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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/09/2020

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
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.54000	90.54000	90.56000	90.56000					0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	754.37700	754.37700	752.78400	752.78400					0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	762.09900	762.09900	760.49700	760.49700					0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	770.18500	770.18500	768.57100	768.57100					0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	778.43400	778.43400	776.80500	776.80500					0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	823.65700	823.65700	821.66200	821.66200					0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	832.08800	832.08800	830.08200	830.08200					0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	840.91700	840.91700	838.89500	838.89500					0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	849.92400	849.92400	847.88200	847.88200					0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	721.76400	721.76400	720.20700	720.20700					0.00	0.00	0	209.00
ALBI	On 04/02/2021	Index Future	729.15100	729.15100	727.58700	727.58700					0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	736.88800	736.88800	735.31200	735.31200					0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	744.78100	744.78100		743.19000	743.19000			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 05/11/2020	Bond Future	11.87486	72.66728		11.90347	72.52081			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.15197	73.41165		12.18180	73.26393			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.43191	70.41670		12.46304	70.26751			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.72774	71.17952		12.76027	71.02881			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 05/11/2020	Bond Future	12.29938	71.85834		12.31777	71.75424			0.00	0.00	0	4,789.00
ES42	On 04/02/2021	Bond Future	12.55796	72.59512		12.57716	72.49018			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	12.82914	69.10838		12.84924	69.00250			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.10818	69.85747		13.12924	69.75052			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 05/11/2020	GOVI	713.02700	713.02700		711.47500	711.47500			0.00	21,390,810.00	3	1,008.00
GOVI	On 04/02/2021	GOVI	720.32500	720.32500		718.76500	718.76500			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	727.96800	727.96800		726.39600	726.39600			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	735.76500	735.76500		734.17800	734.17800			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	144.49969	144.49969		144.17941	144.17941			0.00	36,124,922.50	250	3,891.00
I2025	On 04/02/2021	Bond Future	144.50642	144.50642		144.18334	144.18334			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	146.07557	146.07557		145.74920	145.74920			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	146.16075	146.16075		145.83092	145.83092			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 05/11/2020	Bond Future	102.99098	102.99098		102.97359	102.97359			0.00	0.00	0	5,004.00
I2029	On 04/02/2021	Bond Future	104.07136	104.07136		104.05413	104.05413			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	104.06159	104.06159		104.04440	104.04440			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	105.21302	105.21302		105.19574	105.19574			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 05/11/2020	Bond Future	97.38249	97.38249		97.36446	97.36446			0.00	0.00	0	10,355.00
I2033	On 04/02/2021	Bond Future	98.40400	98.40400		98.38612	98.38612			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	98.25636	98.25636		98.23854	98.23854			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	99.34346	99.34346		99.32559	99.32559			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 05/11/2020	Bond Future	108.53205	108.53205		108.36509	108.36509			0.00	83,895,274.65	773	10,764.00
I2038	On 04/02/2021	Bond Future	107.97295	107.97295		107.80465	107.80465			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	109.14554	109.14554		108.97564	108.97564			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	108.63094	108.63094		108.45907	108.45907			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 05/11/2020	Bond Future	96.89238	96.89238		96.87359	96.87359			0.00	0.00	0	16,197.00
I2046	On 04/02/2021	Bond Future	97.90891	97.90891		97.89024	97.89024			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	97.18123	97.18123		97.16269	97.16269			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	98.25662	98.25662		98.23785	98.23785			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 05/11/2020	Bond Future	99.76128	99.76128		99.55748	99.55748			0.00	0.00	0	13,962.00
I2050	On 04/02/2021	Bond Future	98.91678	98.91678		98.71129	98.71129			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	99.99092	99.99092		99.78350	99.78350			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	99.16884	99.16884		98.95925	98.95925			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
IGOV	On 05/11/2020	Index Future	261.63600	261.63600		261.31300	261.31300			0.00	0.00	0	1,203.00
IGOV	On 04/02/2021	Index Future	264.37800	264.37800		264.05400	264.05400			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future	267.24700	267.24700		266.92100	266.92100			0.00	0.00	0	0.00
IGOV	On 05/08/2021	Index Future	270.17300	270.17300		269.84400	269.84400			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.44500	96.55500		3.44500	96.55500			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.41500	96.58500		3.42500	96.57500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.42000	96.58000		3.43000	96.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.41000	96.59000		3.43000	96.57000			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.42000	96.58000		3.44000	96.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.44000	96.56000		3.46000	96.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.46500	96.53500		3.46500	96.53500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.55500	96.44500		3.56500	96.43500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.68000	96.32000		3.71000	96.29000			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.87000	96.13000		3.91000	96.09000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.02500	95.97500		4.06500	95.93500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.25000	95.75000		4.30000	95.70000			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.38324	119.16892		7.42680	118.93834		8.00	0.00	85,920,791.32	721	89,934.00

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	
R186	On 05/11/2020	Bond Future	6.50	Call	180.03000	0.18003	173.09000	0.17309	180.030	7.70	0.10	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	697.89000	0.69789	663.05000	0.66305	697.890	7.82	0.30	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,853.27000	1.85327	1,762.54000	1.76254	1,853.270	8.00	0.57	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	3,025.35000	3.02535	2,891.07000	2.89107	3,025.350	8.17	0.74	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,664.61000	3.66461	3,511.84000	3.51184	3,664.610	8.28	0.80	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	5,144.82000	5.14482	4,960.52000	4.96052	5,144.820	8.56	0.89	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	12.31000	0.01231	17.50000	0.01750	12.310	8.69	0.01	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.56609	115.11073	7.61211	114.87818		7.81	0.00	0.00	0	0.00
R186	On 04/02/2021	Bond Future	8.00	Put	1,379.62000	1.37962	1,483.04000	1.48304	1,379.620	7.90	0.34	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.75883	116.33370	7.80759	116.09891		7.51	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.96888	112.31251	8.02069	112.07534		7.24	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 05/11/2020	Bond Future			314.81911	314.81911	314.97701	314.97701			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			310.26569	310.26569	310.42640	310.42640			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			313.63521	313.63521	313.79824	313.79824			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			309.09883	309.09883	309.26400	309.26400			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 05/11/2020	Bond Future			217.80650	217.80650	217.31959	217.31959			0.00	0.00	0	7,870.00
R202	On 04/02/2021	Bond Future			215.91879	215.91879	215.42725	215.42725			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			218.26326	218.26326	217.76699	217.76699			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			216.42563	216.42563	215.92406	215.92406			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 05/11/2020	Bond Future			4.50954	108.52582	4.54279	108.45063		1.80	0.00	0.00	0	34,442.00
R2023	On 04/02/2021	Bond Future			4.56497	109.63748	4.60247	109.56195		1.87	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.60343	106.89467	4.64634	106.81854		1.79	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.64626	108.05233	4.69653	107.97546		1.53	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 05/11/2020	Bond Future			9.31285	94.18659	9.34599	93.99533		13.77	0.00	160,117,203.00	1,700	92,820.00
R2030	On 05/11/2020	Bond Future	8.10	Call	172.60000	0.17260	175.71000	0.17571	172.600	13.03	0.08	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	315.25000	0.31525	316.59000	0.31659	315.250	13.03	0.13	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	330.51000	0.33051	331.59000	0.33159	330.510	13.03	0.14	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	487.24000	0.48724	485.10000	0.48510	487.240	13.05	0.18	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	750.73000	0.75073	742.27000	0.74227	750.730	13.17	0.26	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	953.57000	0.95357	939.81000	0.93981	953.570	13.26	0.31	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	971.99000	0.97199	957.74000	0.95774	971.990	13.27	0.31	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	1,322.81000	1.32281	1,298.91000	1.29891	1,322.810	13.42	0.38	0.00	0	15,414.00	
R2030	On 05/11/2020	Bond Future	9.04	Call	1,345.58000	1.34558	1,321.03000	1.32103	1,345.580	13.42	0.39	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	1,825.67000	1.82567	1,787.63000	1.78763	1,825.670	13.58	0.47	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.49	Put	1,599.12000	1.59912	1,730.40000	1.73040	1,599.120	13.76	0.41	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.60	Put	1,356.11000	1.35611	1,477.43000	1.47743	1,356.110	13.85	0.37	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	1,335.53000	1.33553	1,455.94000	1.45594	1,335.530	13.86	0.36	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.65	Put	1,255.67000	1.25567	1,372.40000	1.37240	1,255.670	13.89	0.35	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	902.50000	0.90250	1,000.29000	1.00029	902.500	14.11	0.27	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	9.99	Put	731.69000	0.73169	818.33000	0.81833	731.690	14.27	0.23	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	652.92000	0.65292	733.85000	0.73385	652.920	14.36	0.21	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	389.67000	0.38967	447.99000	0.44799	389.670	14.81	0.13	0.00	0	8,000.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	328.80000	0.32880	380.87000	0.38087	328.800	14.96	0.12	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.52181	91.14737	9.55636	90.95452		13.55	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.20	Call	669.62000	0.66962	655.89000	0.65589	669.620	12.94	0.17	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	833.78000	0.83378	816.00000	0.81600	833.780	12.94	0.20	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	844.98000	0.84498	826.92000	0.82692	844.980	12.94	0.21	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,557.30000	1.55730	1,522.05000	1.52205	1,557.300	13.00	0.33	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,095.69000	2.09569	2,048.64000	2.04864	2,095.690	13.16	0.40	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	9.20	Call	2,282.16000	2.28216	2,231.19000	2.23119	2,282.160	13.21	0.42	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	1,666.03000	1.66603	1,754.46000	1.75446	1,666.030	13.91	0.31	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			9.73970	92.11606	9.77578	91.92132		12.97	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	7.97	Call	738.95000	0.73895	722.17000	0.72217	738.950	12.38	0.16	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.22	Put	5,394.40000	5.39440	5,534.13000	5.53413	5,394.400	12.50	0.60	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.92	Put	3,372.14000	3.37214	3,482.12000	3.48212	3,372.140	12.92	0.44	0.00	0	700.00	
R2030	On 05/08/2021	Bond Future			9.97630	89.10860	10.01408	88.91185		12.46	0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future			10.22318	87.81182	10.25653	87.61100		16.88	0.00	178,697,053.70	2,035	119,950.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	210.33000	0.21033	215.07000	0.21507	210.330	15.83	0.08	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	313.29000	0.31329	317.33000	0.31733	313.290	15.83	0.12	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	644.51000	0.64451	643.49000	0.64349	644.510	16.01	0.21	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	903.70000	0.90370	897.46000	0.89746	903.700	16.19	0.27	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	848.11000	0.84811	942.94000	0.94294	848.110	17.94	0.22	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	747.53000	0.74753	835.52000	0.83552	747.530	18.11	0.20	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.44605	88.71159	10.48074	88.50912		15.89	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	559.95000	0.55995	551.32000	0.55132	559.950	15.10	0.13	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,073.13000	1.07313	1,053.30000	1.05330	1,073.130	15.10	0.23	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	2,649.30000	2.64930	2,763.58000	2.76358	2,649.300	16.17	0.39	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			10.67515	85.50926	10.71130	85.30482		15.86	0.00	0.00	0	0.00	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,436.25000	3.43625	3,370.88000	3.37088	3,436.250	15.55	0.45	0.00	0	736.00	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,141.01000	1.14101	1,194.93000	1.19493	1,141.010	17.00	0.17	0.00	0	736.00	
R2032	On 05/08/2021	Bond Future			10.91653	86.43567	10.95426	86.22906		14.53	0.00	0.00	0	0.00	
R2032	On 31/03/2032	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
R2035	On 05/11/2020	Bond Future			10.98016	86.69577		10.99814	86.58204		19.17	0.00	953,653.47	11	106,311.00
R2035	On 04/02/2021	Bond Future			11.21732	87.58382		11.23602	87.46927		17.96	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	8,402.94000	8.40294	8,518.64000	8.51864	8,402.940		16.96	0.74	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	4,252.41000	4.25241	4,349.26000	4.34926	4,252.410		17.86	0.50	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.45233	84.03978		11.47179	83.92419		17.85	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	1,923.94000	1.92394	1,915.43000	1.91543	1,923.940		16.97	0.29	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call	3,083.09000	3.08309	3,065.37000	3.06537	3,083.090		17.24	0.40	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put	5,246.84000	5.24684	5,334.43000	5.33443	5,246.840		17.70	0.50	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put	4,569.89000	4.56989	4,652.40000	4.65240	4,569.890		17.89	0.45	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put	3,441.72000	3.44172	3,513.68000	3.51368	3,441.720		18.39	0.37	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put	2,148.92000	2.14892	2,204.45000	2.20445	2,148.920		19.12	0.25	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future			11.70303	84.95017		11.72334	84.83338		16.25	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			11.22564	82.17495		11.24354	82.06346		20.37	0.00	0.00	0	138,739.00
R2037	On 04/02/2021	Bond Future			11.45489	78.76247		11.47350	78.65013		20.14	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	608.46000	0.60846	614.09000	0.61409	608.460		19.06	0.13	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	8,545.92000	8.54592	8,660.21000	8.66021	8,545.920		19.06	0.74	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	1,618.44000	1.61844	1,618.87000	1.61887	1,618.440		19.06	0.29	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	6,185.59000	6.18559	6,292.82000	6.29282	6,185.590		19.45	0.62	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	2,904.30000	2.90430	2,985.84000	2.98584	2,904.300		20.62	0.37	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	5,777.56000	5.77756	5,744.82000	5.74482	5,777.560		20.73	0.64	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	567.86000	0.56786	599.35000	0.59935	567.860		21.70	0.10	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.69046	79.59973		11.70983	79.48637		19.04	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			11.94363	76.20649		11.96385	76.09201		18.33	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 05/11/2020	Bond Future			11.40474	83.87879		11.41749	83.79526		21.29	0.00	0.00	0	72,600.00
R2040	On 05/11/2020	Bond Future	9.50	Call	62.55000	0.06255	70.58000	0.07058	62.550		19.58	0.03	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	117.87000	0.11787	130.06000	0.13006	117.870		19.58	0.04	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	230.72000	0.23072	248.88000	0.24888	230.720		19.58	0.08	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call	385.90000	0.38590	409.48000	0.40948	385.900		19.58	0.12	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	1,650.05000	1.65005	1,684.85000	1.68485	1,650.050		20.52	0.36	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	2,553.20000	2.55320	2,662.21000	2.66221	2,553.200		21.29	0.45	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	2,018.17000	2.01817	2,119.76000	2.11976	2,018.170		21.57	0.38	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.63278	80.23351		11.64604	80.14941		21.01	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	395.73000	0.39573	404.53000	0.40453	395.730		19.75	0.09	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	445.28000	0.44528	454.52000	0.45452	445.280		19.75	0.10	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	875.34000	0.87534	886.61000	0.88661	875.340		19.75	0.17	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,076.65000	1.07665	1,088.11000	1.08811	1,076.650		19.75	0.20	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	4,480.42000	4.48042	4,564.04000	4.56404	4,480.420		20.81	0.49	0.00	0	500.00

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
R2040	On 04/02/2021	Bond Future	11.74	Put	3,957.96000	3.95796	4,038.30000	4.03830	3,957.960		21.00	0.45	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			11.86675	81.08649	11.88056	81.00165			19.67	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future			12.11821	77.45904	12.13264	77.37338			18.87	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 05/11/2020	Bond Future			11.49585	80.29108	11.51883	80.14148			22.29	0.00	0.00	0	47,298.00
R2044	On 05/11/2020	Bond Future	8.87	Call	5.57000	0.00557	6.67000	0.00667	5.570		20.55	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	24.84000	0.02484	28.19000	0.02819	24.840		20.55	0.01	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	9.34	Call	29.23000	0.02923	32.98000	0.03298	29.230		20.55	0.01	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	90.86000	0.09086	98.71000	0.09871	90.860		20.55	0.04	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	174.90000	0.17490	186.15000	0.18615	174.900		20.55	0.06	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	197.75000	0.19775	209.69000	0.20969	197.750		20.55	0.07	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	207.55000	0.20755	219.77000	0.21977	207.550		20.55	0.07	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	4,536.70000	4.53670	4,698.41000	4.69841	4,536.700		21.60	0.64	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	4,063.86000	4.06386	4,222.39000	4.22239	4,063.860		21.80	0.60	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	3,259.13000	3.25913	3,409.42000	3.40942	3,259.130		22.13	0.52	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	3,085.95000	3.08595	3,233.88000	3.23388	3,085.950		22.20	0.51	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.71796	76.73421	11.74192	76.58331			21.99	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	450.11000	0.45011	452.83000	0.45283	450.110		20.72	0.10	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	11,047.13000	11.04713	11,196.52000	11.19652	11,047.130		20.72	0.80	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	7,831.03000	7.83103	7,970.98000	7.97098	7,831.030		20.84	0.69	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			11.94562	77.55000	11.97061	77.39767			20.61	0.00	0.00	0	0.00
R2044	On 05/08/2021	Bond Future			12.19020	74.00946	12.21636	73.85552			19.79	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 05/11/2020	Bond Future			11.45398	79.20784	11.49239	78.95337			22.92	0.00	0.00	0	111,502.00
R2048	On 05/11/2020	Bond Future	10.00	Call	201.64000	0.20164	206.40000	0.20640	201.640		21.06	0.07	0.00	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	1,564.28000	1.56428	1,541.73000	1.54173	1,564.280		22.08	0.35	0.00	0	950.00
R2048	On 04/02/2021	Bond Future			11.67417	80.01924	11.71430	79.76237			21.34	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future	10.75	Call	1,812.75000	1.81275	1,772.40000	1.77240	1,812.750		20.06	0.30	0.00	0	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	3,793.94000	3.79394	3,713.15000	3.71315	3,793.940		21.06	0.49	0.00	0	2,590.00
R2048	On 06/05/2021	Bond Future			11.89158	76.45795	11.93347	76.19852			21.09	0.00	0.00	0	0.00
R2048	On 05/08/2021	Bond Future			12.12292	77.28621	12.16675	77.02412			19.06	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 05/11/2020	Bond Future			3.41644	102.02845	3.41415	102.02935			0.17	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 05/11/2020	Bond Future			10.83062	66.74123	10.85855	66.58798			21.38	0.00	113,793,797.15	1,705	28,041.00

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	On 04/02/2021	Bond Future			11.03367	67.42513		11.06262	67.27054		20.19	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.24075	65.00148		11.27079	64.84539		20.43	0.00	0.00	0	1,850.00
R209	On 06/05/2021	Bond Future	10.25	Call	2,092.44000	2.09244		2,063.89000	2.06389	2,092.440	19.54	0.33	0.00	0	3,750.00
R209	On 06/05/2021	Bond Future	11.25	Put	4,274.36000	4.27436		4,373.99000	4.37399	4,274.360	20.43	0.47	0.00	0	4,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,386.90000	2.38690		2,458.49000	2.45849	2,386.900	21.90	0.30	0.00	0	4,000.00
R209	On 05/08/2021	Bond Future			11.45677	65.70570		11.48798	65.54798		18.86	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
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 05/11/2020	Bond Future			189.86995	189.86995		189.83807	189.83807			0.00	0.00	0	2,243.00
R210	On 04/02/2021	Bond Future			191.86173	191.86173		191.83024	191.83024			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			191.23027	191.23027		191.19875	191.19875			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			193.34633	193.34633		193.31460	193.31460			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 05/11/2020	Bond Future			169.41984	169.41984		169.40476	169.40476			0.00	0.00	0	6,967.00
R212	On 04/02/2021	Bond Future			168.89773	168.89773		168.88309	168.88309			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			170.73186	170.73186		170.71741	170.71741			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			170.28822	170.28822		170.27373	170.27373			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 05/11/2020	Bond Future			9.78542	83.52450		9.81856	83.33835		15.87	0.00	0.00	0	16,422.00
R213	On 04/02/2021	Bond Future			9.99879	84.38005		10.03326	84.19235		14.98	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.21098	81.74721		10.24686	81.55763		15.03	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.43807	82.63260		10.47549	82.44107		13.86	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 05/11/2020	Bond Future			11.10861	64.38674		11.12621	64.28881		22.97	0.00	0.00	0	19,859.00
R214	On 04/02/2021	Bond Future			11.31164	65.04629		11.32991	64.94757		21.63	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			11.51143	62.46022		11.53039	62.36061		21.91	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future			11.72286	63.13683		11.74259	63.03619		20.16	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



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
<b>Total for Derivatives :</b>											680,893,505.79	7,198	1 272 445.00
<b>Grand Total:</b>											680,893,505.79	7,198	1 272 445.00