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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/09/2020

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	90.59000		90.59000		90.61000	90.61000			0.00	0.00	0	51.0
AL37	On 05/11/2020	Index Future	755.30700		755.30700		754.71600	754.71600			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	763.04900		763.04900		762.45500	762.45500			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	771.15200		771.15200		770.55300	770.55300			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	779.41400		779.41400		778.80900	778.80900			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	827.15600		827.15600		826.02000	826.02000			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	835.63500		835.63500		834.49000	834.49000			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	844.50800		844.50800		843.35300	843.35300			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	853.55600		853.55600		852.39000	852.39000			0.00	0.00	0	0.0
ALBI	On 05/11/2020	Index Future	724.91600		724.91600		723.74400	723.74400			0.00	0.00	0	209.0
ALBI	On 04/02/2021	Index Future	732.34700		732.34700		731.16500	731.16500			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	740.12400		740.12400		738.93100	738.93100			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		748.05400	748.05400		746.84800	746.84800			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		11.79317	73.08787		11.82176	72.94027			0.00	0.00	0	350.0
ES33	On 04/02/2021	Bond Future		12.06656	73.83707		12.09636	73.68822			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		12.34268	70.84691		12.37376	70.69663			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		12.63441	71.61457		12.66690	71.46267			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		12.20715	72.38438		12.23583	72.22010			0.00	0.00	0	4,789.0
ES42	On 04/02/2021	Bond Future		12.46137	73.12711		12.49132	72.96142			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		12.72783	69.64633		12.75919	69.47904			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		13.00196	70.40137		13.03482	70.23231			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		716.11700	716.11700		714.96400	714.96400			0.00	0.00	0	1,011.0
GOVI	On 04/02/2021	GOVI		723.45800	723.45800		722.29600	722.29600			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI		731.14000	731.14000		729.96700	729.96700			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		738.97400	738.97400		737.78800	737.78800			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future		143.85955	143.85955		144.10855	144.10855			0.00	0.00	0	4,141.0
I2025	On 04/02/2021	Bond Future		143.86060	143.86060		144.11276	144.11276			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		145.42331	145.42331		145.67844	145.67844			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		145.50153	145.50153		145.75967	145.75967			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		102.95620	102.95620		102.93881	102.93881			0.00	0.00	0	5,004.0
I2029	On 04/02/2021	Bond Future		104.03699	104.03699		104.01977	104.01977			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future		104.02729	104.02729		104.01011	104.01011			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		105.17846	105.17846		105.16118	105.16118			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	97.34654		97.34654		97.27644	97.27644			0.00	0.00	0	10,355.0
I2033	On 04/02/2021	Bond Future	98.36835		98.36835		98.29791	98.29791			0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	98.22072		98.22072		98.14968	98.14968			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	99.30762		99.30762		99.23589	99.23589			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	108.78481		108.78481		108.61738	108.61738			0.00	0.00	0	10,772.0
I2038	On 04/02/2021	Bond Future	108.22915		108.22915		108.06023	108.06023			0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	109.40489		109.40489		109.23451	109.23451			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	108.89329		108.89329		108.72107	108.72107			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	96.27665		96.27665		96.09349	96.09349			0.00	0.00	0	16,197.0
I2046	On 04/02/2021	Bond Future	97.28734		97.28734		97.10256	97.10256			0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future	96.55337		96.55337		96.36685	96.36685			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	97.62186		97.62186		97.43342	97.43342			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	99.90886		99.90886		98.69374	98.69374			0.00	0.00	0	13,962.0
I2050	On 04/02/2021	Bond Future	99.06669		99.06669		97.83923	97.83923			0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future	100.14294		100.14294		98.90224	98.90224			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	99.32274		99.32274		98.06842	98.06842			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	261.26900		261.26900		260.96200	260.96200			0.00	28,739,590.00	11	1,203.0
IGOV	On 04/02/2021	Index Future	264.01100		264.01100		263.70200	263.70200			0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	266.87800		266.87800		266.56700	266.56700			0.00	0.00	0	0.0
IGOV	On 05/08/2021	Index Future	269.80100		269.80100		269.48600	269.48600			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	3.45500		96.54500		3.46500	96.53500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.47000		96.53000		3.48000	96.52000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.45000		96.55000		3.47000	96.53000			0.00	0.00	0	30,010.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.48000		96.52000		3.49000	96.51000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.50000		96.50000		3.51000	96.49000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.50500		96.49500		3.51500	96.48500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.60500		96.39500		3.62500	96.37500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.74000		96.26000		3.76000	96.24000			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.93000		96.07000		3.95000	96.05000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.08500		95.91500		4.11500	95.88500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.32000		95.68000		4.35000	95.65000			0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.35093		119.34032		7.36853	119.24691		8.00	0.00	7,876,461.12	66	90,645.0

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	222.60000	0.22260		217.51000	0.21751	222.600	7.70	0.12	0.00	0	80.0	
R186	On 05/11/2020	Bond Future	7.00	Call	795.09000	0.79509		776.37000	0.77637	795.090	7.82	0.32	0.00	0	1,200.0	
R186	On 05/11/2020	Bond Future	7.50	Call	2,002.38000	2.00238		1,960.39000	1.96039	2,002.380	8.00	0.59	0.00	0	80.0	
R186	On 05/11/2020	Bond Future	7.84	Call	3,194.58000	3.19458		3,135.90000	3.13590	3,194.580	8.17	0.74	0.00	0	3,500.0	
R186	On 05/11/2020	Bond Future	8.00	Call	3,838.84000	3.83884		3,773.30000	3.77330	3,838.840	8.28	0.80	0.00	0	1,200.0	
R186	On 05/11/2020	Bond Future	8.34	Call	5,323.10000	5.32310		5,246.13000	5.24613	5,323.100	8.56	0.89	0.00	0	3,500.0	
R186	On 05/11/2020	Bond Future	9.26	Put	14.17000	0.01417		16.04000	0.01604	14.170	8.69	0.01	0.00	0	3,500.0	
R186	On 04/02/2021	Bond Future			7.53173	115.28475		7.55027	115.19081		7.81	0.00	0.00	0	50.0	
R186	On 04/02/2021	Bond Future	8.00	Put	1,348.81000	1.34881		1,387.60000	1.38760	1,348.810	7.90	0.34	0.00	0	15,177.0	
R186	On 06/05/2021	Bond Future			7.72229	116.51005		7.74190	116.41536		7.51	0.00	0.00	0	0.0	
R186	On 05/08/2021	Bond Future			7.92998	112.49101		7.95081	112.39539		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			314.84577	314.84577		314.90129	314.90129			0.00	0.00	0	2,902.0	
R197	On 04/02/2021	Bond Future			310.29497	310.29497		310.35218	310.35218			0.00	0.00	0	0.0	
R197	On 06/05/2021	Bond Future			313.66597	313.66597		313.72448	313.72448			0.00	0.00	0	0.0	
R197	On 05/08/2021	Bond Future			309.13047	309.13047		309.18988	309.18988			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			217.27915	217.27915		217.46220	217.46220			0.00	0.00	0	7,870.0	
R202	On 04/02/2021	Bond Future			215.38741	215.38741		215.57313	215.57313			0.00	0.00	0	0.0	
R202	On 06/05/2021	Bond Future			217.72715	217.72715		217.91522	217.91522			0.00	0.00	0	0.0	
R202	On 05/08/2021	Bond Future			215.88377	215.88377		216.07403	216.07403			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			4.50579	108.53430		4.50119	108.54471		1.80	0.00	0.00	0	34,401.0	
R2023	On 04/02/2021	Bond Future			4.56032	109.64686		4.55491	109.65776		1.87	0.00	0.00	0	0.0	
R2023	On 06/05/2021	Bond Future			4.59785	106.90458		4.59152	106.91581		1.79	0.00	0.00	0	0.0	
R2023	On 05/08/2021	Bond Future			4.63958	108.06255		4.63210	108.07399		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			9.23503	94.63774		9.25270	94.53505		13.77	0.00	19,116,823.48	202	91,124.0	
R2030	On 05/11/2020	Bond Future	8.10	Call	239.78000	0.23978		236.61000	0.23661	239.780	13.03	0.10	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.34	Call	417.96000	0.41796		411.52000	0.41152	417.960	13.03	0.16	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	8.36	Call	436.59000	0.43659		429.81000	0.42981	436.590	13.03	0.16	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	8.53	Call	624.58000	0.62458		614.25000	0.61425	624.580	13.05	0.22	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	8.73	Call	930.51000	0.93051		914.66000	0.91466	930.510	13.17	0.29	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.85	Call	1,160.33000	1.16033		1,140.48000	1.14048	1,160.330	13.26	0.34	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.86	Call	1,181.01000	1.18101		1,160.81000	1.16081	1,181.010	13.27	0.35	0.00	0	14,160.0	

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R2030	On 05/11/2020	Bond Future	9.03	Call	1,570.14000	1.57014	1,543.50000	1.54350	1,570.140	13.42	0.42	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	1,595.12000	1.59512	1,568.08000	1.56808	1,595.120	13.42	0.43	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	2,116.02000	2.11602	2,080.96000	2.08096	2,116.020	13.58	0.51	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.49	Put	1,487.48000	1.48748	1,543.40000	1.54340	1,487.480	13.76	0.38	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	9.60	Put	1,262.44000	1.26244	1,313.39000	1.31339	1,262.440	13.85	0.34	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	1,243.40000	1.24340	1,293.91000	1.29391	1,243.400	13.86	0.33	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.65	Put	1,169.55000	1.16955	1,218.27000	1.21827	1,169.550	13.89	0.32	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	843.71000	0.84371	883.55000	0.88355	843.710	14.11	0.25	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.99	Put	686.37000	0.68637	721.20000	0.72120	686.370	14.27	0.21	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	613.83000	0.61383	646.14000	0.64614	613.830	14.36	0.19	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	370.82000	0.37082	393.53000	0.39353	370.820	14.81	0.12	0.00	0	8,000.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	314.36000	0.31436	334.50000	0.33450	314.360	14.96	0.11	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.44040	91.60389	9.45880	91.50045		13.55	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.20	Call	778.79000	0.77879	765.95000	0.76595	778.790	12.94	0.19	0.00	0	1,600.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	961.04000	0.96104	945.38000	0.94538	961.040	12.94	0.23	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	973.41000	0.97341	957.56000	0.95756	973.410	12.94	0.23	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,749.02000	1.74902	1,722.19000	1.72219	1,749.020	13.00	0.35	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,324.05000	2.32405	2,290.23000	2.29023	2,324.050	13.16	0.43	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	9.20	Call	2,521.70000	2.52170	2,485.63000	2.48563	2,521.700	13.21	0.45	0.00	0	1,600.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	1,567.78000	1.56778	1,607.07000	1.60707	1,567.780	13.91	0.29	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.65456	92.57778	9.67375	92.47345		12.97	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	834.72000	0.83472	821.64000	0.82164	834.720	12.38	0.17	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	5,152.62000	5.15262	5,220.78000	5.22078	5,152.620	12.50	0.58	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	3,205.10000	3.20510	3,257.04000	3.25704	3,205.100	12.92	0.42	0.00	0	700.0	
R2030	On 05/08/2021	Bond Future			9.88708	89.57549	9.90717	89.47009		12.46	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 05/11/2020	Bond Future			10.15618	88.21719	10.17923	88.07743		16.88	0.00	352,868.76	4	118,097.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	279.70000	0.27970	273.55000	0.27355	279.700	15.83	0.10	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	404.91000	0.40491	395.62000	0.39562	404.910	15.83	0.14	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	791.12000	0.79112	772.55000	0.77255	791.120	16.01	0.24	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	1,083.10000	1.08310	1,058.03000	1.05803	1,083.100	16.19	0.30	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	822.07000	0.82207	867.52000	0.86752	822.070	17.94	0.21	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	727.04000	0.72704	768.81000	0.76881	727.040	18.11	0.19	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			10.37611	89.12179	10.40007	88.98096		15.89	0.00	0.00	0	60.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	643.62000	0.64362	629.40000	0.62940	643.620	15.10	0.15	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,204.66000	1.20466	1,179.41000	1.17941	1,204.660	15.10	0.24	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	2,540.44000	2.54044	2,604.55000	2.60455	2,540.440	16.17	0.37	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.60215	85.92418	10.62710	85.78206		15.86	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,662.98000	3.66298	3,605.58000	3.60558	3,662.980	15.55	0.47	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,096.52000	1.09652	1,125.89000	1.12589	1,096.520	17.00	0.16	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.84030	86.85523	10.86633	86.71164		14.53	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 05/11/2020	Bond Future			10.87729		87.35081		10.91066	87.13750		19.17	0.00	28,651,065.68	328	106,326.0
R2035	On 04/02/2021	Bond Future			11.10992		88.24625		11.14467	88.03107		17.96	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	7,960.88000		7.96088		8,126.57000	8.12657	7,960.880	16.96	0.72	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	3,985.77000		3.98577		4,100.91000	4.10091	3,985.770	17.86	0.47	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.34036		84.70958		11.37653	84.49234		17.85	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	2,155.65000		2.15565		2,097.96000	2.09796	2,155.650	16.97	0.31	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.81	Call	3,395.51000		3.39551		3,314.24000	3.31424	3,395.510	17.24	0.42	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.32	Put	4,961.20000		4.96120		5,075.12000	5.07512	4,961.200	17.70	0.48	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	4,314.23000		4.31423		4,418.51000	4.41851	4,314.230	17.89	0.43	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	3,241.45000		3.24145		3,327.29000	3.32729	3,241.450	18.39	0.35	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	2,018.26000		2.01826		2,079.15000	2.07915	2,018.260	19.12	0.24	0.00	0	1,650.0
R2035	On 05/08/2021	Bond Future			11.58611		85.62734		11.62386	85.40779		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			11.13294		82.75615		11.15595	82.61128		20.37	0.00	2,648,196.80	32	139,101.0
R2037	On 04/02/2021	Bond Future			11.35818		79.35023		11.38210	79.20423		20.14	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	719.86000		0.71986		705.58000	0.70558	719.860	19.06	0.15	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	8,159.07000		8.15907		8,274.98000	8.27498	8,159.070	19.06	0.72	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	1,838.28000		1.83828		1,804.48000	1.80448	1,838.280	19.06	0.31	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	5,876.51000		5.87651		5,976.83000	5.97683	5,876.510	19.45	0.60	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	2,742.52000		2.74252		2,807.40000	2.80740	2,742.520	20.62	0.35	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	6,211.47000		6.21147		6,128.18000	6.12818	6,211.470	20.73	0.66	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	534.95000		0.53495		555.41000	0.55541	534.950	21.70	0.10	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.58961		80.19411		11.61451	80.04671		19.04	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			11.83825		76.80744		11.86425	76.65850		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			11.30166		84.55918		11.32981	84.37246		21.29	0.00	2,621,334.58	31	72,653.0
R2040	On 05/11/2020	Bond Future	9.50	Call	99.31000		0.09931		96.82000	0.09682	99.310	19.58	0.04	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	177.69000		0.17769		172.88000	0.17288	177.690	19.58	0.06	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	329.21000		0.32921		319.81000	0.31981	329.210	19.58	0.10	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	10.23	Call	527.92000		0.52792		512.48000	0.51248	527.920	19.58	0.15	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	2,000.85000		2.00085		1,947.88000	1.94788	2,000.850	20.52	0.41	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	11.50	Put	2,354.68000		2.35468		2,455.82000	2.45582	2,354.680	21.29	0.41	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	1,862.29000		1.86229		1,950.44000	1.95044	1,862.290	21.57	0.35	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			11.52515		80.92151		11.55447	80.73314		21.01	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	484.66000		0.48466		471.43000	0.47143	484.660	19.75	0.10	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	542.56000		0.54256		527.85000	0.52785	542.560	19.75	0.11	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	1,035.51000		1.03551		1,008.88000	1.00888	1,035.510	19.75	0.19	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	1,262.06000		1.26206		1,230.28000	1.23028	1,262.060	19.75	0.22	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	4,210.06000		4.21006		4,311.91000	4.31191	4,210.060	20.81	0.46	0.00	0	500.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 04/02/2021	Bond Future	11.74	Put	3,714.69000		3.71469	3,809.13000	3.80913	3,714.690		21.00	0.42	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.75443		81.78208	11.78497	81.59196			19.67	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future			12.00071		78.16236	12.03264	77.97021			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			11.39773		80.93546	11.43613	80.68219			22.29	0.00	2,670,870.18	33	47,325.0
R2044	On 05/11/2020	Bond Future	8.87	Call	10.58000		0.01058	10.12000	0.01012	10.580		20.55	0.01	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	41.88000		0.04188	39.89000	0.03989	41.880		20.55	0.02	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	9.34	Call	48.64000		0.04864	46.31000	0.04631	48.640		20.55	0.02	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	9.72	Call	138.09000		0.13809	131.33000	0.13133	138.090		20.55	0.05	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	252.23000		0.25223	239.92000	0.23992	252.230		20.55	0.08	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	10.02	Call	282.39000		0.28239	268.64000	0.26864	282.390		20.55	0.09	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	295.24000		0.29524	280.87000	0.28087	295.240		20.55	0.09	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	4,222.87000		4.22287	4,399.59000	4.39959	4,222.870		21.60	0.60	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	3,779.78000		3.77978	3,947.01000	3.94701	3,779.780		21.80	0.56	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	3,028.41000		3.02841	3,177.10000	3.17710	3,028.410		22.13	0.49	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	11.43	Put	2,867.12000		2.86712	3,011.38000	3.01138	2,867.120		22.20	0.47	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			11.61544		77.38574	11.65548	77.13015			21.99	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	544.04000		0.54404	521.91000	0.52191	544.040		20.72	0.11	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	10,568.97000		10.56897	10,779.59000	10.77959	10,568.970		20.72	0.78	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	7,440.71000		7.44071	7,623.24000	7.62324	7,440.710		20.84	0.66	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.83854		78.20877	11.88030	77.95068			20.61	0.00	0.00	0	0.0
R2044	On 05/08/2021	Bond Future			12.07809		74.67550	12.12179	74.41465			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			11.38148		79.69227	11.41473	79.46943			22.92	0.00	2,709,537.18	34	111,770.0
R2048	On 05/11/2020	Bond Future	10.00	Call	272.81000		0.27281	262.26000	0.26226	272.810		21.06	0.09	0.00	0	950.0
R2048	On 05/11/2020	Bond Future	11.00	Call	1,828.44000		1.82844	1,767.10000	1.76710	1,828.440		22.08	0.38	0.00	0	950.0
R2048	On 04/02/2021	Bond Future			11.59830		80.50917	11.63301	80.28433			21.34	0.00	0.00	0	0.0
R2048	On 04/02/2021	Bond Future	10.75	Call	2,011.27000		2.01127	1,952.83000	1.95283	2,011.270		20.06	0.32	0.00	0	2,590.0
R2048	On 04/02/2021	Bond Future	11.50	Call	4,093.61000		4.09361	3,995.38000	3.99538	4,093.610		21.06	0.50	0.00	0	2,590.0
R2048	On 06/05/2021	Bond Future			11.81231		76.95336	11.84852	76.72633			21.09	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			12.03993		77.78716	12.07782	77.55768			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			3.41189		102.03022	3.51879	101.98866			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			10.74800		67.19761	10.77591	67.04293			21.38	0.00	470,383.27	7	26,337.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R209	On 04/02/2021	Bond Future			10.94783	67.88665		10.97674	67.73068		20.19	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.15156	65.46817		11.18156	65.31065		20.43	0.00	0.00	0	1,850.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,283.90000	2.28390		2,236.77000	2.23677	2,283.900	19.54	0.35	34,478,681.66	1,500	3,750.0
R209	On 06/05/2021	Bond Future	11.25	Put	4,096.80000	4.09680		4,176.65000	4.17665	4,096.800	20.43	0.45	29,256,420.41	1,000	4,000.0
R209	On 06/05/2021	Bond Future	12.25	Put	2,284.35000	2.28435		2,337.58000	2.33758	2,284.350	21.90	0.28	37,075,115.48	2,000	4,000.0
R209	On 05/08/2021	Bond Future			11.36407	66.17754		11.39522	66.01842		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			189.80619	189.80619		190.35386	190.35386			0.00	0.00	0	2,243.0
R210	On 04/02/2021	Bond Future			191.79864	191.79864		192.35282	192.35282			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			191.16723	191.16723		191.72781	191.72781			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			193.28287	193.28287		193.84982	193.84982			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			169.38964	169.38964		169.14248	169.14248			0.00	0.00	0	6,967.0
R212	On 04/02/2021	Bond Future			168.86846	168.86846		168.61932	168.61932			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			170.70293	170.70293		170.45141	170.45141			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			170.25923	170.25923		170.00507	170.00507			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			9.71809	83.90442		9.74608	83.74620		15.87	0.00	167,808.84	2	16,461.0
R213	On 04/02/2021	Bond Future			9.92851	84.76451		9.95762	84.60498		14.98	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			10.13773	82.13606		10.16801	81.97502		15.03	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			10.36162	83.02580		10.39320	82.86307		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			11.01548	64.90905		11.04332	64.75218		22.97	0.00	15,772,899.15	243	19,869.0
R214	On 04/02/2021	Bond Future			11.21469	65.57440		11.24360	65.41617		21.63	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future			11.41064	62.99419		11.44065	62.83442		21.91	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			11.61792	63.67672		11.64915	63.51524		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 :											212,608,056.59	5,493	1 269 007.0
Grand Total:											212,608,056.59	5,493	1 269 007.0