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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/09/2020

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	90.46000	90.46000		90.47000	90.47000				0.00	0.00	0	51.0
AL37	On 05/11/2020	Index Future	755.25200	755.25200		755.52400	755.52400				0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	762.89500	762.89500		763.17300	763.17300				0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	771.09500	771.09500		771.37800	771.37800				0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	779.39000	779.39000		779.67600	779.67600				0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	809.53300	809.53300		813.13200	813.13200				0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	817.72500	817.72500		821.36300	821.36300				0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	826.51400	826.51400		830.19400	830.19400				0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	835.40500	835.40500		839.12500	839.12500				0.00	0.00	0	0.0
ALBI	On 05/11/2020	Index Future	712.34800	712.34800		714.12400	714.12400				0.00	0.00	0	226.0
ALBI	On 04/02/2021	Index Future	719.55700	719.55700		721.35400	721.35400				0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	727.29100	727.29100		729.10900	729.10900				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	735.11400		735.11400		736.95300	736.95300			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 05/11/2020	Bond Future	12.10953		71.47849		12.06671	71.69328			0.00	0.00	0	350.0
ES33	On 04/02/2021	Bond Future	12.39901		72.20161		12.35421	72.41882			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.68795		69.20315		12.64111	69.42287			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	12.99488		69.95585		12.94585	70.17807			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	12.53529		70.54228		12.49745	70.75057			0.00	0.00	0	4,789.0
ES42	On 04/02/2021	Bond Future	12.80668		71.25634		12.76700	71.46697			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	13.08826		67.76461		13.04657	67.97775			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	13.37943		68.50200		13.33566	68.71753			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	703.68400		703.68400		705.47100	705.47100			0.00	0.00	0	1,007.0
GOVI	On 04/02/2021	GOVI	710.80500		710.80500		712.61300	712.61300			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	718.44500		718.44500		720.27500	720.27500			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI	726.17300		726.17300		728.02300	728.02300			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future	143.28883		143.28883		143.38535	143.38535			0.00	0.00	0	3,906.0
I2025	On 04/02/2021	Bond Future	143.26490		143.26490		143.36289	143.36289			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	144.83950		144.83950		144.93897	144.93897			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	144.91756		144.91756		145.01825	145.01825			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 05/11/2020	Bond Future	99.61733		99.61733		100.02076	100.02076			0.00	1,494,259.95	15	4,960.0
I2029	On 04/02/2021	Bond Future	100.64978		100.64978		101.05768	101.05768			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	100.61607		100.61607		101.02878	101.02878			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future	101.73388		101.73388		102.15127	102.15127			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	94.75560	94.75560		93.58891	93.58891			0.00	0.00	0	10,329.0
I2033		On 04/02/2021	Bond Future	95.73770	95.73770		94.55917	94.55917			0.00	0.00	0	0.0
I2033		On 06/05/2021	Bond Future	95.57363	95.57363		94.38245	94.38245			0.00	0.00	0	0.0
I2033		On 05/08/2021	Bond Future	96.63546	96.63546		95.43110	95.43110			0.00	0.00	0	0.0
I2033		On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038		On 05/11/2020	Bond Future	104.90810	104.90810		105.16835	105.16835			0.00	0.00	0	11,137.0
I2038		On 04/02/2021	Bond Future	104.29788	104.29788		104.56102	104.56102			0.00	0.00	0	0.0
I2038		On 06/05/2021	Bond Future	105.44437	105.44437		105.71074	105.71074			0.00	0.00	0	0.0
I2038		On 05/08/2021	Bond Future	104.89348	104.89348		105.16291	105.16291			0.00	0.00	0	0.0
I2038		On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046		On 05/11/2020	Bond Future	92.19826	92.19826		93.27205	93.27205			0.00	9,219,826.00	100	16,311.0
I2046		On 04/02/2021	Bond Future	93.15381	93.15381		94.23904	94.23904			0.00	0.00	0	0.0
I2046		On 06/05/2021	Bond Future	92.38673	92.38673		93.48418	93.48418			0.00	0.00	0	0.0
I2046		On 05/08/2021	Bond Future	93.41315	93.41315		94.52284	94.52284			0.00	0.00	0	0.0
I2046		On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050		On 05/11/2020	Bond Future	94.68113	94.68113		94.66250	94.66250			0.00	3,124,477.29	33	13,963.0
I2050		On 04/02/2021	Bond Future	93.77143	93.77143		93.75307	93.75307			0.00	0.00	0	0.0
I2050		On 06/05/2021	Bond Future	94.80238	94.80238		94.78381	94.78381			0.00	0.00	0	0.0
I2050		On 05/08/2021	Bond Future	93.92710	93.92710		93.90862	93.90862			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	256.08300	256.08300		256.26100	256.26100			0.00	0.00	0	1,201.0
IGOV		On 04/02/2021	Index Future	258.73800	258.73800		258.91800	258.91800			0.00	0.00	0	0.0
IGOV		On 06/05/2021	Index Future	261.58200	261.58200		261.76400	261.76400			0.00	0.00	0	0.0
IGOV		On 05/08/2021	Index Future	264.45700	264.45700		264.64200	264.64200			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/10/2020	Jibar Tradeable Future	3.36500	96.63500		3.37500	96.62500			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/11/2020	Jibar Tradeable Future	3.37000	96.63000		3.39000	96.61000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/12/2020	Jibar Tradeable Future	3.32500	96.67500		3.33500	96.66500			0.00	0.00	0	30,010.0
JIBAR FUTURE		On 20/01/2021	Jibar Tradeable Future	3.33000	96.67000		3.35000	96.65000			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/02/2021	Jibar Tradeable Future	3.36000	96.64000		3.37000	96.63000			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/03/2021	Jibar Tradeable Future	3.37000	96.63000		3.39000	96.61000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future	3.49500	96.50500		3.51500	96.48500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.67500	96.32500		3.68500	96.31500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	3.82000	96.18000		3.84000	96.16000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	4.00000	96.00000		4.02000	95.98000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.20500	95.79500		4.24500	95.75500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	4.63000	95.37000		4.64500	95.35500			0.00	0.00	0	0.0
R186		On 05/11/2020	Bond Future	7.35501	119.31866		7.34677	119.36241		7.15	0.00	52,858,166.38	443	90,678.0

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	59.65000	0.05965	111.04000	0.11104	59.650	6.79	0.05	0.00	0	80.0	
R186	On 05/11/2020	Bond Future	7.00	Call	447.58000	0.44758	584.21000	0.58421	447.580	7.04	0.26	0.00	0	1,200.0	
R186	On 05/11/2020	Bond Future	7.50	Call	1,609.60000	1.60960	1,773.86000	1.77386	1,609.600	7.29	0.61	0.00	0	80.0	
R186	On 05/11/2020	Bond Future	7.84	Call	2,891.23000	2.89123	3,023.79000	3.02379	2,891.230	7.58	0.80	0.00	0	3,500.0	
R186	On 05/11/2020	Bond Future	8.00	Call	3,584.88000	3.58488	3,699.62000	3.69962	3,584.880	7.73	0.86	0.00	0	1,200.0	
R186	On 05/11/2020	Bond Future	8.34	Call	5,157.76000	5.15776	5,238.85000	5.23885	5,157.760	7.96	0.95	0.00	0	3,500.0	
R186	On 05/11/2020	Bond Future	9.26	Put	0.96000	0.00096	2.67000	0.00267	0.960	7.96	0.00	0.00	0	3,500.0	
R186	On 04/02/2021	Bond Future			7.53918	115.24699	7.53038	115.29159		8.24	0.00	0.00	0	0.0	
R186	On 04/02/2021	Bond Future	8.00	Put	1,366.86000	1.36686	1,280.90000	1.28090	1,366.860	8.49	0.34	0.00	0	15,177.0	
R186	On 06/05/2021	Bond Future			7.72713	116.48667	7.71773	116.53208		7.55	0.00	0.00	0	0.0	
R186	On 05/08/2021	Bond Future			7.93410	112.47209	7.92409	112.51807		7.19	0.00	0.00	0	0.0	
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R197	On 05/11/2020	Bond Future			313.76501	313.76501	313.77139	313.77139			0.00	0.00	0	2,902.0	
R197	On 04/02/2021	Bond Future			309.16144	309.16144	309.16885	309.16885			0.00	0.00	0	0.0	
R197	On 06/05/2021	Bond Future			312.55986	312.55986	312.56825	312.56825			0.00	0.00	0	0.0	
R197	On 05/08/2021	Bond Future			308.02534	308.02534	308.03409	308.03409			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			213.07405	213.07405	213.03329	213.03329			0.00	0.00	0	7,870.0	
R202	On 04/02/2021	Bond Future			211.10982	211.10982	211.06947	211.06947			0.00	0.00	0	0.0	
R202	On 06/05/2021	Bond Future			213.43029	213.43029	213.38997	213.38997			0.00	0.00	0	0.0	
R202	On 05/08/2021	Bond Future			211.54838	211.54838	211.50785	211.50785			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			4.61523	108.28705	4.61620	108.28486		1.81	0.00	0.00	0	34,442.0	
R2023	On 04/02/2021	Bond Future			4.69165	109.38259	4.69257	109.38074		1.65	0.00	0.00	0	0.0	
R2023	On 06/05/2021	Bond Future			4.74081	106.65120	4.74168	106.64966		1.72	0.00	0.00	0	0.0	
R2023	On 05/08/2021	Bond Future			4.80433	107.81090	4.80530	107.80942		1.60	0.00	0.00	0	0.0	
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2030	On 05/11/2020	Bond Future			9.57066	92.71231	9.50164	93.10396		12.78	0.00	63,415,220.04	684	93,040.0	
R2030	On 05/11/2020	Bond Future	8.10	Call	18.63000	0.01863	50.20000	0.05020	18.630	11.98	0.01	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.34	Call	49.82000	0.04982	114.23000	0.11423	49.820	11.98	0.03	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	8.36	Call	53.79000	0.05379	122.14000	0.12214	53.790	11.98	0.04	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	8.53	Call	100.46000	0.10046	209.57000	0.20957	100.460	11.99	0.06	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	8.73	Call	197.61000	0.19761	371.92000	0.37192	197.610	12.04	0.11	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.85	Call	290.59000	0.29059	506.11000	0.50611	290.590	12.13	0.15	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.86	Call	299.70000	0.29970	518.67000	0.51867	299.700	12.14	0.15	0.00	0	14,160.0	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 05/11/2020	Bond Future	9.03	Call	490.63000	0.49063		767.82000	0.76782	490.630	12.30	0.22	0.00	0	15,414.0
R2030	On 05/11/2020	Bond Future	9.04	Call	504.32000	0.50432		784.45000	0.78445	504.320	12.32	0.23	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	9.23	Call	816.28000	0.81628		1,150.15000	1.15015	816.280	12.54	0.32	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.49	Put	1,864.37000	1.86437		1,873.04000	1.87304	1,864.370	12.77	0.54	0.00	0	2,500.0
R2030	On 05/11/2020	Bond Future	9.60	Put	1,551.96000	1.55196		1,585.63000	1.58563	1,551.960	12.88	0.48	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.61	Put	1,525.58000	1.52558		1,561.34000	1.56134	1,525.580	12.89	0.47	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.65	Put	1,423.35000	1.42335		1,466.95000	1.46695	1,423.350	12.93	0.45	0.00	0	2,500.0
R2030	On 05/11/2020	Bond Future	9.86	Put	975.57000	0.97557		1,045.05000	1.04505	975.570	13.20	0.34	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	9.99	Put	764.04000	0.76404		839.43000	0.83943	764.040	13.40	0.28	0.00	0	2,500.0
R2030	On 05/11/2020	Bond Future	10.06	Put	668.01000	0.66801		744.16000	0.74416	668.010	13.51	0.25	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	10.37	Put	358.40000	0.35840		412.70000	0.41270	358.400	14.01	0.15	0.00	0	8,000.0
R2030	On 05/11/2020	Bond Future	10.47	Put	290.57000	0.29057		330.94000	0.33094	290.570	14.17	0.13	0.00	0	3,000.0
R2030	On 04/02/2021	Bond Future			9.79328	89.64633		9.72111	90.04221		14.69	0.00	0.00	0	0.0
R2030	On 04/02/2021	Bond Future	8.20	Call	488.73000	0.48873		460.65000	0.46065	488.730	14.05	0.13	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	613.97000	0.61397		585.84000	0.58584	613.970	14.05	0.16	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	622.57000	0.62257		594.47000	0.59447	622.570	14.05	0.16	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,180.51000	1.18051		1,192.35000	1.19235	1,180.510	14.11	0.26	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	1,616.96000	1.61696		1,649.22000	1.64922	1,616.960	14.26	0.33	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	1,771.03000	1.77103		1,809.91000	1.80991	1,771.030	14.32	0.35	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	10.20	Put	2,254.50000	2.25450		2,015.95000	2.01595	2,254.500	15.10	0.38	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			10.02121	90.61102		9.94570	91.01149		13.55	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	549.58000	0.54958		464.40000	0.46440	549.580	12.96	0.13	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.22	Put	6,377.28000	6.37728		5,924.00000	5.92400	6,377.280	13.07	0.66	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.92	Put	4,116.26000	4.11626		3,721.04000	3.72104	4,116.260	13.50	0.50	0.00	0	700.0
R2030	On 05/08/2021	Bond Future			10.27051	87.59122		10.19136	87.99611		12.74	0.00	0.00	0	0.0
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2032	On 05/11/2020	Bond Future			10.53223	85.97507		10.45831	86.40950		15.77	0.00	171,950.14	2	121,000.0
R2032	On 05/11/2020	Bond Future	8.94	Call	22.69000	0.02269		57.11000	0.05711	22.690	14.70	0.02	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.11	Call	43.41000	0.04341		97.49000	0.09749	43.410	14.70	0.03	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	9.44	Call	133.15000	0.13315		258.17000	0.25817	133.150	14.70	0.07	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.61	Call	224.00000	0.22400		406.69000	0.40669	224.000	14.74	0.11	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	10.99	Put	884.30000	0.88430		964.03000	0.96403	884.300	16.54	0.28	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	11.08	Put	758.49000	0.75849		839.20000	0.83920	758.490	16.72	0.25	0.00	0	1,000.0
R2032	On 04/02/2021	Bond Future			10.77021	86.84493		10.69308	87.28398		17.25	0.00	0.00	0	0.0
R2032	On 04/02/2021	Bond Future	8.79	Call	385.49000	0.38549		361.77000	0.36177	385.490	16.38	0.10	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	762.35000	0.76235		739.50000	0.73950	762.350	16.38	0.17	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	3,487.92000	3.48792		3,167.78000	3.16778	3,487.920	17.31	0.47	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			11.01133	83.63384		10.93080	84.07786		16.68	0.00	0.00	0	0.0
R2032	On 06/05/2021	Bond Future	10.33	Call	2,664.58000	2.66458		2,617.84000	2.61784	2,664.580	16.15	0.38	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	1,568.98000	1.56898		1,260.34000	1.26034	1,568.980	17.96	0.22	0.00	0	736.0
R2032	On 05/08/2021	Bond Future			11.26693	84.54351		11.18279	84.99247		14.89	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 05/11/2020	Bond Future			11.25273	84.99553		11.21463	85.23014		18.04	0.00	4,929,740.74	58	107,668.0
R2035	On 04/02/2021	Bond Future			11.50357	85.85540		11.46375	86.09265		19.51	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	9,799.42000	9.79942	9,502.03000	9.50203	9,799.420		18.37	0.79	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	5,217.11000	5.21711	4,966.15000	4.96615	5,217.110		19.13	0.56	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.74885	82.30409		11.70728	82.54414		18.92	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,547.20000	1.54720	1,364.01000	1.36401	1,547.200		17.94	0.24	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.81	Call	2,477.64000	2.47764	2,333.44000	2.33344	2,477.640		18.00	0.34	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.32	Put	6,211.78000	6.21178	5,829.04000	5.82904	6,211.780		18.52	0.55	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	5,462.55000	5.46255	5,085.81000	5.08581	5,462.550		18.74	0.51	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	4,166.23000	4.16623	3,834.75000	3.83475	4,166.230		19.20	0.42	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	2,762.30000	2.76230	2,390.96000	2.39096	2,762.300		20.39	0.30	0.00	0	1,650.0
R2035	On 05/08/2021	Bond Future			12.01215	83.19923		11.96869	83.44200		16.69	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 05/11/2020	Bond Future			11.51993	80.37189		11.46138	80.72559		19.09	0.00	0.00	0	138,912.0
R2037	On 04/02/2021	Bond Future			11.76353	76.93079		11.70240	77.28833		21.85	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	439.20000	0.43920	408.88000	0.40888	439.200		20.64	0.10	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	10,021.31000	10.02131	9,630.09000	9.63009	10,021.310		20.64	0.79	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	1,217.83000	1.21783	1,185.78000	1.18578	1,217.830		20.64	0.23	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	7,420.19000	7.42019	7,087.70000	7.08770	7,420.190		20.76	0.69	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	3,689.15000	3.68915	3,422.53000	3.42253	3,689.150		22.02	0.44	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	4,697.71000	4.69771	4,799.08000	4.79908	4,697.710		22.11	0.57	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	860.01000	0.86001	693.63000	0.69363	860.010		23.68	0.14	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			12.01048	77.75901		11.94667	78.12062		20.10	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			12.27757	74.34919		12.21082	74.71481		18.80	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future			11.66887	82.17653		11.63066	82.41918		20.05	0.00	0.00	0	72,934.0
R2040	On 05/11/2020	Bond Future	9.50	Call	4.37000	0.00437	10.96000	0.01096	4.370		18.44	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	11.80000	0.01180	25.79000	0.02579	11.800		18.44	0.01	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	33.67000	0.03367	63.75000	0.06375	33.670		18.44	0.02	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	10.23	Call	74.73000	0.07473	127.22000	0.12722	74.730		18.44	0.04	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	623.33000	0.62333	887.95000	0.88795	623.330		18.61	0.21	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	11.50	Put	2,808.79000	2.80879	2,916.44000	2.91644	2,808.790		19.66	0.56	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	2,147.17000	2.14717	2,274.64000	2.27464	2,147.170		19.97	0.47	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			11.91020	78.50348		11.87025	78.74883		22.70	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	284.74000	0.28474	255.67000	0.25567	284.740		21.23	0.07	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	321.78000	0.32178	290.64000	0.29064	321.780		21.23	0.07	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	649.95000	0.64995	606.48000	0.60648	649.950		21.23	0.13	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	806.85000	0.80685	760.00000	0.76000	806.850		21.23	0.16	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	5,469.24000	5.46924	5,161.47000	5.16147	5,469.240		22.48	0.55	0.00	0	500.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 04/02/2021	Bond Future	11.74	Put	4,878.14000		4.87814	4,575.21000	4.57521	4,878.140		22.69	0.51	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			12.15456		79.34870	12.11281	79.59688			20.83	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future			12.41885		75.70587	12.37511	75.95687			19.29	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 05/11/2020	Bond Future			11.70518		78.94632	11.67708	79.12450			20.92	0.00	0.00	0	47,308.0
R2044	On 05/11/2020	Bond Future	8.87	Call	0.12000		0.00012	0.50000	0.00050	0.120		19.25	0.00	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	1.23000		0.00123	3.72000	0.00372	1.230		19.25	0.00	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	9.34	Call	1.59000		0.00159	4.63000	0.00463	1.590		19.25	0.00	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	9.72	Call	9.30000		0.00930	21.04000	0.02104	9.300		19.25	0.01	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	25.64000		0.02564	50.29000	0.05029	25.640		19.25	0.01	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	10.02	Call	30.98000		0.03098	59.19000	0.05919	30.980		19.25	0.02	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	33.38000		0.03338	63.11000	0.06311	33.380		19.25	0.02	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	4,948.01000		4.94801	5,031.92000	5.03192	4,948.010		19.56	0.77	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	4,382.08000		4.38208	4,491.85000	4.49185	4,382.080		19.78	0.73	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	3,427.49000		3.42749	3,568.32000	3.56832	3,427.490		20.24	0.63	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	11.43	Put	3,224.52000		3.22452	3,369.13000	3.36913	3,224.520		20.35	0.61	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			11.93828		75.36567	11.90887	75.54590			23.68	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	346.08000		0.34608	313.64000	0.31364	346.080		22.16	0.08	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	12,198.75000		12.19875	11,969.25000	11.96925	12,198.750		22.16	0.84	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	8,819.60000		8.81960	8,601.69000	8.60169	8,819.600		22.16	0.73	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			12.17407		76.17708	12.14329	76.35952			21.70	0.00	0.00	0	0.0
R2044	On 05/08/2021	Bond Future			12.42894		72.62497	12.39668	72.80940			20.10	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2048	On 05/11/2020	Bond Future			11.66400		77.83455	11.63586	78.01600			21.55	0.00	7,783,455.00	100	112,631.0
R2048	On 05/11/2020	Bond Future	10.00	Call	31.94000		0.03194	59.02000	0.05902	31.940		19.77	0.02	0.00	0	950.0
R2048	On 05/11/2020	Bond Future	11.00	Call	636.78000		0.63678	892.10000	0.89210	636.780		19.97	0.22	0.00	0	950.0
R2048	On 04/02/2021	Bond Future			11.89545		78.62202	11.86596	78.80554			22.94	0.00	0.00	0	0.0
R2048	On 04/02/2021	Bond Future	10.75	Call	1,454.71000		1.45471	1,407.67000	1.40767	1,454.710		21.39	0.25	0.00	0	2,590.0
R2048	On 04/02/2021	Bond Future	11.50	Call	3,215.28000		3.21528	3,145.31000	3.14531	3,215.280		22.62	0.44	0.00	0	2,590.0
R2048	On 06/05/2021	Bond Future			12.12113		75.05600	12.09026	75.24176			22.22	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			12.36278		75.87234	12.33042	76.06020			19.32	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208	On 05/11/2020	Bond Future			3.46076		102.01122	3.45853	102.01208			0.18	0.00	0.00	0	7,525.0
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209	On 05/11/2020	Bond Future			11.07694		65.40740	11.03345	65.64002			19.74	0.00	7,587,258.40	116	27,963.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 04/02/2021	Bond Future			11.29110		66.06907		11.24588	66.30428		21.96	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.50652		63.63947		11.45949	63.87740		21.34	0.00	0.00	0	2,505.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,717.44000		1.71744		1,554.41000	1.55441	1,717.440	20.50	0.29	0.00	0	4,750.0
R209	On 06/05/2021	Bond Future	11.25	Put	4,937.61000		4.93761		4,628.80000	4.62880	4,937.610	21.12	0.52	0.00	0	6,000.0
R209	On 06/05/2021	Bond Future	12.25	Put	2,779.85000		2.77985		2,569.43000	2.56943	2,779.850	22.45	0.34	0.00	0	6,000.0
R209	On 05/08/2021	Bond Future			11.73253		64.33165		11.68361	64.57222		19.39	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 05/11/2020	Bond Future			188.06315		188.06315		188.03124	188.03124			0.00	0.00	0	2,243.0
R210	On 04/02/2021	Bond Future			190.01218		190.01218		189.98056	189.98056			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			189.38549		189.38549		189.35408	189.35408			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			191.48956		191.48956		191.45795	191.45795			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			169.52754		169.52754		169.55673	169.55673			0.00	0.00	0	6,967.0
R212	On 04/02/2021	Bond Future			168.98530		168.98530		169.01536	169.01536			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			170.84279		170.84279		170.87367	170.87367			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			170.40803		170.40803		170.43941	170.43941			0.00	0.00	0	0.0
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 05/11/2020	Bond Future			10.04211		82.09703		9.96810	82.50523		14.68	0.00	0.00	0	16,417.0
R213	On 04/02/2021	Bond Future			10.26829		82.92761		10.19108	83.34021		16.24	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			10.48967		80.29000		10.40918	80.70728		15.68	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			10.72822		81.16313		10.64419	81.58502		14.18	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 05/11/2020	Bond Future			11.35699		63.02704		11.31856	63.23430		21.21	0.00	0.00	0	19,028.0
R214	On 04/02/2021	Bond Future			11.57169		63.66468		11.53164	63.87420		23.50	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future			11.78021		61.07217		11.73851	61.28416		22.89	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			12.00231		61.73636		11.95883	61.95077		20.72	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Total for Derivatives :											150,584,353.94	1,551	1 272 650.0
Grand Total:											150,584,353.94	1,551	1 272 650.0