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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 31/08/2020

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	90.70000	90.70000		90.73000	90.73000			0.00	0.00	0	51.0
AL37	On 05/11/2020		Index Future	749.73000	749.73000		748.13600	748.13600			0.00	0.00	0	0.0
AL37	On 04/02/2021		Index Future	757.42300	757.42300		755.82100	755.82100			0.00	0.00	0	0.0
AL37	On 06/05/2021		Index Future	765.44100	765.44100		763.82600	763.82600			0.00	0.00	0	0.0
AL37	On 05/08/2021		Index Future	773.64000	773.64000		772.01000	772.01000			0.00	0.00	0	0.0
AL7T	On 05/11/2020		Index Future	817.49500	817.49500		815.80300	815.80300			0.00	0.00	0	0.0
AL7T	On 04/02/2021		Index Future	825.88200	825.88200		824.18300	824.18300			0.00	0.00	0	0.0
AL7T	On 06/05/2021		Index Future	834.62600	834.62600		832.91300	832.91300			0.00	0.00	0	0.0
AL7T	On 05/08/2021		Index Future	843.56600	843.56600		841.83700	841.83700			0.00	0.00	0	0.0
ALBI	On 05/11/2020		Index Future	716.47900	716.47900		715.49600	715.49600			0.00	0.00	0	209.0
ALBI	On 04/02/2021		Index Future	723.83000	723.83000		722.84600	722.84600			0.00	0.00	0	0.0
ALBI	On 06/05/2021		Index Future	731.49300	731.49300		730.50200	730.50200			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	739.32800		739.32800		738.32900	738.32900			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	11.99526		72.05378		12.00353	72.01192			0.00	0.00	0	350.0
ES33	On 04/02/2021	Bond Future	12.27734		72.79381		12.28591	72.75186			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.56319		69.79064		12.57211	69.74839			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	12.86499		70.54686		12.87431	70.50421			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	12.40805		71.24691		12.41102	71.23032			0.00	0.00	0	4,789.0
ES42	On 04/02/2021	Bond Future	12.67134		71.97934		12.67439	71.96290			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	12.94837		68.48439		12.95155	68.46789			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	13.23319		69.22688		13.23651	69.21027			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	707.81900		707.81900		706.81400	706.81400			0.00	7,078,190.00	1	1,011.0
GOVI	On 04/02/2021	GOVI	715.08200		715.08200		714.07400	714.07400			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	722.65200		722.65200		721.63800	721.63800			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI	730.39200		730.39200		729.36900	729.36900			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future	142.97674		142.97674		142.89610	142.89610			0.00	0.00	0	4,141.0
I2025	On 04/02/2021	Bond Future	142.98514		142.98514		142.90418	142.90418			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	144.53420		144.53420		144.45266	144.45266			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	144.61677		144.61677		144.53443	144.53443			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	102.30920		102.30920		102.09313	102.09313			0.00	0.00	0	5,004.0
I2029	On 04/02/2021	Bond Future	103.38496		103.38496		103.16706	103.16706			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	103.37588		103.37588		103.15584	103.15584			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future	104.51981		104.51981		104.29733	104.29733			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	96.89036		96.89036		96.71668	96.71668			0.00	0.00	0	10,622.0
I2033	On 04/02/2021	Bond Future	97.90909		97.90909		97.73390	97.73390			0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	97.76513		97.76513		97.58814	97.58814			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	98.84684		98.84684		98.66799	98.66799			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	107.94779		107.94779		107.78144	107.78144			0.00	0.00	0	11,107.0
I2038	On 04/02/2021	Bond Future	107.40109		107.40109		107.23340	107.23340			0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	108.56467		108.56467		108.39540	108.39540			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	108.05982		108.05982		107.88872	107.88872			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	95.85269		95.85269		95.58873	95.58873			0.00	0.00	0	16,197.0
I2046	On 04/02/2021	Bond Future	96.86064		96.86064		96.59426	96.59426			0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future	96.13605		96.13605		95.86690	95.86690			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	97.19997		97.19997		96.92790	96.92790			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	98.61668		98.61668		98.14308	98.14308			0.00	0.00	0	14,156.0
I2050	On 04/02/2021	Bond Future	97.78027		97.78027		97.30212	97.30212			0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future	98.83979		98.83979		98.35657	98.35657			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	98.02313		98.02313		97.53472	97.53472			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	260.27200		260.27200		259.62900	259.62900			0.00	114,519,680.00	44	1,214.0
IGOV	On 04/02/2021	Index Future	263.00600		263.00600		262.36000	262.36000			0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	265.85400		265.85400		265.20200	265.20200			0.00	0.00	0	0.0
IGOV	On 05/08/2021	Index Future	268.76400		268.76400		268.10600	268.10600			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.45500		96.54500		3.45500	96.54500			0.00	0.00	0	10,000.0
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.52500		96.47500		3.55500	96.44500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.54000		96.46000		3.56500	96.43500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.53000		96.47000		3.58500	96.41500			0.00	0.00	0	30,010.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.56000		96.44000		3.60500	96.39500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.58000		96.42000		3.62500	96.37500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.58500		96.41500		3.65000	96.35000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.69500		96.30500		3.80000	96.20000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.84000		96.16000		3.95500	96.04500			0.00	720,990,000.00	30,000	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.03000		95.97000		4.16000	95.84000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.19500		95.80500		4.32500	95.67500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.41000		95.59000		4.55500	95.44500			0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.52296		118.43140		7.56679	118.20127		8.00	0.00	0.00	0	90,675.0

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	146.58000	0.14658		200.81000	0.20081	146.580	7.70	0.08	0.00	0	80.0	
R186	On 05/11/2020	Bond Future	7.00	Call	568.66000	0.56866		658.63000	0.65863	568.660	7.82	0.25	0.00	0	1,200.0	
R186	On 05/11/2020	Bond Future	7.50	Call	1,548.36000	1.54836		1,622.44000	1.62244	1,548.360	8.00	0.49	0.00	0	80.0	
R186	On 05/11/2020	Bond Future	7.84	Call	2,587.19000	2.58719		2,610.49000	2.61049	2,587.190	8.17	0.66	1,255,175.86	16	3,500.0	
R186	On 05/11/2020	Bond Future	8.00	Call	3,170.00000	3.17000		3,164.10000	3.16410	3,170.000	8.28	0.73	0.00	0	1,200.0	
R186	On 05/11/2020	Bond Future	8.34	Call	4,553.62000	4.55362		4,484.08000	4.48408	4,553.620	8.56	0.84	1,595,956.22	16	3,500.0	
R186	On 05/11/2020	Bond Future	9.26	Put	30.26000	0.03026		64.09000	0.06409	30.260	8.69	0.02	35,293.63	16	3,500.0	
R186	On 04/02/2021	Bond Future			7.71336	114.36866		7.75966	114.13662		7.81	0.00	0.00	0	50.0	
R186	On 04/02/2021	Bond Future	8.00	Put	1,704.14000	1.70414		1,919.21000	1.91921	1,704.140	7.90	0.39	0.00	0	15,177.0	
R186	On 06/05/2021	Bond Future			7.91562	115.58092		7.96468	115.34668		7.51	0.00	0.00	0	0.0	
R186	On 05/08/2021	Bond Future			8.13554	111.55184		8.18769	111.31516		7.24	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			314.18156	314.18156		313.20843	313.20843			0.00	0.00	0	2,902.0	
R197	On 04/02/2021	Bond Future			309.70291	309.70291		308.72069	308.72069			0.00	0.00	0	0.0	
R197	On 06/05/2021	Bond Future			313.05862	313.05862		312.06634	312.06634			0.00	0.00	0	0.0	
R197	On 05/08/2021	Bond Future			308.59117	308.59117		307.58824	307.58824			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			217.52026	217.52026		216.58703	216.58703			0.00	11,963,614.30	55	8,159.0	
R202	On 04/02/2021	Bond Future			215.67393	215.67393		214.73164	214.73164			0.00	0.00	0	0.0	
R202	On 06/05/2021	Bond Future			218.01058	218.01058		217.05859	217.05859			0.00	0.00	0	0.0	
R202	On 05/08/2021	Bond Future			216.20988	216.20988		215.24764	215.24764			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			4.63057	108.25245		4.66425	108.17654		1.80	0.00	45,574,281.45	421	34,394.0	
R2023	On 04/02/2021	Bond Future			4.70090	109.36400		4.73889	109.28773		1.87	0.00	0.00	0	0.0	
R2023	On 06/05/2021	Bond Future			4.76088	106.61569		4.80436	106.53882		1.79	0.00	0.00	0	0.0	
R2023	On 05/08/2021	Bond Future			4.83086	107.77045		4.88180	107.69285		1.53	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			9.42193	93.55902		9.46039	93.33908		13.77	0.00	156,056,445.36	1,668	92,112.0	
R2030	On 05/11/2020	Bond Future	8.10	Call	165.45000	0.16545		239.01000	0.23901	165.450	13.03	0.07	116,450.95	17	3,000.0	
R2030	On 05/11/2020	Bond Future	8.34	Call	295.34000	0.29534		393.79000	0.39379	295.340	13.03	0.12	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	8.36	Call	309.13000	0.30913		409.66000	0.40966	309.130	13.03	0.12	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	8.53	Call	450.31000	0.45031		568.06000	0.56806	450.310	13.05	0.17	500,422.91	32	15,414.0	
R2030	On 05/11/2020	Bond Future	8.73	Call	687.53000	0.68753		823.72000	0.82372	687.530	13.17	0.23	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.85	Call	870.27000	0.87027		1,013.61000	1.01361	870.270	13.26	0.28	437,907.25	17	3,000.0	
R2030	On 05/11/2020	Bond Future	8.86	Call	886.87000	0.88687		1,030.71000	1.03071	886.870	13.27	0.28	0.00	0	14,160.0	

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R2030	On 05/11/2020	Bond Future	9.03	Call	1,203.51000		1.20351	1,351.48000	1.35148	1,203.510	13.42	0.35	1,037,702.90	32	15,414.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	1,224.08000		1.22408	1,372.13000	1.37213	1,224.080	13.42	0.35	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	1,659.19000		1.65919	1,803.99000	1.80399	1,659.190	13.58	0.43	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	1,693.55000		1.69355	2,025.47000	2.02547	1,693.550	13.86	0.41	651,645.16	17	3,000.0	
R2030	On 05/11/2020	Bond Future	9.65	Put	1,602.47000		1.60247	1,929.16000	1.92916	1,602.470	13.89	0.40	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	1,191.98000		1.19198	1,486.72000	1.48672	1,191.980	14.11	0.32	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.99	Put	987.79000		0.98779	1,260.35000	1.26035	987.790	14.27	0.27	0.00	0	5,000.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	892.00000		0.89200	1,152.67000	1.15267	892.000	14.36	0.25	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	561.92000		0.56192	769.67000	0.76967	561.920	14.81	0.17	514,486.14	32	8,000.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	482.66000		0.48266	673.99000	0.67399	482.660	14.96	0.15	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.63533		90.51572		9.67544	90.29391	13.55	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.20	Call	608.88000		0.60888	681.68000	0.68168	608.880	12.94	0.16	0.00	0	1,600.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	758.23000		0.75823	836.73000	0.83673	758.230	12.94	0.19	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	768.43000		0.76843	847.25000	0.84725	768.430	12.94	0.19	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,420.63000		1.42063	1,509.47000	1.50947	1,420.630	13.00	0.30	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	1,919.01000		1.91901	2,009.21000	2.00921	1,919.010	13.16	0.37	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	9.20	Call	2,092.39000		2.09239	2,182.43000	2.18243	2,092.390	13.21	0.40	0.00	0	1,600.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	1,935.72000		1.93572	2,190.46000	2.19046	1,935.720	13.91	0.34	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.85877		91.47545		9.90066	91.25148	12.97	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	672.66000		0.67266	658.22000	0.65822	672.660	12.38	0.15	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	5,837.45000		5.83745	6,061.40000	6.06140	5,837.450	12.50	0.62	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	3,716.94000		3.71694	3,919.94000	3.91994	3,716.940	12.92	0.47	0.00	0	700.0	
R2030	On 05/08/2021	Bond Future			10.10102		88.46122		10.14491	88.23486	12.46	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			10.34924		87.05609		10.36727	86.94874	16.88	0.00	0.00	0	118,095.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	197.41000		0.19741	287.34000	0.28734	197.410	15.83	0.08	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	289.88000		0.28988	400.57000	0.40057	289.880	15.83	0.11	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	585.61000		0.58561	739.71000	0.73971	585.610	16.01	0.19	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	817.27000		0.81727	991.07000	0.99107	817.270	16.19	0.24	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	1,150.28000		1.15028	1,395.80000	1.39580	1,150.280	17.94	0.27	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	1,027.22000		1.02722	1,261.59000	1.26159	1,027.220	18.11	0.25	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			10.57705		87.95043		10.59578	87.84236	15.89	0.00	0.00	0	60.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	503.66000		0.50366	587.36000	0.58736	503.660	15.10	0.12	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	966.38000		0.96638	1,078.63000	1.07863	966.380	15.10	0.21	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	3,037.88000		3.03788	3,280.00000	3.28000	3,037.880	16.17	0.42	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.81216		84.73797		10.83168	84.62887	15.86	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,158.43000		3.15843	3,149.55000	3.14955	3,158.430	15.55	0.43	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,323.78000		1.32378	1,383.44000	1.38344	1,323.780	17.00	0.19	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			11.05955		85.65619		11.07992	85.54598	14.53	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 05/11/2020	Bond Future			11.05502		86.22373		11.05761	86.20746	19.17	0.00	2,759,159.36	32	106,574.0	

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 04/02/2021	Bond Future			11.29507		87.10905		11.29771	87.09300		17.96	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	8,828.13000		8.82813		9,002.26000	9.00226	8,828.130	16.96	0.75	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	4,584.14000		4.58414		4,802.60000	4.80260	4,584.140	17.86	0.51	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.53371		83.55796		11.53644	83.54187		17.85	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,845.04000		1.84504		1,854.89000	1.85489	1,845.040	16.97	0.28	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.81	Call	2,959.49000		2.95949		2,979.88000	2.97988	2,959.490	17.24	0.38	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.32	Put	5,559.40000		5.55940		5,605.79000	5.60579	5,559.400	17.70	0.51	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	4,861.19000		4.86119		4,910.39000	4.91039	4,861.190	17.89	0.47	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	3,690.49000		3.69049		3,744.82000	3.74482	3,690.490	18.39	0.38	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	2,335.39000		2.33539		2,388.75000	2.38875	2,335.390	19.12	0.27	0.00	0	1,650.0
R2035	On 05/08/2021	Bond Future			11.78800		84.46322		11.79083	84.44708		16.25	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			11.32058		81.58634		11.32825	81.53908		20.37	0.00	0.00	0	139,105.0
R2037	On 04/02/2021	Bond Future			11.55352		78.16989		11.56147	78.12243		20.14	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	578.56000		0.57856		687.41000	0.68741	578.560	19.06	0.13	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	9,060.03000		9.06003		9,266.76000	9.26676	9,060.030	19.06	0.76	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	1,527.45000		1.52745		1,694.46000	1.69446	1,527.450	19.06	0.27	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	6,645.57000		6.64557		6,881.66000	6.88166	6,645.570	19.45	0.64	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	3,224.04000		3.22404		3,462.71000	3.46271	3,224.040	20.62	0.40	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	5,495.44000		5.49544		5,684.52000	5.68452	5,495.440	20.73	0.62	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	680.30000		0.68030		805.67000	0.80567	680.300	21.70	0.12	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.79360		78.99902		11.80187	78.95116		19.04	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			12.05140		75.59935		12.06002	75.55111		18.33	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			11.51510		83.16042		11.50730	83.21085		21.29	0.00	0.00	0	72,631.0
R2040	On 05/11/2020	Bond Future	9.50	Call	66.76000		0.06676		115.63000	0.11563	66.760	19.58	0.03	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	121.51000		0.12151		194.02000	0.19402	121.510	19.58	0.04	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	229.98000		0.22998		337.56000	0.33756	229.980	19.58	0.08	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	10.23	Call	375.88000		0.37588		518.17000	0.51817	375.880	19.58	0.12	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	1,545.55000		1.54555		1,800.52000	1.80052	1,545.550	20.52	0.34	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	11.50	Put	3,053.34000		3.05334		3,285.25000	3.28525	3,053.340	21.29	0.49	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	2,466.73000		2.46673		2,696.56000	2.69656	2,466.730	21.57	0.42	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			11.74762		79.50987		11.73942	79.56119		21.01	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	370.22000		0.37022		458.50000	0.45850	370.220	19.75	0.08	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	416.10000		0.41610		510.88000	0.51088	416.100	19.75	0.09	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	813.93000		0.81393		952.18000	0.95218	813.930	19.75	0.16	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	1,000.18000		1.00018		1,153.47000	1.15347	1,000.180	19.75	0.19	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	4,941.06000		4.94106		5,123.98000	5.12398	4,941.060	20.81	0.51	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	4,390.26000		4.39026		4,575.13000	4.57513	4,390.260	21.00	0.47	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.98692		80.35320		11.97834	80.40519		19.67	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 Inter
R2040	On 05/08/2021	Bond Future			12.24392	76.71795		12.23493	76.77057		18.87	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			11.62129	79.48041		11.62376	79.46459		22.29	0.00	0.00	0	49,330.0
R2044	On 05/11/2020	Bond Future	8.87	Call	6.63000	0.00663		15.67000	0.01567	6.630	20.55	0.00	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	26.97000	0.02697		52.13000	0.05213	26.970	20.55	0.01	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	9.34	Call	31.43000	0.03143		59.46000	0.05946	31.430	20.55	0.01	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	9.72	Call	91.89000	0.09189		150.00000	0.15000	91.890	20.55	0.03	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	171.38000	0.17138		257.53000	0.25753	171.380	20.55	0.06	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	10.02	Call	192.69000	0.19269		285.18000	0.28518	192.690	20.55	0.07	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	201.81000	0.20181		296.89000	0.29689	201.810	20.55	0.07	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	5,218.43000	5.21843	5,408.18000	5,408.18000	5,218.430	5,218.430	21.60	0.68	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	4,720.56000	4.72056	4,919.50000	4,919.50000	4,720.560	4,720.560	21.80	0.64	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	3,863.07000	3.86307	4,078.94000	4,078.94000	3,863.070	3,863.070	22.13	0.56	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	11.43	Put	3,676.51000	3.67651	3,896.08000	3,896.08000	3,676.510	3,676.510	22.20	0.55	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			11.84867	75.91716		11.85119	75.90155		21.99	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	412.17000	0.41217		498.87000	0.49887	412.170	20.72	0.09	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	11,773.49000	11.77349	11,924.74000	11,924.74000	11,773.490	11,773.490	20.72	0.82	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	8,483.70000	8.48370	8,673.61000	8,673.61000	8,483.700	8,483.700	20.84	0.71	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			12.08245	76.72244		12.08507	76.70675		20.61	0.00	0.00	0	0.0
R2044	On 05/08/2021	Bond Future			12.33350	73.17299		12.33622	73.15727		19.79	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			11.58445	78.34953		11.59722	78.26644		22.92	0.00	0.00	0	111,762.0
R2048	On 05/11/2020	Bond Future	10.00	Call	193.84000	0.19384		278.52000	0.27852	193.840	21.06	0.07	0.00	0	950.0
R2048	On 05/11/2020	Bond Future	11.00	Call	1,426.30000	1.42630	1,630.86000	1,630.86000	1,426.300	1,426.300	22.08	0.32	0.00	0	950.0
R2048	On 04/02/2021	Bond Future			11.81032	79.15404		11.82363	79.07040		21.34	0.00	0.00	0	0.0
R2048	On 04/02/2021	Bond Future	10.75	Call	1,645.75000	1.64575	1,796.48000	1,796.48000	1,645.750	1,645.750	20.06	0.27	0.00	0	2,590.0
R2048	On 04/02/2021	Bond Future	11.50	Call	3,485.53000	3.48553	3,654.73000	3,654.73000	3,485.530	3,485.530	21.06	0.46	0.00	0	2,590.0
R2048	On 06/05/2021	Bond Future			12.03413	75.58171		12.04802	75.49732		21.09	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			12.27217	76.40060		12.28670	76.31542		19.06	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			3.40564	102.03266		3.46313	102.01030		0.17	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			10.94457	66.11925		10.95205	66.07872		21.38	0.00	0.00	0	26,330.0
R209	On 04/02/2021	Bond Future			11.15165	66.79848		11.15936	66.75784		20.19	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.36360	64.36662		11.37159	64.32564		20.43	0.00	0.00	0	1,420.0



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 06/05/2021	Bond Future	10.25	Call	1,939.85000		1.93985	1,971.90000	1.97190	1,939.850		19.54	0.31	0.00	0	3,000.0
R209	On 06/05/2021	Bond Future	11.25	Put	4,638.56000		4.63856	4,682.51000	4.68251	4,638.560		20.43	0.49	0.00	0	3,000.0
R209	On 06/05/2021	Bond Future	12.25	Put	2,640.02000		2.64002	2,645.68000	2.64568	2,640.020		21.90	0.32	0.00	0	3,000.0
R209	On 05/08/2021	Bond Future			11.58445		65.06405	11.59274	65.02272			18.86	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			189.25727		189.25727	187.56389	187.56389				0.00	0.00	0	2,243.0
R210	On 04/02/2021	Bond Future			191.24742		191.24742	189.53690	189.53690				0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			190.63001		190.63001	188.90142	188.90142				0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			192.73944		192.73944	190.99186	190.99186				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			168.84361		168.84361	168.59420	168.59420				0.00	0.00	0	6,967.0
R212	On 04/02/2021	Bond Future			168.34115		168.34115	168.08977	168.08977				0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			170.16506		170.16506	169.91128	169.91128				0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			169.73708		169.73708	169.48063	169.48063				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			9.91007		82.82719	9.92789	82.72815			15.87	0.00	0.00	0	16,458.0
R213	On 04/02/2021	Bond Future			10.12832		83.67766	10.14683	83.57794			14.98	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			10.34628		81.03539	10.36554	80.93473			15.03	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			10.57923		81.91321	10.59932	81.81152			13.86	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			11.21173		63.81642	11.21397	63.80412			22.97	0.00	0.00	0	20,096.0
R214	On 04/02/2021	Bond Future			11.41865		64.47167	11.42093	64.45952			21.63	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future			11.62295		61.87804	11.62531	61.86581			21.91	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			11.83898		62.54840	11.84142	62.53614			20.16	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>1,065,086,411.48</b>	<b>32,416</b>	<b>1 267 376.0</b>

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
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**Grand Total:** 1,065,086,411.48 32,416 1 267 376.0