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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/09/2020

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	90.56000		90.56000		90.59000	90.59000			0.00	0.00	0	51.0
AL37	On 05/11/2020	Index Future	752.78400		752.78400		755.30700	755.30700			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	760.49700		760.49700		763.04900	763.04900			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	768.57100		768.57100		771.15200	771.15200			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	776.80500		776.80500		779.41400	779.41400			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	821.66200		821.66200		827.15600	827.15600			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	830.08200		830.08200		835.63500	835.63500			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	838.89500		838.89500		844.50800	844.50800			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	847.88200		847.88200		853.55600	853.55600			0.00	0.00	0	0.0
ALBI	On 05/11/2020	Index Future	720.20700		720.20700		724.91600	724.91600			0.00	0.00	0	209.0
ALBI	On 04/02/2021	Index Future	727.58700		727.58700		732.34700	732.34700			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	735.31200		735.31200		740.12400	740.12400			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	743.19000		743.19000		748.05400	748.05400			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	11.90347		72.52081		11.79317	73.08787			0.00	0.00	0	350.0
ES33	On 04/02/2021	Bond Future	12.18180		73.26393		12.06656	73.83707			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.46304		70.26751		12.34268	70.84691			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	12.76027		71.02881		12.63441	71.61457			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	12.31777		71.75424		12.20715	72.38438			0.00	0.00	0	4,789.0
ES42	On 04/02/2021	Bond Future	12.57716		72.49018		12.46137	73.12711			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	12.84924		69.00250		12.72783	69.64633			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	13.12924		69.75052		13.00196	70.40137			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	711.47500		711.47500		716.11700	716.11700			0.00	0.00	0	1,011.0
GOVI	On 04/02/2021	GOVI	718.76500		718.76500		723.45800	723.45800			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	726.39600		726.39600		731.14000	731.14000			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI	734.17800		734.17800		738.97400	738.97400			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future	144.17941		144.17941		143.85955	143.85955			0.00	0.00	0	4,141.0
I2025	On 04/02/2021	Bond Future	144.18334		144.18334		143.86060	143.86060			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	145.74920		145.74920		145.42331	145.42331			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	145.83092		145.83092		145.50153	145.50153			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	102.97359		102.97359		102.95620	102.95620			0.00	0.00	0	5,004.0
I2029	On 04/02/2021	Bond Future	104.05413		104.05413		104.03699	104.03699			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	104.04440		104.04440		104.02729	104.02729			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future	105.19574		105.19574		105.17846	105.17846			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	97.36446		97.36446		97.34654	97.34654			0.00	0.00	0	10,355.0
I2033	On 04/02/2021	Bond Future	98.38612		98.38612		98.36835	98.36835			0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	98.23854		98.23854		98.22072	98.22072			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	99.32559		99.32559		99.30762	99.30762			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	108.36509		108.36509		108.78481	108.78481			0.00	0.00	0	10,772.0
I2038	On 04/02/2021	Bond Future	107.80465		107.80465		108.22915	108.22915			0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	108.97564		108.97564		109.40489	109.40489			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	108.45907		108.45907		108.89329	108.89329			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	96.87359		96.87359		96.27665	96.27665			0.00	0.00	0	16,197.0
I2046	On 04/02/2021	Bond Future	97.89024		97.89024		97.28734	97.28734			0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future	97.16269		97.16269		96.55337	96.55337			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	98.23785		98.23785		97.62186	97.62186			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	99.55748		99.55748		99.90886	99.90886			0.00	0.00	0	13,962.0
I2050	On 04/02/2021	Bond Future	98.71129		98.71129		99.06669	99.06669			0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future	99.78350		99.78350		100.14294	100.14294			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	98.95925		98.95925		99.32274	99.32274			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	261.31300		261.31300		261.26900	261.26900			0.00	0.00	0	1,203.0
IGOV	On 04/02/2021	Index Future	264.05400		264.05400		264.01100	264.01100			0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	266.92100		266.92100		266.87800	266.87800			0.00	0.00	0	0.0
IGOV	On 05/08/2021	Index Future	269.84400		269.84400		269.80100	269.80100			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	3.42500		96.57500		3.45500	96.54500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.43000		96.57000		3.47000	96.53000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.43000		96.57000		3.45000	96.55000			0.00	0.00	0	30,010.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.44000		96.56000		3.48000	96.52000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.46000		96.54000		3.50000	96.50000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.46500		96.53500		3.50500	96.49500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.56500		96.43500		3.60500	96.39500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.71000		96.29000		3.74000	96.26000			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.91000		96.09000		3.93000	96.07000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.06500		95.93500		4.08500	95.91500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.30000		95.70000		4.32000	95.68000			0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.42680		118.93834		7.35093	119.34032		8.00	0.00	6,660,547.04	56	90,599.0

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	173.09000	0.17309		222.60000	0.22260	173.090	7.70	0.10	0.00	0	80.0
R186	On 05/11/2020	Bond Future	7.00	Call	663.05000	0.66305		795.09000	0.79509	663.050	7.82	0.28	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.50	Call	1,762.54000	1.76254		2,002.38000	2.00238	1,762.540	8.00	0.55	0.00	0	80.0
R186	On 05/11/2020	Bond Future	7.84	Call	2,891.07000	2.89107		3,194.58000	3.19458	2,891.070	8.17	0.71	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.00	Call	3,511.84000	3.51184		3,838.84000	3.83884	3,511.840	8.28	0.78	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	8.34	Call	4,960.52000	4.96052		5,323.10000	5.32310	4,960.520	8.56	0.88	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	17.50000	0.01750		14.17000	0.01417	17.500	8.69	0.01	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			7.61211	114.87818		7.53173	115.28475		7.81	0.00	11,487,818.00	100	0.0
R186	On 04/02/2021	Bond Future	8.00	Put	1,483.04000	1.48304		1,348.81000	1.34881	1,483.040	7.90	0.36	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.80759	116.09891		7.72229	116.51005		7.51	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			8.02069	112.07534		7.92998	112.49101		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			314.97701	314.97701		314.84577	314.84577			0.00	0.00	0	2,902.0
R197	On 04/02/2021	Bond Future			310.42640	310.42640		310.29497	310.29497			0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			313.79824	313.79824		313.66597	313.66597			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			309.26400	309.26400		309.13047	309.13047			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			217.31959	217.31959		217.27915	217.27915			0.00	0.00	0	7,870.0
R202	On 04/02/2021	Bond Future			215.42725	215.42725		215.38741	215.38741			0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			217.76699	217.76699		217.72715	217.72715			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			215.92406	215.92406		215.88377	215.88377			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			4.54279	108.45063		4.50579	108.53430		1.80	0.00	4,446,475.83	41	34,442.0
R2023	On 04/02/2021	Bond Future			4.60247	109.56195		4.56032	109.64686		1.87	0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			4.64634	106.81854		4.59785	106.90458		1.79	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.69653	107.97546		4.63958	108.06255		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			9.34599	93.99533		9.23503	94.63774		13.77	0.00	4,699,766.50	50	91,120.0
R2030	On 05/11/2020	Bond Future	8.10	Call	175.71000	0.17571		239.78000	0.23978	175.710	13.03	0.08	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.34	Call	316.59000	0.31659		417.96000	0.41796	316.590	13.03	0.13	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	8.36	Call	331.59000	0.33159		436.59000	0.43659	331.590	13.03	0.13	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	8.53	Call	485.10000	0.48510		624.58000	0.62458	485.100	13.05	0.18	0.00	0	15,414.0
R2030	On 05/11/2020	Bond Future	8.73	Call	742.27000	0.74227		930.51000	0.93051	742.270	13.17	0.25	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.85	Call	939.81000	0.93981		1,160.33000	1.16033	939.810	13.26	0.30	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.86	Call	957.74000	0.95774		1,181.01000	1.18101	957.740	13.27	0.30	0.00	0	14,160.0

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R2030	On 05/11/2020	Bond Future	9.03	Call	1,298.91000	1.29891	1,570.14000	1.57014	1,298.910	13.42	0.37	0.00	0	15,414.0		
R2030	On 05/11/2020	Bond Future	9.04	Call	1,321.03000	1.32103	1,595.12000	1.59512	1,321.030	13.42	0.38	0.00	0	1,000.0		
R2030	On 05/11/2020	Bond Future	9.23	Call	1,787.63000	1.78763	2,116.02000	2.11602	1,787.630	13.58	0.46	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	9.49	Put	1,730.40000	1.73040	1,487.48000	1.48748	1,730.400	13.76	0.43	0.00	0	2,500.0		
R2030	On 05/11/2020	Bond Future	9.60	Put	1,477.43000	1.47743	1,262.44000	1.26244	1,477.430	13.85	0.38	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	9.61	Put	1,455.94000	1.45594	1,243.40000	1.24340	1,455.940	13.86	0.38	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	9.65	Put	1,372.40000	1.37240	1,169.55000	1.16955	1,372.400	13.89	0.36	0.00	0	2,500.0		
R2030	On 05/11/2020	Bond Future	9.86	Put	1,000.29000	1.00029	843.71000	0.84371	1,000.290	14.11	0.28	0.00	0	14,160.0		
R2030	On 05/11/2020	Bond Future	9.99	Put	818.33000	0.81833	686.37000	0.68637	818.330	14.27	0.24	0.00	0	2,500.0		
R2030	On 05/11/2020	Bond Future	10.06	Put	733.85000	0.73385	613.83000	0.61383	733.850	14.36	0.22	0.00	0	1,000.0		
R2030	On 05/11/2020	Bond Future	10.37	Put	447.99000	0.44799	370.82000	0.37082	447.990	14.81	0.15	0.00	0	8,000.0		
R2030	On 05/11/2020	Bond Future	10.47	Put	380.87000	0.38087	314.36000	0.31436	380.870	14.96	0.13	0.00	0	3,000.0		
R2030	On 04/02/2021	Bond Future			9.55636	90.95452	9.44040	91.60389		13.55	0.00	0.00	0	0.0		
R2030	On 04/02/2021	Bond Future	8.20	Call	655.89000	0.65589	778.79000	0.77879	655.890	12.94	0.17	0.00	0	1,600.0		
R2030	On 04/02/2021	Bond Future	8.36	Call	816.00000	0.81600	961.04000	0.96104	816.000	12.94	0.20	0.00	0	800.0		
R2030	On 04/02/2021	Bond Future	8.37	Call	826.92000	0.82692	973.41000	0.97341	826.920	12.94	0.20	0.00	0	1,000.0		
R2030	On 04/02/2021	Bond Future	8.86	Call	1,522.05000	1.52205	1,749.02000	1.74902	1,522.050	13.00	0.32	0.00	0	800.0		
R2030	On 04/02/2021	Bond Future	9.12	Call	2,048.64000	2.04864	2,324.05000	2.32405	2,048.640	13.16	0.39	0.00	0	1,000.0		
R2030	On 04/02/2021	Bond Future	9.20	Call	2,231.19000	2.23119	2,521.70000	2.52170	2,231.190	13.21	0.42	0.00	0	1,600.0		
R2030	On 04/02/2021	Bond Future	10.20	Put	1,754.46000	1.75446	1,567.78000	1.56778	1,754.460	13.91	0.32	0.00	0	1,800.0		
R2030	On 06/05/2021	Bond Future			9.77578	91.92132	9.65456	92.57778		12.97	0.00	0.00	0	0.0		
R2030	On 06/05/2021	Bond Future	7.97	Call	722.17000	0.72217	834.72000	0.83472	722.170	12.38	0.16	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	9.22	Put	5,534.13000	5.53413	5,152.62000	5.15262	5,534.130	12.50	0.61	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	9.92	Put	3,482.12000	3.48212	3,205.10000	3.20510	3,482.120	12.92	0.45	0.00	0	700.0		
R2030	On 05/08/2021	Bond Future			10.01408	88.91185	9.88708	89.57549		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	0.00	0	0.0		
R2032	On 05/11/2020	Bond Future			10.25653	87.61100	10.15618	88.21719		16.88	0.00	19,624,864.00	224	117,985.0		
R2032	On 05/11/2020	Bond Future	8.94	Call	215.07000	0.21507	279.70000	0.27970	215.070	15.83	0.08	0.00	0	1,000.0		
R2032	On 05/11/2020	Bond Future	9.11	Call	317.33000	0.31733	404.91000	0.40491	317.330	15.83	0.12	0.00	0	3,000.0		
R2032	On 05/11/2020	Bond Future	9.44	Call	643.49000	0.64349	791.12000	0.79112	643.490	16.01	0.20	0.00	0	1,000.0		
R2032	On 05/11/2020	Bond Future	9.61	Call	897.46000	0.89746	1,083.10000	1.08310	897.460	16.19	0.26	0.00	0	3,000.0		
R2032	On 05/11/2020	Bond Future	10.99	Put	942.94000	0.94294	822.07000	0.82207	942.940	17.94	0.24	0.00	0	3,000.0		
R2032	On 05/11/2020	Bond Future	11.08	Put	835.52000	0.83552	727.04000	0.72704	835.520	18.11	0.22	0.00	0	1,000.0		
R2032	On 04/02/2021	Bond Future			10.48074	88.50912	10.37611	89.12179		15.89	0.00	10,621,094.40	120	0.0		
R2032	On 04/02/2021	Bond Future	8.79	Call	551.32000	0.55132	643.62000	0.64362	551.320	15.10	0.13	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	9.29	Call	1,053.30000	1.05330	1,204.66000	1.20466	1,053.300	15.10	0.22	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	10.82	Put	2,763.58000	2.76358	2,540.44000	2.54044	2,763.580	16.17	0.40	0.00	0	800.0		
R2032	On 06/05/2021	Bond Future			10.71130	85.30482	10.60215	85.92418		15.86	0.00	0.00	0	0.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	3,370.88000	3.37088	3,662.98000	3.66298	3,370.880	15.55	0.45	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	1,194.93000	1.19493	1,096.52000	1.09652	1,194.930	17.00	0.18	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			10.95426	86.22906	10.84030	86.85523		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	0.00	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			10.99814		86.58204		10.87729	87.35081		19.17	0.00	692,656.32	8	106,322.0
R2035	On 04/02/2021	Bond Future			11.23602		87.46927		11.10992	88.24625		17.96	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	8,518.64000		8.51864	7,960.88000	7.96088	8,518.640		16.96	0.74	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	4,349.26000		4.34926	3,985.77000	3.98577	4,349.260		17.86	0.50	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.47179		83.92419		11.34036	84.70958		17.85	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,915.43000		1.91543	2,155.65000	2.15565	1,915.430		16.97	0.28	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.81	Call	3,065.37000		3.06537	3,395.51000	3.39551	3,065.370		17.24	0.40	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.32	Put	5,334.43000		5.33443	4,961.20000	4.96120	5,334.430		17.70	0.50	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	4,652.40000		4.65240	4,314.23000	4.31423	4,652.400		17.89	0.46	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	3,513.68000		3.51368	3,241.45000	3.24145	3,513.680		18.39	0.37	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	2,204.45000		2.20445	2,018.26000	2.01826	2,204.450		19.12	0.26	0.00	0	1,650.0
R2035	On 05/08/2021	Bond Future			11.72334		84.83338		11.58611	85.62734		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			11.24354		82.06346		11.13294	82.75615		20.37	0.00	59,413,945.04	724	138,739.0
R2037	On 04/02/2021	Bond Future			11.47350		78.65013		11.35818	79.35023		20.14	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	614.09000		0.61409	719.86000	0.71986	614.090		19.06	0.13	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	8,660.21000		8.66021	8,159.07000	8.15907	8,660.210		19.06	0.74	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	1,618.87000		1.61887	1,838.28000	1.83828	1,618.870		19.06	0.28	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	6,292.82000		6.29282	5,876.51000	5.87651	6,292.820		19.45	0.63	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	2,985.84000		2.98584	2,742.52000	2.74252	2,985.840		20.62	0.38	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	5,744.82000		5.74482	6,211.47000	6.21147	5,744.820		20.73	0.64	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	599.35000		0.59935	534.95000	0.53495	599.350		21.70	0.11	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.70983		79.48637		11.58961	80.19411		19.04	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			11.96385		76.09201		11.83825	76.80744		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			11.41749		83.79526		11.30166	84.55918		21.29	0.00	8,882,297.56	106	72,600.0
R2040	On 05/11/2020	Bond Future	9.50	Call	70.58000		0.07058	99.31000	0.09931	70.580		19.58	0.03	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	130.06000		0.13006	177.69000	0.17769	130.060		19.58	0.05	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	248.88000		0.24888	329.21000	0.32921	248.880		19.58	0.08	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	10.23	Call	409.48000		0.40948	527.92000	0.52792	409.480		19.58	0.13	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	1,684.85000		1.68485	2,000.85000	2.00085	1,684.850		20.52	0.36	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	11.50	Put	2,662.21000		2.66221	2,354.68000	2.35468	2,662.210		21.29	0.45	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	2,119.76000		2.11976	1,862.29000	1.86229	2,119.760		21.57	0.39	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			11.64604		80.14941		11.52515	80.92151		21.01	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	404.53000		0.40453	484.66000	0.48466	404.530		19.75	0.09	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	454.52000		0.45452	542.56000	0.54256	454.520		19.75	0.10	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	886.61000		0.88661	1,035.51000	1.03551	886.610		19.75	0.17	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	1,088.11000		1.08811	1,262.06000	1.26206	1,088.110		19.75	0.20	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	4,564.04000		4.56404	4,210.06000	4.21006	4,564.040		20.81	0.49	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	Options Inter
R2040	On 04/02/2021	Bond Future	11.74	Put	4,038.30000		4.03830	3,714.69000	3,714.69	4,038.300		21.00	0.45	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.88056		81.00165	11.75443	81.78208			19.67	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future			12.13264		77.37338	12.00071	78.16236			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			11.51883		80.14148	11.39773	80.93546			22.29	0.00	4,327,639.92	54	47,298.0
R2044	On 05/11/2020	Bond Future	8.87	Call	6.67000		0.00667	10.58000	0.01058	6.670		20.55	0.00	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	28.19000		0.02819	41.88000	0.04188	28.190		20.55	0.01	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	9.34	Call	32.98000		0.03298	48.64000	0.04864	32.980		20.55	0.01	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	9.72	Call	98.71000		0.09871	138.09000	0.13809	98.710		20.55	0.04	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	186.15000		0.18615	252.23000	0.25223	186.150		20.55	0.06	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	10.02	Call	209.69000		0.20969	282.39000	0.28239	209.690		20.55	0.07	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	219.77000		0.21977	295.24000	0.29524	219.770		20.55	0.07	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	4,698.41000		4.69841	4,222.87000	4,222.87	4,698.410		21.60	0.65	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	4,222.39000		4.22239	3,779.78000	3,779.78	4,222.390		21.80	0.61	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	3,409.42000		3.40942	3,028.41000	3,028.41	3,409.420		22.13	0.53	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	11.43	Put	3,233.88000		3.23388	2,867.12000	2,867.12	3,233.880		22.20	0.51	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			11.74192		76.58331	11.61544	77.38574			21.99	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	452.83000		0.45283	544.04000	0.54404	452.830		20.72	0.10	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	11,196.52000		11.19652	10,568.97000	10,568.97	11,196.520		20.72	0.81	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	7,970.98000		7.97098	7,440.71000	7,440.71	7,970.980		20.84	0.69	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.97061		77.39767	11.83854	78.20877			20.61	0.00	0.00	0	0.0
R2044	On 05/08/2021	Bond Future			12.21636		73.85552	12.07809	74.67550			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			11.49239		78.95337	11.38148	79.69227			22.92	0.00	42,319,006.32	536	111,502.0
R2048	On 05/11/2020	Bond Future	10.00	Call	206.40000		0.20640	272.81000	0.27281	206.400		21.06	0.07	0.00	0	950.0
R2048	On 05/11/2020	Bond Future	11.00	Call	1,541.73000		1.54173	1,828.44000	1.82844	1,541.730		22.08	0.34	0.00	0	950.0
R2048	On 04/02/2021	Bond Future			11.71430		79.76237	11.59830	80.50917			21.34	0.00	0.00	0	0.0
R2048	On 04/02/2021	Bond Future	10.75	Call	1,772.40000		1.77240	2,011.27000	2,011.27	1,772.400		20.06	0.29	0.00	0	2,590.0
R2048	On 04/02/2021	Bond Future	11.50	Call	3,713.15000		3.71315	4,093.61000	4,093.61	3,713.150		21.06	0.48	0.00	0	2,590.0
R2048	On 06/05/2021	Bond Future			11.93347		76.19852	11.81231	76.95336			21.09	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			12.16675		77.02412	12.03993	77.78716			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			3.41415		102.02935	3.41189	102.03022			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			10.85855		66.58798	10.74800	67.19761			21.38	0.00	133,175.96	2	26,336.0

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
R209	On 04/02/2021	Bond Future			11.06262	67.27054		10.94783	67.88665		20.19	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.27079	64.84539		11.15156	65.46817		20.43	0.00	27,883,517.70	430	1,850.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,063.89000	2.06389		2,283.90000	2.28390	2,063.890	19.54	0.33	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	11.25	Put	4,373.99000	4.37399		4,096.80000	4.09680	4,373.990	20.43	0.47	0.00	0	4,000.0
R209	On 06/05/2021	Bond Future	12.25	Put	2,458.49000	2.45849		2,284.35000	2.28435	2,458.490	21.90	0.30	0.00	0	4,000.0
R209	On 05/08/2021	Bond Future			11.48798	65.54798		11.36407	66.17754		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			189.83807	189.83807		189.80619	189.80619			0.00	0.00	0	2,243.0
R210	On 04/02/2021	Bond Future			191.83024	191.83024		191.79864	191.79864			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			191.19875	191.19875		191.16723	191.16723			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			193.31460	193.31460		193.28287	193.28287			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			169.40476	169.40476		169.38964	169.38964			0.00	0.00	0	6,967.0
R212	On 04/02/2021	Bond Future			168.88309	168.88309		168.86846	168.86846			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			170.71741	170.71741		170.70293	170.70293			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			170.27373	170.27373		170.25923	170.25923			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			9.81856	83.33835		9.71809	83.90442		15.87	0.00	6,500,391.30	78	16,422.0
R213	On 04/02/2021	Bond Future			10.03326	84.19235		9.92851	84.76451		14.98	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			10.24686	81.55763		10.13773	82.13606		15.03	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			10.47549	82.44107		10.36162	83.02580		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			11.12621	64.28881		11.01548	64.90905		22.97	0.00	1,285,776.20	20	19,859.0
R214	On 04/02/2021	Bond Future			11.32991	64.94757		11.21469	65.57440		21.63	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future			11.53039	62.36061		11.41064	62.99419		21.91	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			11.74259	63.03619		11.61792	63.67672		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 :											208,978,972.09	2,549	1 268 012.0
Grand Total:											208,978,972.09	2,549	1 268 012.0