Future	9.04	Call	2,092.90000		2.09290	2,329.73000	2.32973	2,092.900		12.82	0.40	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	9.23	Call	2,570.74000		2.57074	2,817.32000	2.81732	2,570.740		12.97	0.46	429,761.70	10	3,000.0
R2030	On 05/11/2020	Bond Future	9.61	Put	2,627.07000		2.62707	2,865.69000	2.86569	2,627.070		13.24	0.43	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.86	Put	2,084.61000		2.08461	2,338.43000	2.33843	2,084.610		13.48	0.36	87,090,155.86	2,569	14,160.0
R2030	On 05/11/2020	Bond Future	10.06	Put	1,733.65000		1.73365	1,964.65000	1.96465	1,733.650		13.73	0.31	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	10.37	Put	1,304.12000		1.30412	1,429.58000	1.42958	1,304.120		14.17	0.25	5,499,670.32	237	15,758.0
R2030	On 05/11/2020	Bond Future	10.47	Put	1,189.90000		1.18990	1,283.79000	1.28379	1,189.900		14.32	0.23	214,743.15	10	3,000.0
R2030	On 04/02/2021	Bond Future			9.61386		90.63475	9.60379	90.69064			12.52	0.00	0.00	0	0.0
R2030	On 04/02/2021	Bond Future	8.36	Call	1,068.81000		1.06881	1,175.22000	1.17522	1,068.810		11.86	0.22	20,257.78	1	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	1,080.87000		1.08087	1,189.19000	1.18919	1,080.870		11.86	0.23	40,860.29	2	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,863.51000		1.86351	2,026.72000	2.02672	1,863.510		12.09	0.33	30,378.78	1	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,412.88000		2.41288	2,586.65000	2.58665	2,412.880		12.26	0.40	72,350.30	2	1,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	2,418.63000		2.41863	2,577.42000	2.57742	2,418.630		13.22	0.35	95,023.57	3	1,800.0
R2030	On 06/05/2021	Bond Future			9.81306		91.72067	9.80243	91.77782			12.52	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	956.59000		0.95659	1,043.29000	1.04329	956.590		11.87	0.18	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.22	Put	6,136.36000		6.13636	6,323.23000	6.32323	6,136.360		12.18	0.60	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.92	Put	4,099.82000		4.09982	4,342.60000	4.34260	4,099.820		12.64	0.46	0.00	0	700.0
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2032	On 06/08/2020	Bond Future			10.11254		90.42761	10.15538	90.16442			15.95	0.00	6,962,925.97	77	99,449.0
R2032	On 06/08/2020	Bond Future	8.79	Call	149.50000		0.14950	151.80000	0.15180	149.500		15.05	0.07	11,750.55	2	800.0
R2032	On 06/08/2020	Bond Future	9.29	Call	503.61000		0.50361	527.41000	0.52741	503.610		15.05	0.18	32,125.44	2	800.0
R2032	On 06/08/2020	Bond Future	9.91	Put	2,917.94000		2.91794	3,217.77000	3.21777	2,917.940		15.55	0.58	104,021.56	2	800.0
R2032	On 05/11/2020	Bond Future			10.31345		87.26973	10.35778	87.00522			15.98	0.00	0.00	0	0.0
R2032	On 05/11/2020	Bond Future	8.94	Call	730.57000		0.73057	761.79000	0.76179	730.570		15.05	0.17	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.11	Call	917.42000		0.91742	965.49000	0.96549	917.420		15.05	0.20	177,843.15	10	3,000.0
R2032	On 05/11/2020	Bond Future	9.44	Call	1,409.55000		1.40955	1,490.32000	1.49032	1,409.550		15.21	0.28	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.61	Call	1,737.89000		1.73789	1,821.28000	1.82128	1,737.890		15.37	0.33	284,653.50	10	3,000.0
R2032	On 05/11/2020	Bond Future	10.99	Put	2,048.22000		2.04822	2,337.83000	2.33783	2,048.220		16.99	0.32	274,912.17	10	3,000.0
R2032	On 05/11/2020	Bond Future	11.08	Put	1,904.92000		1.90492	2,157.34000	2.15734	1,904.920		17.15	0.30	0.00	0	1,000.0
R2032	On 04/02/2021	Bond Future			10.51849		88.28954	10.56452	88.02283			14.57	0.00	0.00	0	0.0
R2032	On 04/02/2021	Bond Future	8.79	Call	794.97000		0.79497	823.42000	0.82342	794.970		13.76	0.16	28,390.54	2	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	1,370.58000		1.37058	1,452.35000	1.45235	1,370.580		13.76	0.25	43,584.75	2	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	3,386.51000		3.38651	3,801.95000	3.80195	3,386.510		14.87	0.41	72,397.03	2	800.0
R2032	On 06/05/2021	Bond Future			10.72993		85.19972	10.77781	84.93044			15.30	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
R2035	On 06/08/2020	Bond Future			10.81200		89.92626	10.85509	89.64740			17.59	0.00	3,147,419.10	35	100,496.0
R2035	On 06/08/2020	Bond Future	8.75	Call	17.31000		0.01731	19.78000	0.01978	17.310		16.36	0.01	0.00	0	3,000.0

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	06/08/2020			Bond Future	9.00	Call	40.78000	0.04078		44.96000	0.04496	40.780	16.36	0.02	0.00	0	24,761.0
R2035	On	06/08/2020			Bond Future	9.09	Call	54.41000	0.05441		59.29000	0.05929	54.410	16.36	0.03	0.00	0	500.0
R2035	On	06/08/2020			Bond Future	9.67	Call	274.11000	0.27411		281.90000	0.28190	274.110	16.36	0.10	0.00	0	500.0
R2035	On	06/08/2020			Bond Future	10.45	Put	3,847.21000	3.84721		4,153.45000	4.15345	3,847.210	17.17	0.64	0.00	0	500.0
R2035	On	05/11/2020			Bond Future			11.02171	86.43329		11.06630	86.15293		17.84	0.00	0.00	0	0.0
R2035	On	04/02/2021			Bond Future			11.24032	87.44296		11.28665	87.16028		16.24	0.00	0.00	0	0.0
R2035	On	04/02/2021			Bond Future	10.14	Put	8,935.17000	8.93517		9,368.77000	9.36877	8,935.170	15.27	0.72	0.00	0	650.0
R2035	On	04/02/2021			Bond Future	11.14	Put	4,883.73000	4.88373		5,335.21000	5.33521	4,883.730	16.14	0.50	0.00	0	650.0
R2035	On	06/05/2021			Bond Future			11.45711	84.01137		11.50527	83.72587		17.13	0.00	0.00	0	0.0
R2035	On	06/05/2021			Bond Future	10.24	Call	2,402.76000	2.40276		2,532.84000	2.53284	2,402.760	16.26	0.31	0.00	0	793.0
R2035	On	06/05/2021			Bond Future	11.32	Put	5,851.72000	5.85172		6,308.44000	6.30844	5,851.720	16.98	0.49	0.00	0	793.0
R2035	On	06/05/2021			Bond Future	12.02	Put	4,048.59000	4.04859		4,527.71000	4.52771	4,048.590	17.69	0.38	0.00	0	793.0
R2035	On	28/02/2035			Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On	06/08/2020			Bond Future			11.08941	80.86831		11.10704	80.75631		19.82	0.00	6,792,938.04	84	87,084.0
R2037	On	05/11/2020			Bond Future			11.29373	81.75213		11.31182	81.64037		19.04	0.00	0.00	0	0.0
R2037	On	04/02/2021			Bond Future			11.50643	78.45195		11.52512	78.33981		18.27	0.00	0.00	0	0.0
R2037	On	04/02/2021			Bond Future	9.65	Call	869.78000	0.86978		957.90000	0.95790	869.780	17.20	0.16	0.00	0	72.0
R2037	On	04/02/2021			Bond Future	10.35	Put	9,214.07000	9.21407		9,528.90000	9.52890	9,214.070	17.20	0.72	0.00	0	72.0
R2037	On	04/02/2021			Bond Future	10.48	Call	1,988.38000	1.98838		2,232.96000	2.23296	1,988.380	17.20	0.31	0.00	0	240.0
R2037	On	04/02/2021			Bond Future	10.85	Put	6,904.28000	6.90428		7,280.27000	7.28027	6,904.280	17.58	0.61	0.00	0	72.0
R2037	On	04/02/2021			Bond Future	11.90	Put	3,615.21000	3.61521		4,045.94000	4.04594	3,615.210	18.77	0.39	0.00	0	240.0
R2037	On	04/02/2021			Bond Future	11.97	Call	6,173.60000	6.17360		6,492.94000	6.49294	6,173.600	18.88	0.62	0.00	0	300.0
R2037	On	04/02/2021			Bond Future	13.73	Put	946.33000	0.94633		1,058.10000	1.05810	946.330	19.87	0.14	0.00	0	300.0
R2037	On	06/05/2021			Bond Future			11.72592	79.39239		11.74531	79.27938		18.29	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	06/08/2020			Bond Future			11.27917	82.46590		11.31222	82.24563		20.26	0.00	2,886,306.50	35	52,240.0
R2040	On	06/08/2020			Bond Future	9.57	Call	61.95000	0.06195		72.04000	0.07204	61.950	18.68	0.03	8,996.99	4	800.0
R2040	On	06/08/2020			Bond Future	10.07	Call	251.56000	0.25156		273.32000	0.27332	251.560	18.68	0.09	30,140.10	4	800.0
R2040	On	06/08/2020			Bond Future	10.79	Put	4,601.98000	4.60198		4,911.90000	4.91190	4,601.980	19.37	0.69	225,743.23	4	800.0
R2040	On	06/08/2020			Bond Future	10.85	Put	4,319.56000	4.31956		4,624.99000	4.62499	4,319.560	19.51	0.66	0.00	0	12,538.0
R2040	On	06/08/2020			Bond Future	11.26	Put	2,702.28000	2.70228		2,981.11000	2.98111	2,702.280	20.28	0.49	0.00	0	517.0
R2040	On	05/11/2020			Bond Future			11.48317	83.36720		11.51733	83.14601		19.61	0.00	0.00	0	0.0
R2040	On	05/11/2020			Bond Future	9.50	Call	380.24000	0.38024		424.09000	0.42409	380.240	18.19	0.09	81,563.92	11	2,000.0
R2040	On	05/11/2020			Bond Future	9.73	Call	542.15000	0.54215		594.03000	0.59403	542.150	18.19	0.12	109,654.14	11	2,000.0
R2040	On	05/11/2020			Bond Future	10.00	Call	795.93000	0.79593		856.22000	0.85622	795.930	18.19	0.16	150,001.28	11	2,230.0
R2040	On	05/11/2020			Bond Future	10.23	Call	1,075.45000	1.07545		1,202.60000	1.20260	1,075.450	18.19	0.21	190,613.25	11	2,000.0
R2040	On	05/11/2020			Bond Future	11.00	Call	2,674.12000	2.67412		2,898.77000	2.89877	2,674.120	18.96	0.40	0.00	0	2,230.0
R2040	On	05/11/2020			Bond Future	11.50	Put	4,093.33000	4.09333		4,546.52000	4.54652	4,093.330	19.61	0.47	430,553.29	11	2,000.0
R2040	On	05/11/2020			Bond Future	11.70	Put	3,512.32000	3.51232		3,982.00000	3.98200	3,512.320	19.87	0.42	386,117.34	11	2,000.0
R2040	On	04/02/2021			Bond Future			11.69571	79.83565		11.73118	79.61281		18.81	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
R2040	On 04/02/2021	Bond Future	9.49	Call	582.86000	0.58286	654.99000	0.65499	582.860	17.64	0.11	17,827.91	2	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	643.97000	0.64397	719.62000	0.71962	643.970	17.64	0.12	38,746.63	4	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	1,144.29000	1.14429	1,239.72000	1.23972	1,144.290	17.64	0.19	61,744.68	4	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	1,366.54000	1.36654	1,467.13000	1.46713	1,366.540	17.64	0.22	35,492.04	2	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	5,228.55000	5.22855	5,701.25000	5.70125	5,228.550	18.62	0.50	79,010.96	2	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	4,694.39000	4.69439	5,179.01000	5.17901	4,694.390	18.80	0.46	146,655.04	4	800.0
R2040	On 06/05/2021	Bond Future			11.91467	80.79274	11.95157	80.56775		18.82	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 06/08/2020	Bond Future			11.30905	79.36158	11.35214	79.07357		21.17	0.00	335,858,206.56	4,232	77,083.0
R2044	On 06/08/2020	Bond Future	9.01	Call	7.06000	0.00706	9.41000	0.00941	7.060	19.50	0.00	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.36	Call	26.74000	0.02674	32.80000	0.03280	26.740	19.50	0.01	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	9.66	Call	72.35000	0.07235	83.67000	0.08367	72.350	19.50	0.03	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.98	Call	182.37000	0.18237	200.48000	0.20048	182.370	19.50	0.07	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	10.93	Put	4,126.47000	4.12647	4,482.85000	4.48285	4,126.470	20.57	0.64	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	11.09	Put	3,451.14000	3.45114	3,793.28000	3.79328	3,451.140	20.90	0.57	0.00	0	602.0
R2044	On 05/11/2020	Bond Future			11.50538	80.22898	11.55001	79.93928		20.48	0.00	0.00	0	0.0
R2044	On 05/11/2020	Bond Future	8.87	Call	113.02000	0.11302	134.98000	0.13498	113.020	18.98	0.03	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	250.40000	0.25040	285.66000	0.28566	250.400	18.98	0.06	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	9.34	Call	273.37000	0.27337	310.33000	0.31033	273.370	18.98	0.07	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	9.72	Call	508.86000	0.50886	558.62000	0.55862	508.860	18.98	0.11	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	734.78000	0.73478	791.65000	0.79165	734.780	18.98	0.15	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	10.02	Call	787.87000	0.78787	845.92000	0.84592	787.870	18.98	0.16	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	809.89000	0.80989	868.39000	0.86839	809.890	18.98	0.17	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	5,795.73000	5.79573	6,234.20000	6.23420	5,795.730	19.89	0.59	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	5,355.22000	5.35522	5,784.92000	5.78492	5,355.220	20.05	0.56	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	4,586.91000	4.58691	5,003.66000	5.00366	4,586.910	20.33	0.51	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	11.43	Put	4,417.58000	4.41758	4,831.67000	4.83167	4,417.580	20.39	0.49	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			11.70977	76.78591	11.75618	76.49374		19.63	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	693.63000	0.69363	774.76000	0.77476	693.630	18.40	0.13	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.29	Put	11,364.07000	11.36407	11,769.72000	11.76972	11,364.070	18.40	0.77	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.84	Put	8,245.63000	8.24563	8,801.92000	8.80192	8,245.630	18.52	0.66	0.00	0	405.0
R2044	On 06/05/2021	Bond Future			11.92004	77.70647	11.96837	77.41131		19.62	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 06/08/2020	Bond Future			11.28291	82.55653	11.33072	82.23145		20.47	0.00	46,066,543.74	558	86,449.0
R2048	On 06/08/2020	Bond Future	9.00	Call	5.65000	0.00565	8.43000	0.00843	5.650	18.75	0.00	0.00	0	3,000.0
R2048	On 06/08/2020	Bond Future	9.25	Call	15.85000	0.01585	21.76000	0.02176	15.850	18.75	0.01	0.00	0	20,640.0
R2048	On 06/08/2020	Bond Future	10.35	Call	459.50000	0.45950	513.36000	0.51336	459.500	18.79	0.15	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	10.85	Call	1,357.97000	1.35797	1,443.06000	1.44306	1,357.970	19.67	0.33	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	11.10	Call	2,064.92000	2.06492	2,120.61000	2.12061	2,064.920	20.21	0.44	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	11.80	Call	4,784.25000	4.78425	4,765.44000	4.76544	4,784.250	21.69	0.70	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	12.25	Call	6,919.18000	6.91918	6,756.16000	6.75616	6,919.180	22.89	0.82	0.00	0	814.0



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
R2048	On 06/08/2020	Bond Future	12.75	Call	9,314.71000		9.31471	9,086.79000	9.08679	9,314.710		22.89	0.91	0.00	0	814.0
R2048	On 05/11/2020	Bond Future			11.47836		79.04615	11.52799	78.71886			20.96	0.00	0.00	0	0.0
R2048	On 05/11/2020	Bond Future	10.00	Call	773.73000		0.77373	830.08000	0.83008	773.730		19.36	0.16	0.00	0	800.0
R2048	On 05/11/2020	Bond Future	11.00	Call	2,707.67000		2.70767	2,917.03000	2.91703	2,707.670		20.24	0.40	0.00	0	800.0
R2048	On 04/02/2021	Bond Future			11.68191		79.96957	11.73360	79.63938			18.98	0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			11.88293		76.51173	11.93678	76.17809			20.05	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 06/08/2020	Bond Future			3.42183		104.53517	3.34533	104.58377			0.41	0.00	43,068,490.04	412	23,391.0
R208	On 05/11/2020	Bond Future			2.75884		102.28491	2.62866	102.33583			0.23	0.00	0.00	0	0.0
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 06/08/2020	Bond Future			10.75824		68.51008	10.79027	68.33234			21.12	0.00	75,018,537.60	1,095	61,531.0
R209	On 05/11/2020	Bond Future			10.94483		66.11784	10.97783	65.93931			20.90	0.00	0.00	0	0.0
R209	On 04/02/2021	Bond Future			11.13424		66.89040	11.16834	66.71054			19.12	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.32798		64.54975	11.36331	64.36810			20.10	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 06/08/2020	Bond Future			186.77561		186.77561	187.22743	187.22743				0.00	0.00	0	1,929.0
R210	On 05/11/2020	Bond Future			186.15358		186.15358	186.61362	186.61362				0.00	0.00	0	0.0
R210	On 04/02/2021	Bond Future			188.37125		188.37125	188.83881	188.83881				0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			187.92739		187.92739	188.40166	188.40166				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 06/08/2020	Bond Future			166.26336		166.26336	166.22941	166.22941				0.00	0.00	0	6,744.0
R212	On 05/11/2020	Bond Future			168.11918		168.11918	168.08769	168.08769				0.00	0.00	0	0.0
R212	On 04/02/2021	Bond Future			167.80080		167.80080	167.77068	167.77068				0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			169.84770		169.84770	169.81823	169.81823				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 06/08/2020	Bond Future			9.67767		85.67167	9.71998	85.42908			15.52	0.00	1,199,403.38	14	17,345.0
R213	On 05/11/2020	Bond Future			9.86516		83.07752	9.90888	82.83381			15.32	0.00	0.00	0	0.0
R213	On 04/02/2021	Bond Future			10.05988		84.04778	10.10526	83.80212			13.99	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
R213	On 06/05/2021	Bond Future	10.25371	81.52151		10.30086	81.27342		14.63	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 06/08/2020	Bond Future	11.10210	65.95517		11.14437	65.72010		22.70	0.00	2,967,982.65	45	21,194.0
R214	On 05/11/2020	Bond Future	11.28837	63.39792		11.33204	63.16147		22.52	0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future	11.48143	64.13854		11.52673	63.89997		20.57	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	11.67169	61.62640		11.71867	61.38544		21.68	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
<b>Total for Derivatives :</b>											<b>1,277,573,257.65</b>	<b>17,972</b>	<b>1 211 043.0</b>
<b>Grand Total:</b>											<b>1,277,573,257.65</b>	<b>17,972</b>	<b>1 211 043.0</b>