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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/09/2020

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	90.61000	90.61000		90.63000	90.63000			0.00	0.00	0	51.0
AL37	On 05/11/2020		Index Future	754.71600	754.71600		754.99200	754.99200			0.00	0.00	0	0.0
AL37	On 04/02/2021		Index Future	762.45500	762.45500		762.73700	762.73700			0.00	0.00	0	0.0
AL37	On 06/05/2021		Index Future	770.55300	770.55300		770.83900	770.83900			0.00	0.00	0	0.0
AL37	On 05/08/2021		Index Future	778.80900	778.80900		779.10000	779.10000			0.00	0.00	0	0.0
AL7T	On 05/11/2020		Index Future	826.02000	826.02000		825.15800	825.15800			0.00	0.00	0	0.0
AL7T	On 04/02/2021		Index Future	834.49000	834.49000		833.62300	833.62300			0.00	0.00	0	0.0
AL7T	On 06/05/2021		Index Future	843.35300	843.35300		842.47800	842.47800			0.00	0.00	0	0.0
AL7T	On 05/08/2021		Index Future	852.39000	852.39000		851.50600	851.50600			0.00	0.00	0	0.0
ALBI	On 05/11/2020		Index Future	723.74400	723.74400		722.49000	722.49000			0.00	43,424,640.00	6	209.0
ALBI	On 04/02/2021		Index Future	731.16500	731.16500		729.90200	729.90200			0.00	0.00	0	0.0
ALBI	On 06/05/2021		Index Future	738.93100	738.93100		737.65500	737.65500			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	746.84800		746.84800		745.56000	745.56000			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	11.82176		72.94027		11.86810	72.70195			0.00	0.00	0	350.0
ES33	On 04/02/2021	Bond Future	12.09636		73.68822		12.14456	73.44841			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.37376		70.69663		12.42398	70.45478			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	12.66690		71.46267		12.71935	71.21847			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	12.23583		72.22010		12.28585	71.93510			0.00	0.00	0	4,789.0
ES42	On 04/02/2021	Bond Future	12.49132		72.96142		12.54349	72.67438			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	12.75919		69.47904		12.81380	69.18937			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	13.03482		70.23231		13.09202	69.93973			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	714.96400		714.96400		713.76500	713.76500			0.00	0.00	0	1,011.0
GOVI	On 04/02/2021	GOVI	722.29600		722.29600		721.08700	721.08700			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	729.96700		729.96700		728.74700	728.74700			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI	737.78800		737.78800		736.55600	736.55600			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future	144.10855		144.10855		143.41813	143.41813			0.00	0.00	0	4,141.0
I2025	On 04/02/2021	Bond Future	144.11276		144.11276		143.43079	143.43079			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	145.67844		145.67844		144.98990	144.98990			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	145.75967		145.75967		145.07816	145.07816			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	102.93881		102.93881		102.57536	102.57536			0.00	2,161,715.01	21	5,004.0
I2029	On 04/02/2021	Bond Future	104.01977		104.01977		103.65366	103.65366			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	104.01011		104.01011		103.65125	103.65125			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future	105.16118		105.16118		104.79862	104.79862			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	97.27644	97.27644	96.91025	96.91025	0.00	25,972,809.48	267	10,355.0				
I2033	On 04/02/2021	Bond Future	98.29791	98.29791	97.92890	97.92890	0.00	0.00	0	0.0				
I2033	On 06/05/2021	Bond Future	98.14968	98.14968	97.78872	97.78872	0.00	0.00	0	0.0				
I2033	On 05/08/2021	Bond Future	99.23589	99.23589	98.87110	98.87110	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	108.61738	108.61738	107.82447	107.82447	0.00	36,386,822.30	335	10,772.0				
I2038	On 04/02/2021	Bond Future	108.06023	108.06023	107.27618	107.27618	0.00	0.00	0	0.0				
I2038	On 06/05/2021	Bond Future	109.23451	109.23451	108.44254	108.44254	0.00	0.00	0	0.0				
I2038	On 05/08/2021	Bond Future	108.72107	108.72107	107.93670	107.93670	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	96.09349	96.09349	96.03739	96.03739	0.00	0.00	0	16,197.0				
I2046	On 04/02/2021	Bond Future	97.10256	97.10256	97.04698	97.04698	0.00	0.00	0	0.0				
I2046	On 06/05/2021	Bond Future	96.36685	96.36685	96.32796	96.32796	0.00	0.00	0	0.0				
I2046	On 05/08/2021	Bond Future	97.43342	97.43342	97.39442	97.39442	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	98.69374	98.69374	98.36406	98.36406	0.00	19,146,585.56	194	13,962.0				
I2050	On 04/02/2021	Bond Future	97.83923	97.83923	97.52482	97.52482	0.00	0.00	0	0.0				
I2050	On 06/05/2021	Bond Future	98.90224	98.90224	98.58510	98.58510	0.00	0.00	0	0.0				
I2050	On 05/08/2021	Bond Future	98.06842	98.06842	97.76615	97.76615	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	260.96200	260.96200	260.27700	260.27700	0.00	0.00	0	1,214.0				
IGOV	On 04/02/2021	Index Future	263.70200	263.70200	263.01000	263.01000	0.00	0.00	0	0.0				
IGOV	On 06/05/2021	Index Future	266.56700	266.56700	265.86800	265.86800	0.00	0.00	0	0.0				
IGOV	On 05/08/2021	Index Future	269.48600	269.48600	268.77900	268.77900	0.00	0.00	0	0.0				
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.44500	96.55500	3.44500	96.55500	0.00	0.00	0	10,000.0				
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.46500	96.53500	3.47500	96.52500	0.00	0.00	0	0.0				
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.48000	96.52000	3.49000	96.51000	0.00	0.00	0	0.0				
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.47000	96.53000	3.49000	96.51000	0.00	0.00	0	30,010.0				
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.49000	96.51000	3.51000	96.49000	0.00	0.00	0	0.0				
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.51000	96.49000	3.53000	96.47000	0.00	0.00	0	0.0				
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.51500	96.48500	3.54500	96.45500	0.00	0.00	0	0.0				
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.62500	96.37500	3.65500	96.34500	0.00	0.00	0	0.0				
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.76000	96.24000	3.79000	96.21000	0.00	0.00	0	30,000.0				
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.95000	96.05000	3.99000	96.01000	0.00	0.00	0	0.0				
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.11500	95.88500	4.15500	95.84500	0.00	0.00	0	0.0				
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.35000	95.65000	4.38000	95.62000	0.00	0.00	0	0.0				
R186	On 05/11/2020	Bond Future	7.36853	119.24691	7.36417	119.27004	8.00	0.00	5,127,617.13	43	90,647.0			

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	217.51000	0.21751		226.20000	0.22620	217.510	7.70	0.12	0.00	0	80.0
R186	On 05/11/2020	Bond Future	7.00	Call	776.37000	0.77637		794.47000	0.79447	776.370	7.82	0.31	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.50	Call	1,960.39000	1.96039		1,985.91000	1.98591	1,960.390	8.00	0.58	0.00	0	80.0
R186	On 05/11/2020	Bond Future	7.84	Call	3,135.90000	3.13590		3,163.30000	3.16330	3,135.900	8.17	0.74	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.00	Call	3,773.30000	3.77330		3,800.84000	3.80084	3,773.300	8.28	0.80	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	8.34	Call	5,246.13000	5.24613		5,273.01000	5.27301	5,246.130	8.56	0.89	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	16.04000	0.01604		16.76000	0.01676	16.040	8.69	0.01	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			7.55027	115.19081		7.54539	115.21553		7.81	0.00	0.00	0	50.0
R186	On 04/02/2021	Bond Future	8.00	Put	1,387.60000	1.38760		1,386.18000	1.38618	1,387.600	7.90	0.34	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.74190	116.41536		7.73658	116.44104		7.51	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.95081	112.39539		7.94509	112.42164		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			314.90129	314.90129		314.22601	314.22601			0.00	0.00	0	2,902.0
R197	On 04/02/2021	Bond Future			310.35218	310.35218		309.74692	309.74692			0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			313.72448	313.72448		313.11439	313.11439			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			309.18988	309.18988		308.64892	308.64892			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			217.46220	217.46220		217.34115	217.34115			0.00	62,846,575.80	289	7,870.0
R202	On 04/02/2021	Bond Future			215.57313	215.57313		215.49229	215.49229			0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			217.91522	217.91522		217.83478	217.83478			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			216.07403	216.07403		216.03334	216.03334			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			4.50119	108.54471		4.49278	108.56374		1.80	0.00	0.00	0	34,401.0
R2023	On 04/02/2021	Bond Future			4.55491	109.65776		4.54476	109.67822		1.87	0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			4.59152	106.91581		4.57951	106.93714		1.79	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.63210	108.07399		4.61784	108.09581		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			9.25270	94.53505		9.26974	94.43616		13.77	0.00	61,636,852.60	652	91,211.0
R2030	On 05/11/2020	Bond Future	8.10	Call	236.61000	0.23661		233.84000	0.23384	236.610	13.03	0.10	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.34	Call	411.52000	0.41152		405.76000	0.40576	411.520	13.03	0.16	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	8.36	Call	429.81000	0.42981		423.72000	0.42372	429.810	13.03	0.16	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	8.53	Call	614.25000	0.61425		604.89000	0.60489	614.250	13.05	0.21	0.00	0	15,414.0
R2030	On 05/11/2020	Bond Future	8.73	Call	914.66000	0.91466		900.16000	0.90016	914.660	13.17	0.29	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.85	Call	1,140.48000	1.14048		1,122.26000	1.12226	1,140.480	13.26	0.34	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.86	Call	1,160.81000	1.16081		1,142.25000	1.14225	1,160.810	13.27	0.34	0.00	0	14,160.0

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R2030	On 05/11/2020	Bond Future	9.03	Call	1,543.50000	1.54350	1,518.89000	1.51889	1,543.500	13.42	0.41	0.00	0	15,414.0		
R2030	On 05/11/2020	Bond Future	9.04	Call	1,568.08000	1.56808	1,543.10000	1.54310	1,568.080	13.42	0.42	0.00	0	1,000.0		
R2030	On 05/11/2020	Bond Future	9.23	Call	2,080.96000	2.08096	2,048.39000	2.04839	2,080.960	13.58	0.50	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	9.49	Put	1,543.40000	1.54340	0.00000	0.00000	1,543.400	13.76	0.39	92,100,010.05	2,500	2,500.0		
R2030	On 05/11/2020	Bond Future	9.60	Put	1,313.39000	1.31339	1,363.80000	1.36380	1,313.390	13.85	0.35	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	9.61	Put	1,293.91000	1.29391	1,343.89000	1.34389	1,293.910	13.86	0.34	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	9.65	Put	1,218.27000	1.21827	1,266.53000	1.26653	1,218.270	13.89	0.33	0.00	0	2,500.0		
R2030	On 05/11/2020	Bond Future	9.86	Put	883.55000	0.88355	923.24000	0.92324	883.550	14.11	0.26	0.00	0	14,160.0		
R2030	On 05/11/2020	Bond Future	9.99	Put	721.20000	0.72120	756.02000	0.75602	721.200	14.27	0.22	51,337,534.50	2,500	2,500.0		
R2030	On 05/11/2020	Bond Future	10.06	Put	646.14000	0.64614	678.52000	0.67852	646.140	14.36	0.20	0.00	0	1,000.0		
R2030	On 05/11/2020	Bond Future	10.37	Put	393.53000	0.39353	416.48000	0.41648	393.530	14.81	0.13	0.00	0	8,000.0		
R2030	On 05/11/2020	Bond Future	10.47	Put	334.50000	0.33450	354.91000	0.35491	334.500	14.96	0.11	0.00	0	3,000.0		
R2030	On 04/02/2021	Bond Future			9.45880	91.50045	9.47640	91.40165		13.55	0.00	0.00	0	0.0		
R2030	On 04/02/2021	Bond Future	8.20	Call	765.95000	0.76595	754.17000	0.75417	765.950	12.94	0.19	0.00	0	1,600.0		
R2030	On 04/02/2021	Bond Future	8.36	Call	945.38000	0.94538	930.97000	0.93097	945.380	12.94	0.22	0.00	0	800.0		
R2030	On 04/02/2021	Bond Future	8.37	Call	957.56000	0.95756	942.97000	0.94297	957.560	12.94	0.22	0.00	0	1,000.0		
R2030	On 04/02/2021	Bond Future	8.86	Call	1,722.19000	1.72219	1,697.32000	1.69732	1,722.190	13.00	0.35	0.00	0	800.0		
R2030	On 04/02/2021	Bond Future	9.12	Call	2,290.23000	2.29023	2,258.76000	2.25876	2,290.230	13.16	0.42	0.00	0	1,000.0		
R2030	On 04/02/2021	Bond Future	9.20	Call	2,485.63000	2.48563	2,452.04000	2.45204	2,485.630	13.21	0.44	0.00	0	1,600.0		
R2030	On 04/02/2021	Bond Future	10.20	Put	1,607.07000	1.60707	1,645.49000	1.64549	1,607.070	13.91	0.29	0.00	0	1,800.0		
R2030	On 06/05/2021	Bond Future			9.67375	92.47345	9.69204	92.37415		12.97	0.00	0.00	0	0.0		
R2030	On 06/05/2021	Bond Future	7.97	Call	821.64000	0.82164	809.59000	0.80959	821.640	12.38	0.17	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	9.22	Put	5,220.78000	5.22078	5,286.37000	5.28637	5,220.780	12.50	0.58	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	9.92	Put	3,257.04000	3.25704	3,307.25000	3.30725	3,257.040	12.92	0.43	0.00	0	700.0		
R2030	On 05/08/2021	Bond Future			9.90717	89.47009	9.92628	89.36997		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			10.17923	88.07743	10.20727	87.90784		16.88	0.00	0.00	0	118,099.0		
R2032	On 05/11/2020	Bond Future	8.94	Call	273.55000	0.27355	264.58000	0.26458	273.550	15.83	0.10	0.00	0	1,000.0		
R2032	On 05/11/2020	Bond Future	9.11	Call	395.62000	0.39562	382.55000	0.38255	395.620	15.83	0.14	0.00	0	3,000.0		
R2032	On 05/11/2020	Bond Future	9.44	Call	772.55000	0.77255	747.67000	0.74767	772.550	16.01	0.23	0.00	0	1,000.0		
R2032	On 05/11/2020	Bond Future	9.61	Call	1,058.03000	1.05803	1,025.04000	1.02504	1,058.030	16.19	0.29	0.00	0	3,000.0		
R2032	On 05/11/2020	Bond Future	10.99	Put	867.52000	0.86752	921.06000	0.92106	867.520	17.94	0.22	0.00	0	3,000.0		
R2032	On 05/11/2020	Bond Future	11.08	Put	768.81000	0.76881	818.00000	0.81800	768.810	18.11	0.20	0.00	0	1,000.0		
R2032	On 04/02/2021	Bond Future			10.40007	88.98096	10.42912	88.81064		15.89	0.00	0.00	0	60.0		
R2032	On 04/02/2021	Bond Future	8.79	Call	629.40000	0.62940	611.26000	0.61126	629.400	15.10	0.15	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	9.29	Call	1,179.41000	1.17941	1,147.70000	1.14770	1,179.410	15.10	0.24	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	10.82	Put	2,604.55000	2.60455	2,680.82000	2.68082	2,604.550	16.17	0.38	0.00	0	800.0		
R2032	On 06/05/2021	Bond Future			10.62710	85.78206	10.65730	85.61046		15.86	0.00	0.00	0	0.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	3,605.58000	3.60558	3,535.35000	3.53535	3,605.580	15.55	0.46	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	1,125.89000	1.12589	1,160.79000	1.16079	1,125.890	17.00	0.17	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			10.86633	86.71164	10.89781	86.53843		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		

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			10.91066	87.13750		10.93883	86.95805		19.17	0.00	0.00	0	106,577.0
R2035	On 04/02/2021	Bond Future			11.14467	88.03107		11.17390	87.85070		17.96	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	8,126.57000	8.12657	8,268.09000	8.26809	8,126.570	16.96	0.72	0.00	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	4,100.91000	4.10091	4,200.87000	4.20087	4,100.910	17.86	0.48	0.00	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.37653	84.49234		11.40690	84.31058		17.85	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	2,097.96000	2.09796	2,051.94000	2.05194	2,097.960	16.97	0.30	0.00	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.81	Call	3,314.24000	3.31424	3,248.86000	3.24886	3,314.240	17.24	0.41	0.00	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.32	Put	5,075.12000	5.07512	5,173.19000	5.17319	5,075.120	17.70	0.48	0.00	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	4,418.51000	4.41851	4,508.51000	4.50851	4,418.510	17.89	0.44	0.00	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	3,327.29000	3.32729	3,401.78000	3.40178	3,327.290	18.39	0.35	0.00	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	2,079.15000	2.07915	2,132.45000	2.13245	2,079.150	19.12	0.24	0.00	0.00	0	1,650.0
R2035	On 05/08/2021	Bond Future			11.62386	85.40779		11.65552	85.22433		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			11.15595	82.61128		11.19419	82.37141		20.37	0.00	0.00	0	139,117.0
R2037	On 04/02/2021	Bond Future			11.38210	79.20423		11.42181	78.96276		20.14	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	705.58000	0.70558	677.88000	0.67788	705.580	19.06	0.15	0.00	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	8,274.98000	8.27498	8,460.92000	8.46092	8,274.980	19.06	0.72	0.00	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	1,804.48000	1.80448	1,742.57000	1.74257	1,804.480	19.06	0.31	0.00	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	5,976.83000	5.97683	6,136.09000	6.13609	5,976.830	19.45	0.60	0.00	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	2,807.40000	2.80740	2,908.04000	2.90804	2,807.400	20.62	0.36	0.00	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	6,128.18000	6.12818	5,983.82000	5.98382	6,128.180	20.73	0.65	0.00	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	555.41000	0.55541	586.19000	0.58619	555.410	21.70	0.10	0.00	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.61451	80.04671		11.65581	79.80316		19.04	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			11.86425	76.65850		11.90735	76.41257		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			11.32981	84.37246		11.39379	83.95063		21.29	0.00	0.00	0	72,655.0
R2040	On 05/11/2020	Bond Future	9.50	Call	96.82000	0.09682	86.39000	0.08639	96.820	19.58	0.04	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	172.88000	0.17288	154.95000	0.15495	172.880	19.58	0.06	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	319.81000	0.31981	288.29000	0.28829	319.810	19.58	0.10	0.00	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	10.23	Call	512.48000	0.51248	464.39000	0.46439	512.480	19.58	0.15	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	1,947.88000	1.94788	1,806.38000	1.80638	1,947.880	20.52	0.40	0.00	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	11.50	Put	2,455.82000	2.45582	2,662.01000	2.66201	2,455.820	21.29	0.42	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	1,950.44000	1.95044	2,128.33000	2.12833	1,950.440	21.57	0.36	0.00	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			11.55447	80.73314		11.62107	80.30790		21.01	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	471.43000	0.47143	435.66000	0.43566	471.430	19.75	0.10	0.00	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	527.85000	0.52785	488.35000	0.48835	527.850	19.75	0.11	0.00	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	1,008.88000	1.00888	940.01000	0.94001	1,008.880	19.75	0.19	0.00	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	1,230.28000	1.23028	1,149.03000	1.14903	1,230.280	19.75	0.22	0.00	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	4,311.91000	4.31191	4,528.78000	4.52878	4,311.910	20.81	0.47	0.00	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	3,809.13000		3.80913	4,009.33000	4.00933	3,809.130		21.00	0.43	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.78497		81.59196	11.85437	81.16267			19.67	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future			12.03264		77.97021	12.10518	77.53652			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			11.43613		80.68219	11.49482	80.29780			22.29	0.00	322,728,760.00	4,000	47,342.0
R2044	On 05/11/2020	Bond Future	8.87	Call	10.12000		0.01012	9.10000	0.00910	10.120		20.55	0.00	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	39.89000		0.03989	35.98000	0.03598	39.890		20.55	0.02	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	9.34	Call	46.31000		0.04631	41.79000	0.04179	46.310		20.55	0.02	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	9.72	Call	131.33000		0.13133	119.10000	0.11910	131.330		20.55	0.05	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	239.92000		0.23992	218.44000	0.21844	239.920		20.55	0.08	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	10.02	Call	268.64000		0.26864	244.80000	0.24480	268.640		20.55	0.09	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	280.87000		0.28087	256.04000	0.25604	280.870		20.55	0.09	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	4,399.59000		4.39959	4,661.85000	4.66185	4,399.590		21.60	0.62	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	3,947.01000		3.94701	4,194.78000	4.19478	3,947.010		21.80	0.58	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	3,177.10000		3.17710	3,396.78000	3.39678	3,177.100		22.13	0.50	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	11.43	Put	3,011.38000		3.01138	3,224.37000	3.22437	3,011.380		22.20	0.48	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			11.65548		77.13015	11.71661	76.74273			21.99	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	521.91000		0.52191	486.71000	0.48671	521.910		20.72	0.11	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	10,779.59000		10.77959	11,096.60000	11.09660	10,779.590		20.72	0.79	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	7,623.24000		7.62324	7,897.34000	7.89734	7,623.240		20.84	0.67	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.88030		77.95068	11.94405	77.55959			20.61	0.00	0.00	0	0.0
R2044	On 05/08/2021	Bond Future			12.12179		74.41465	12.18849	74.01954			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			11.41473		79.46943	11.46824	79.11319			22.92	0.00	0.00	0	111,787.0
R2048	On 05/11/2020	Bond Future	10.00	Call	262.26000		0.26226	241.39000	0.24139	262.260		21.06	0.08	0.00	0	950.0
R2048	On 05/11/2020	Bond Future	11.00	Call	1,767.10000		1.76710	1,660.28000	1.66028	1,767.100		22.08	0.37	0.00	0	950.0
R2048	On 04/02/2021	Bond Future			11.63301		80.28433	11.68881	79.92535			21.34	0.00	0.00	0	0.0
R2048	On 04/02/2021	Bond Future	10.75	Call	1,952.83000		1.95283	1,855.37000	1.85537	1,952.830		20.06	0.31	0.00	0	2,590.0
R2048	On 04/02/2021	Bond Future	11.50	Call	3,995.38000		3.99538	3,833.70000	3.83370	3,995.380		21.06	0.50	0.00	0	2,590.0
R2048	On 06/05/2021	Bond Future			11.84852		76.72633	11.90672	76.36400			21.09	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			12.07782		77.55768	12.13870	77.19166			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			3.51879		101.98866	3.53577	101.98206			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			10.77591		67.04293	10.81867	66.80696			21.38	0.00	0.00	0	26,330.0

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			10.97674		67.73068		11.02098	67.49306		20.19	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.18156		65.31065		11.22742	65.07092		20.43	0.00	0.00	0	1,420.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,236.77000		2.23677		2,162.40000	2.16240	2,236.770	19.54	0.35	0.00	0	3,000.0
R209	On 06/05/2021	Bond Future	11.25	Put	4,176.65000		4.17665		4,295.23000	4.29523	4,176.650	20.43	0.45	0.00	0	3,000.0
R209	On 06/05/2021	Bond Future	12.25	Put	2,337.58000		2.33758		2,415.83000	2.41583	2,337.580	21.90	0.29	0.00	0	3,000.0
R209	On 05/08/2021	Bond Future			11.39522		66.01842		11.44284	65.77628		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			190.35386		190.35386		189.67848	189.67848			0.00	0.00	0	2,243.0
R210	On 04/02/2021	Bond Future			192.35282		192.35282		191.67254	191.67254			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			191.72781		191.72781		191.06665	191.06665			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			193.84982		193.84982		193.18175	193.18175			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			169.14248		169.14248		168.86288	168.86288			0.00	0.00	0	6,967.0
R212	On 04/02/2021	Bond Future			168.61932		168.61932		168.36018	168.36018			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			170.45141		170.45141		170.19045	170.19045			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			170.00507		170.00507		169.76349	169.76349			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			9.74608		83.74620		9.76840	83.62032		15.87	0.00	0.00	0	16,462.0
R213	On 04/02/2021	Bond Future			9.95762		84.60498		9.98071	84.47873		14.98	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			10.16801		81.97502		10.19196	81.84794		15.03	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			10.39320		82.86307		10.41814	82.73486		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			11.04332		64.75218		11.09098	64.48508		22.97	0.00	0.00	0	20,096.0
R214	On 04/02/2021	Bond Future			11.24360		65.41617		11.29304	65.14705		21.63	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future			11.44065		62.83442		11.49195	62.56284		21.91	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			11.64915		63.51524		11.70251	63.24092		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

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 :											722,869,922.43	10,807	1 266 453.0
Grand Total:											722,869,922.43	10,807	1 266 453.0