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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/08/2020

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
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap		90.67000	90.67000		90.66000	90.66000			0.00	0.00	0	51.00
AL37	On 06/08/2020	Index Future		734.94500	734.94500		737.09500	737.09500			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future		742.15200	742.15200		744.51800	744.51800			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future		749.99500	749.99500		752.73300	752.73300			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future		758.06000	758.06000		761.31800	761.31800			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future		803.07900	803.07900		805.89000	805.89000			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future		810.95400	810.95400		814.00600	814.00600			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future		819.52400	819.52400		822.98800	822.98800			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future		828.33700	828.33700		832.37400	832.37400			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future		703.08800	703.08800		704.26800	704.26800			0.00	316,389,600.00	45	11.00
ALBI	On 05/11/2020	Index Future		709.98200	709.98200		711.36000	711.36000			0.00	354,991,000.00	50	214.00
ALBI	On 04/02/2021	Index Future		717.48500	717.48500		719.20900	719.20900			0.00	0.00	0	0.00

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ALBI	On 06/05/2021	Index Future	725.20000	725.20000		727.41200	727.41200			0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.89532	74.23024		11.86811	74.37030			0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	12.16961	71.17871		12.13742	71.33910			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.45490	71.93201		12.41432	72.12761			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.74621	68.93128		12.69390	69.17532			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	12.28959	73.98214		12.28230	74.02357			0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	12.55330	70.44352		12.54216	70.50458			0.00	0.00	0	4,919.00
ES42	On 04/02/2021	Bond Future	12.81928	71.18969		12.80131	71.28479			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	13.10132	67.69808		13.07331	67.84091			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	694.47800	694.47800		695.65400	695.65400			0.00	0.00	0	38.00
GOVI	On 05/11/2020	GOVI	701.28800	701.28800		702.65900	702.65900			0.00	0.00	0	1,018.00
GOVI	On 04/02/2021	GOVI	708.69900	708.69900		710.41300	710.41300			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	716.32000	716.32000		718.51500	718.51500			0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	138.14657	138.14657		137.96221	137.96221			0.00	0.00	0	3,043.00
I2025	On 05/11/2020	Bond Future	139.52254	139.52254		139.37265	139.37265			0.00	46,042,438.20	330	3,705.00
I2025	On 04/02/2021	Bond Future	139.52661	139.52661		139.44019	139.44019			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	141.06104	141.06104		141.06519	141.06519			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	98.94721	98.94721		98.51985	98.51985			0.00	0.00	0	1,855.00
I2029	On 05/11/2020	Bond Future	98.81020	98.81020		98.40427	98.40427			0.00	0.00	0	5,012.00
I2029	On 04/02/2021	Bond Future	99.87947	99.87947		99.51524	99.51524			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	99.84077	99.84077		99.53743	99.53743			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 06/08/2020	Bond Future	93.25704	93.25704		92.65752	92.65752			0.00	0.00	0	4,450.00
I2033	On 05/11/2020	Bond Future	92.98958	92.98958		92.40818	92.40818			0.00	0.00	0	9,616.00
I2033	On 04/02/2021	Bond Future	93.99576	93.99576		93.45139	93.45139			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	93.81602	93.81602		93.32639	93.32639			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future	103.25941	103.25941		103.52788	103.52788			0.00	0.00	0	8,046.00
I2038	On 05/11/2020	Bond Future	104.28779	104.28779		104.58633	104.58633			0.00	0.00	0	11,001.00
I2038	On 04/02/2021	Bond Future	103.72251	103.72251		104.07298	104.07298			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	104.86337	104.86337		105.28612	105.28612			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future	93.24302	93.24302		92.46266	92.46266			0.00	93,243,020.00	1,000	4,195.00
I2046	On 05/11/2020	Bond Future	92.40785	92.40785		91.64383	91.64383			0.00	92,407,850.00	1,000	15,660.00
I2046	On 04/02/2021	Bond Future	93.40798	93.40798		92.67859	92.67859			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	92.64847	92.64847		91.97160	91.97160			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future	93.30778	93.30778		92.79042	92.79042			0.00	85,656,542.04	918	10,340.00
I2050	On 05/11/2020	Bond Future	94.23720	94.23720		93.73892	93.73892			0.00	86,509,749.60	918	14,181.00
I2050	On 04/02/2021	Bond Future	93.36995	93.36995		92.91008	92.91008			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	94.39698	94.39698		93.99302	93.99302			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 06/08/2020	Index Future	249.53300	249.53300		249.15000	249.15000			0.00	9,981,320.00	4	4.00
I GOV	On 05/11/2020	Index Future	252.04200	252.04200		251.72100	251.72100			0.00	12,602,100.00	5	1,258.00
I GOV	On 04/02/2021	Index Future	254.76700	254.76700		254.56000	254.56000			0.00	0.00	0	0.00
I GOV	On 06/05/2021	Index Future	257.56800	257.56800		257.52400	257.52400			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.59500	96.40500		3.59500	96.40500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.55500	96.44500		3.54500	96.45500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.47500	96.52500		3.46500	96.53500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.47500	96.52500		3.45500	96.54500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.45500	96.54500		3.44500	96.55500			0.00	0.00	0	10.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.45500	96.54500		3.45500	96.54500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.52000	96.48000		3.50000	96.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.70000	96.30000		3.68000	96.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.78500	96.21500		3.76500	96.23500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.05000	95.95000		4.04000	95.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.18500	95.81500		4.16500	95.83500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.49500	95.50500		4.48500	95.51500			0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future	7.55581	116.12167		7.49245	116.46621		8.79	0.00	256,977,255.71	2,213	33,374.00

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R186	On 06/08/2020	Bond Future	7.45	Call	96.98000	0.09698		265.40000	0.26540	96.980	8.77	0.22	0.00	0	2,500.00
R186	On 06/08/2020	Bond Future	7.45	Put	673.09000	0.67309		496.97000	0.49697	673.090	8.77	0.78	0.00	0	2,500.00
R186	On 06/08/2020	Bond Future	8.00	Put	0.24000	0.00024		0.60000	0.00060	0.240	9.14	0.00	0.00	0	15,177.00
R186	On 06/08/2020	Bond Future	8.00	Call	2,379.26000	2.37926		2,724.16000	2.72416	2,379.260	9.14	1.00	0.00	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	7,509.52000	7.50952		7,854.06000	7.85406	7,509.520	9.63	1.00	0.00	0	900.00
R186	On 05/11/2020	Bond Future			7.74922	117.24969		7.67642	117.62822		9.58	0.00	254,900,826.06	2,174	87,489.00
R186	On 05/11/2020	Bond Future	6.50	Call	331.58000	0.33158		387.61000	0.38761	331.580	9.35	0.12	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	799.28000	0.79928		907.16000	0.90716	799.280	9.37	0.25	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,663.63000	1.66363		1,838.88000	1.83888	1,663.630	9.50	0.42	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,507.37000	2.50737		2,729.76000	2.72976	2,507.370	9.61	0.54	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	2,974.50000	2.97450		3,217.81000	3.21781	2,974.500	9.67	0.60	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	4,117.72000	4.11772		4,400.18000	4.40018	4,117.720	9.89	0.71	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	276.41000	0.27641		247.35000	0.24735	276.410	10.22	0.10	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.94572	113.21021		7.85782	113.64667		9.18	0.00	0.00	0	0.00
R186	On 04/02/2021	Bond Future	8.00	Put	2,807.46000	2.80746		0.00000	0.00000	2,807.460	9.18	0.47	1,617,807,492.00	30,354	15,177.00
R186	On 06/05/2021	Bond Future			8.15816	114.42892		8.04906	114.94526		8.57	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			305.09411	305.09411		305.17216	305.17216			0.00	0.00	0	1,442.00
R197	On 05/11/2020	Bond Future			308.13303	308.13303		308.29208	308.29208			0.00	0.00	0	2,556.00
R197	On 04/02/2021	Bond Future			303.62822	303.62822		303.93112	303.93112			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			306.96786	306.96786		307.47396	307.47396			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			205.83992	205.83992		206.24165	206.24165			0.00	0.00	0	3,130.00
R202	On 05/11/2020	Bond Future			207.89011	207.89011		208.35032	208.35032			0.00	0.00	0	8,104.00
R202	On 04/02/2021	Bond Future			205.97583	205.97583		206.53728	206.53728			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			208.24121	208.24121		208.94452	208.94452			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 06/08/2020	Bond Future			4.61486	110.93799		4.61020	110.94960		2.26	0.00	159,417,891.63	1,437	18,771.00
R2023	On 05/11/2020	Bond Future			4.69334	108.11102		4.67552	108.15115		2.30	0.00	156,760,979.00	1,450	32,807.00
R2023	On 04/02/2021	Bond Future			4.75534	109.25473		4.70987	109.34599		2.11	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.81339	106.52287		4.72149	106.68539		1.95	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.33148	92.00378		9.27842	92.31529		14.52	0.00	79,859,281.04	868	74,653.00
R2030	On 06/08/2020	Bond Future	8.36	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.67	0.00	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	0.00000	0.00000		0.01000	0.00001	0.000	13.75	0.00	0.00	0	423.00

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R2030	On 06/08/2020	Bond Future	8.86	Call	0.57000	0.00057	8.03000	0.00803	0.570	14.15	0.00	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	18.41000	0.01841	79.56000	0.07956	18.410	14.35	0.05	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Put	897.26000	0.89726	750.84000	0.75084	897.260	14.48	0.78	0.00	0	2,500.00
R2030	On 06/08/2020	Bond Future	9.20	Call	122.82000	0.12282	287.91000	0.28791	122.820	14.48	0.22	0.00	0	423.00
R2030	On 06/08/2020	Bond Future	9.75	Call	2,412.33000	2.41233	2,727.24000	2.72724	2,412.330	15.13	0.99	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.95	Put	0.08000	0.00008	0.43000	0.00043	0.080	15.47	0.00	0.00	0	5,850.00
R2030	On 06/08/2020	Bond Future	10.00	Call	3,808.95000	3.80895	4,120.63000	4.12063	3,808.950	15.55	1.00	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.21	Call	4,962.35000	4.96235	5,273.87000	5.27387	4,962.350	15.89	1.00	0.00	0	622.00
R2030	On 06/08/2020	Bond Future	10.70	Call	7,576.98000	7.57698	7,888.49000	7.88849	7,576.980	15.96	1.00	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.87	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.96	0.00	0.00	0	622.00
R2030	On 06/08/2020	Bond Future	11.47	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.96	0.00	0.00	0	622.00
R2030	On 05/11/2020	Bond Future			9.53797	92.89753	9.47839	93.23638		16.12	0.00	350,966,868.34	3,778	101,109.00
R2030	On 05/11/2020	Bond Future	8.10	Call	487.30000	0.48730	544.36000	0.54436	487.300	15.55	0.14	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	700.75000	0.70075	775.70000	0.77570	700.750	15.55	0.18	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	721.37000	0.72137	797.94000	0.79794	721.370	15.55	0.19	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	918.04000	0.91804	1,009.21000	1.00921	918.040	15.57	0.23	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,209.59000	1.20959	1,319.91000	1.31991	1,209.590	15.66	0.28	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,414.50000	1.41450	1,536.96000	1.53696	1,414.500	15.73	0.31	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,432.58000	1.43258	1,556.07000	1.55607	1,432.580	15.74	0.31	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	1,763.72000	1.76372	1,904.91000	1.90491	1,763.720	15.84	0.36	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,784.59000	1.78459	1,926.83000	1.92683	1,784.590	15.85	0.37	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,212.06000	2.21206	2,374.35000	2.37435	2,212.060	15.97	0.42	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	2,822.78000	2.82278	2,685.27000	2.68527	2,822.780	16.20	0.46	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.65	Put	2,717.67000	2.71767	2,584.09000	2.58409	2,717.670	16.22	0.45	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.86	Put	2,221.31000	2.22131	2,107.53000	2.10753	2,221.310	16.41	0.39	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	1,956.07000	1.95607	1,853.68000	1.85368	1,956.070	16.54	0.36	0.00	0	5,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,826.63000	1.82663	1,730.05000	1.73005	1,826.630	16.63	0.34	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,341.75000	1.34175	1,268.12000	1.26812	1,341.750	17.02	0.26	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	10.47	Put	1,213.00000	1.21300	1,145.79000	1.14579	1,213.000	17.16	0.24	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.75137	89.87595	9.68125	90.26184		15.66	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	1,206.20000	1.20620	1,304.40000	1.30440	1,206.200	15.12	0.23	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	1,218.28000	1.21828	1,317.21000	1.31721	1,218.280	15.12	0.23	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,936.99000	1.93699	2,074.56000	2.07456	1,936.990	15.17	0.32	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	2,442.45000	2.44245	2,602.65000	2.60265	2,442.450	15.30	0.38	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	10.20	Put	2,923.02000	2.92302	2,788.39000	2.78839	2,923.020	16.00	0.38	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.97729	90.84367	9.89278	91.29356		14.60	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	1,018.57000	1.01857	1,107.12000	1.10712	1,018.570	14.06	0.18	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	6,919.91000	6.91991	6,653.09000	6.65309	6,919.910	14.17	0.62	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	4,737.22000	4.73722	4,530.70000	4.53070	4,737.220	14.56	0.49	0.00	0	700.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			10.27770	89.41892	10.21988	89.77022		16.99	0.00	27,630,446.28	309	61,189.00
R2032	On 06/08/2020	Bond Future	8.79	Call	0.00000	0.00000	0.00000	0.00000	0.000	15.80	0.00	0.00	0	800.00

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
R2032	On 06/08/2020	Bond Future	9.29	Call	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	15.83	0.00	0.00	0	800.00
R2032	On 05/11/2020	Bond Future			10.50337	86.14432		10.43923	86.52213			19.60	0.00	26,618,594.88	309	102,046.00
R2032	On 05/11/2020	Bond Future	8.94	Call	536.53000	0.53653		599.72000	0.59972	536.530		18.77	0.14	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	684.80000	0.68480		760.80000	0.76080	684.800		18.77	0.17	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	1,060.92000	1.06092		1,165.61000	1.16561	1,060.920		18.77	0.23	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	1,317.99000	1.31799		1,439.65000	1.43965	1,317.990		18.85	0.27	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	2,215.92000	2.21592		2,102.51000	2.10251	2,215.920		20.13	0.35	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	2,046.31000	2.04631		1,940.45000	1.94045	2,046.310		20.27	0.33	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.73303	87.05618		10.65905	87.47870			18.30	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	886.45000	0.88645		964.96000	0.96496	886.450		17.59	0.16	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	1,442.41000	1.44241		1,555.61000	1.55561	1,442.410		17.59	0.24	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	4,267.41000	4.26741		4,089.76000	4.08976	4,267.410		18.35	0.46	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.97234	83.84841		10.88494	84.33218			17.94	0.00	0.00	0	0.00
R2032	On 06/05/2021	Bond Future	10.33	Call	3,555.09000	3.55509		3,770.40000	3.77040	3,555.090		17.47	0.42	0.00	0	736.00
R2032	On 06/05/2021	Bond Future	12.57	Put	2,137.63000	2.13763		2,031.62000	2.03162	2,137.630		19.05	0.24	0.00	0	736.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future			10.94297	89.08282		10.93034	89.16362			19.19	0.00	336,465,811.14	3,777	18,526.00
R2035	On 06/08/2020	Bond Future	8.75	Call	0.00000	0.00000		0.00000	0.00000	0.000		17.65	0.00	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		17.65	0.00	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	0.00000	0.00000		0.00000	0.00000	0.000		17.65	0.00	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	0.00000	0.00000		0.00000	0.00000	0.000		17.65	0.00	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	3,241.58000	3.24158		3,169.01000	3.16901	3,241.580		18.32	1.00	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			11.17475	85.47677		11.15796	85.58093			21.93	0.00	148,473,149.49	1,737	103,360.00
R2035	On 04/02/2021	Bond Future			11.41557	86.38108		11.39137	86.52652			20.49	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	10,151.56000	10.15156		10,058.16000	10.05816	10,151.560		19.58	0.72	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	5,862.82000	5.86282		5,800.20000	5.80020	5,862.820		20.17	0.53	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.65697	82.83608		11.62229	83.03823			20.14	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	2,429.00000	2.42900		2,499.02000	2.49902	2,429.000		19.33	0.30	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call	3,562.79000	3.56279		3,652.75000	3.65275	3,562.790		19.57	0.39	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put	6,848.02000	6.84802		6,753.87000	6.75387	6,848.020		19.99	0.52	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put	6,121.91000	6.12191		6,035.52000	6.03552	6,121.910		20.18	0.48	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put	4,868.51000	4.86851		4,796.90000	4.79690	4,868.510		20.67	0.41	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put	3,339.51000	3.33951		3,287.77000	3.28777	3,339.510		21.39	0.31	0.00	0	1,650.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			11.17236	80.34340		11.17968	80.29733			21.44	0.00	458,519,783.80	5,707	41,295.00
R2037	On 05/11/2020	Bond Future			11.39594	81.12385		11.40009	81.09850			23.38	0.00	849,042,214.10	10,466	131,351.00
R2037	On 04/02/2021	Bond Future			11.62790	77.72754		11.62585	77.73968			23.02	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	1,089.59000	1.08959		1,100.37000	1.10037	1,089.590		22.05	0.18	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	10,192.61000	10.19261		10,195.24000	10.19524	10,192.610		22.05	0.71	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	2,242.56000	2.24256		2,258.01000	2.25801	2,242.560		22.05	0.31	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	7,796.20000	7.79620		7,801.32000	7.80132	7,796.200		22.14	0.62	0.00	0	72.00

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	
R2037	On 04/02/2021	Bond Future	11.90	Put	4,288.76000	4.28876	4,297.24000	4.29724	4,288.760	23.16	0.42	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	6,098.19000	6.09819	6,118.90000	6.11890	6,098.190	23.23	0.59	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	1,300.91000	1.30091	1,308.07000	1.30807	1,300.910	24.52	0.17	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.86895	78.56468	11.85781	78.62865		21.47	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/08/2020	Bond Future			11.46755	81.22315	11.45986	81.27328		22.46	0.00	53,038,716.95	653	15,901.00
R2040	On 06/08/2020	Bond Future	9.57	Call	0.00000	0.00000	0.00000	0.00000	0.000	20.56	0.00	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	0.00000	0.00000	0.00000	0.00000	0.000	20.56	0.00	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	4,192.58000	4.19258	4,144.64000	4.14464	4,192.580	21.17	1.00	0.00	0	12,496.00
R2040	On 06/08/2020	Bond Future	11.26	Put	1,477.53000	1.47753	1,516.22000	1.51622	1,477.530	22.09	0.85	0.00	0	517.00
R2040	On 05/11/2020	Bond Future			11.69486	82.01216	11.68347	82.08413		24.21	0.00	53,553,940.48	653	55,564.00
R2040	On 05/11/2020	Bond Future	9.50	Call	267.58000	0.26758	279.19000	0.27919	267.580	22.83	0.07	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	389.76000	0.38976	405.02000	0.40502	389.760	22.83	0.09	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	586.07000	0.58607	606.35000	0.60635	586.070	22.83	0.13	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call	807.38000	0.80738	832.49000	0.83249	807.380	22.83	0.17	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	2,059.83000	2.05983	2,103.56000	2.10356	2,059.830	23.21	0.34	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	4,631.92000	4.63192	4,615.36000	4.61536	4,631.920	23.92	0.53	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	3,969.30000	3.96930	3,956.61000	3.95661	3,969.300	24.15	0.47	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.93120	78.37501	11.91307	78.48590		23.89	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	705.98000	0.70598	726.50000	0.72650	705.980	22.77	0.12	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	769.78000	0.76978	791.65000	0.79165	769.780	22.77	0.13	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	1,272.34000	1.27234	1,303.69000	1.30369	1,272.340	22.77	0.20	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,487.98000	1.48798	1,522.89000	1.52289	1,487.980	22.77	0.22	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	6,475.88000	6.47588	6,430.85000	6.43085	6,475.880	23.43	0.53	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	5,888.78000	5.88878	5,847.53000	5.84753	5,888.780	23.62	0.50	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.17644	79.21916	12.14869	79.38352		22.23	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future			11.57728	77.59764	11.57957	77.58287		23.52	0.00	58,741,413.48	757	34,724.00
R2044	On 06/08/2020	Bond Future	9.36	Call	0.00000	0.00000	0.00000	0.00000	0.000	21.58	0.00	0.00	0	474.00
R2044	On 06/08/2020	Bond Future	9.98	Call	0.00000	0.00000	0.00000	0.00000	0.000	21.58	0.00	0.00	0	474.00
R2044	On 06/08/2020	Bond Future	11.09	Put	3,259.54000	3.25954	3,284.89000	3.28489	3,259.540	22.75	0.99	0.00	0	474.00
R2044	On 05/11/2020	Bond Future			11.79981	78.35146	11.79894	78.35690		25.40	0.00	59,312,055.22	757	46,511.00
R2044	On 05/11/2020	Bond Future	8.87	Call	67.29000	0.06729	69.91000	0.06991	67.290	24.02	0.02	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	156.37000	0.15637	161.23000	0.16123	156.370	24.02	0.04	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	9.34	Call	171.65000	0.17165	176.84000	0.17684	171.650	24.02	0.05	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	332.77000	0.33277	340.90000	0.34090	332.770	24.02	0.08	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	492.96000	0.49296	503.36000	0.50336	492.960	24.02	0.11	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	531.23000	0.53123	542.10000	0.54210	531.230	24.02	0.12	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	547.17000	0.54717	558.23000	0.55823	547.170	24.02	0.12	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	6,881.29000	6.88129	6,896.60000	6.89660	6,881.290	24.48	0.67	0.00	0	525.00

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
R2044	On 05/11/2020	Bond Future	11.17	Put	6,378.67000	6.37867	6,394.84000	6.39484	6,378.670	24.65	0.64	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	5,495.95000	5.49595	5,513.45000	5.51345	5,495.950	24.95	0.58	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	5,300.39000	5.30039	5,318.15000	5.31815	5,300.390	25.02	0.57	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			12.03128	74.80063	12.02432	74.84266		25.05	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	771.37000	0.77137	784.20000	0.78420	771.370	23.92	0.13	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	13,381.23000	13.38123	13,358.41000	13.35841	13,381.230	23.92	0.78	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	10,133.45000	10.13345	10,116.55000	10.11655	10,133.450	23.92	0.69	0.00	0	265.00	
R2044	On 06/05/2021	Bond Future			12.27121	75.60638	12.25542	75.69863		23.29	0.00	0.00	0	0.00	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			11.54744	80.78763	11.53973	80.83818		22.87	0.00	71,658,627.81	887	14,908.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	20.90	0.00	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	0.00000	0.00000	0.00000	0.00000	0.000	20.90	0.00	0.00	0	20,640.00	
R2048	On 06/08/2020	Bond Future	10.35	Call	0.00000	0.00000	0.00000	0.00000	0.000	20.90	0.00	0.00	0	640.00	
R2048	On 06/08/2020	Bond Future	10.85	Call	0.04000	0.00004	0.77000	0.00077	0.040	21.54	0.00	0.00	0	640.00	
R2048	On 06/08/2020	Bond Future	11.10	Call	5.68000	0.00568	23.15000	0.02315	5.680	22.13	0.01	0.00	0	470.00	
R2048	On 06/08/2020	Bond Future	11.80	Call	1,705.60000	1.70560	1,819.04000	1.81904	1,705.600	23.41	0.88	0.00	0	470.00	
R2048	On 06/08/2020	Bond Future	12.25	Call	4,366.20000	4.36620	4,419.59000	4.41959	4,366.200	24.58	1.00	0.00	0	814.00	
R2048	On 06/08/2020	Bond Future	12.75	Call	7,205.67000	7.20567	7,256.23000	7.25623	7,205.670	25.26	1.00	0.00	0	814.00	
R2048	On 05/11/2020	Bond Future			11.76904	77.16402	11.75778	77.23539		25.95	0.00	68,444,485.74	887	108,481.00	
R2048	On 05/11/2020	Bond Future	10.00	Call	517.27000	0.51727	535.83000	0.53583	517.270	24.45	0.12	0.00	0	950.00	
R2048	On 05/11/2020	Bond Future	11.00	Call	1,925.30000	1.92530	1,967.36000	1.96736	1,925.300	24.86	0.32	0.00	0	950.00	
R2048	On 04/02/2021	Bond Future			11.99957	77.98049	11.98187	78.08885		24.17	0.00	0.00	0	0.00	
R2048	On 06/05/2021	Bond Future			12.22991	74.40813	12.20302	74.56732		23.77	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R208	On 06/08/2020	Bond Future			3.49460	104.48898	3.53240	104.46501		0.26	0.00	0.00	0	15,169.00	
R208	On 05/11/2020	Bond Future			3.19645	102.11410	3.18905	102.11699		0.20	0.00	0.00	0	7,525.00	
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R209	On 06/08/2020	Bond Future			10.82151	68.15965	10.79357	68.31407		21.56	0.00	517,945,180.35	7,599	46,555.00	
R209	On 05/11/2020	Bond Future			11.02544	65.68300	10.99318	65.85651		24.99	0.00	32,250,353.00	491	26,206.00	
R209	On 04/02/2021	Bond Future			11.23171	66.37824	11.19230	66.58460		23.23	0.00	0.00	0	0.00	
R209	On 06/05/2021	Bond Future			11.44466	63.95271	11.39528	64.20438		22.89	0.00	0.00	0	460.00	
R209	On 06/05/2021	Bond Future	10.25	Call	2,506.94000	2.50694	2,601.79000	2.60179	2,506.940	22.05	0.34	0.00	0	1,000.00	
R209	On 06/05/2021	Bond Future	11.25	Put	5,567.54000	5.56754	5,453.81000	5.45381	5,567.540	22.67	0.49	0.00	0	1,000.00	
R209	On 06/05/2021	Bond Future	12.25	Put	3,396.38000	3.39638	3,320.06000	3.32006	3,396.380	23.87	0.34	0.00	0	1,000.00	
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.00	

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/R186	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future	183.84144	183.84144		183.02434	183.02434			0.00	0.00	0	1,331.00
R210	On 05/11/2020	Bond Future	182.99849	182.99849		182.22107	182.22107			0.00	0.00	0	2,374.00
R210	On 04/02/2021	Bond Future	184.97901	184.97901		184.27849	184.27849			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future	184.30467	184.30467		183.71657	183.71657			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future	165.63217	165.63217		165.62724	165.62724			0.00	0.00	0	5,346.00
R212	On 05/11/2020	Bond Future	167.28193	167.28193		167.32052	167.32052			0.00	0.00	0	6,667.00
R212	On 04/02/2021	Bond Future	166.79793	166.79793		166.91506	166.91506			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future	168.63238	168.63238		168.86044	168.86044			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future	9.80174	84.96296		9.75376	85.23607		16.03	0.00	71,029,034.56	836	4,837.00
R213	On 05/11/2020	Bond Future	10.01222	82.26156		9.95838	82.55904		18.60	0.00	74,035,404.00	900	16,316.00
R213	On 04/02/2021	Bond Future	10.23001	83.13183		10.16668	83.47118		17.27	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future	10.44965	80.49712		10.37342	80.89360		16.89	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 06/08/2020	Bond Future	11.10626	65.93197		11.09833	65.97621		23.08	0.00	34,416,488.34	522	11,260.00
R214	On 05/11/2020	Bond Future	11.30686	63.29763		11.29554	63.35900		26.86	0.00	42,029,626.32	664	16,555.00
R214	On 04/02/2021	Bond Future	11.51392	63.96728		11.49649	64.05906		24.91	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future	11.72003	61.37849		11.69394	61.51209		24.58	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											6,957,719,539.56	84,455	1 682 393.00
Grand Total:											6,957,719,539.56	84,455	1 682 393.00