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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 06/05/2020

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	91.42000	91.42000		91.32000	91.32000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	708.08800	708.08800		708.01600	708.01600			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	716.31200	716.31200		716.25000	716.25000			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	725.45100	725.45100		725.39100	725.39100			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	734.63400	734.63400		734.57400	734.57400			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	768.91400	768.91400		768.08200	768.08200			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	777.84500	777.84500		777.01500	777.01500			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	787.76800	787.76800		786.93200	786.93200			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	797.74000	797.74000		796.89400	796.89400			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	679.77500	679.77500		679.19500	679.19500			0.00	0.00	0	1.00
ALBI	On 06/08/2020	Index Future	687.67000	687.67000		687.09400	687.09400			0.00	0.00	0	209.00
ALBI	On 05/11/2020	Index Future	696.44300	696.44300		695.86400	695.86400			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	705.25900	705.25900		704.67300	704.67300			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
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 07/05/2020	Bond Future			12.08292		71.15738	12.10669	71.03718				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future			12.34074		71.99296	12.36491	71.87449				0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future			12.59163		69.12401	12.61659	69.00523				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future			12.86498		69.99940	12.89102	69.87933				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 07/05/2020	Bond Future			12.47280		70.76874	12.50124	70.61140				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future			12.72132		71.59975	12.75049	71.44373				0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future			12.96588		68.24490	12.99619	68.08808				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future			13.22344		69.10940	13.25515	68.95080				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 07/05/2020	GOVI			672.13400		672.13400	671.51600	671.51600				0.00	0.00	0	398.00
GOVI	On 06/08/2020	GOVI			679.94100		679.94100	679.32600	679.32600				0.00	20,398,230.00	3	1,038.00
GOVI	On 05/11/2020	GOVI			688.61500		688.61500	687.99700	687.99700				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI			697.33200		697.33200	696.70600	696.70600				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future			136.89578		136.89578	136.04987	136.04987				0.00	0.00	0	1,245.00
I2025	On 06/08/2020	Bond Future			137.03724		137.03724	136.18722	136.18722				0.00	0.00	0	2,896.00
I2025	On 05/11/2020	Bond Future			138.80159		138.80159	137.94290	137.94290				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future			139.06830		139.06830	138.19886	138.19886				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 07/05/2020	Bond Future			99.98399		99.98399	98.31202	98.31202				0.00	0.00	0	1,509.00
I2029	On 06/08/2020	Bond Future			101.18329		101.18329	99.49560	99.49560				0.00	0.00	0	2,817.00
I2029	On 05/11/2020	Bond Future			101.34872		101.34872	99.64091	99.64091				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future			102.65573		102.65573	100.92615	100.92615				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
I2033	On 07/05/2020	Bond Future			98.41559		98.41559	96.09554	96.09554				0.00	0.00	0	2,449.00
I2033	On 06/08/2020	Bond Future			99.59609		99.59609	97.25242	97.25242				0.00	0.00	0	11,410.00

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			99.66539	99.66539		97.29320	97.29320			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			100.95074	100.95074		98.54819	98.54819			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 07/05/2020	Bond Future			112.68522	112.68522		111.04428	111.04428			0.00	0.00	0	2,602.00
I2038	On 06/08/2020	Bond Future			112.34873	112.34873		110.69294	110.69294			0.00	41,569,030.10	370	11,276.00
I2038	On 05/11/2020	Bond Future			113.79545	113.79545		112.12012	112.12012			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			113.54937	113.54937		111.85268	111.85268			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 07/05/2020	Bond Future			102.29180	102.29180		100.43307	100.43307			0.00	0.00	0	9,794.00
I2046	On 06/08/2020	Bond Future			103.51864	103.51864		101.64223	101.64223			0.00	0.00	0	15,281.00
I2046	On 05/11/2020	Bond Future			103.06471	103.06471		101.16560	101.16560			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			104.39386	104.39386		102.47072	102.47072			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 07/05/2020	Bond Future			104.71561	104.71561		103.63529	103.63529			0.00	0.00	0	10,560.00
I2050	On 06/08/2020	Bond Future			104.10168	104.10168		103.01310	103.01310			0.00	0.00	0	15,767.00
I2050	On 05/11/2020	Bond Future			105.44217	105.44217		104.34097	104.34097			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			104.89155	104.89155		103.77651	103.77651			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 07/05/2020	Index Future			257.40500	257.40500		254.94500	254.94500			0.00	0.00	0	153.00
IGOV	On 06/08/2020	Index Future			260.45900	260.45900		257.97400	257.97400			0.00	0.00	0	567.00
IGOV	On 05/11/2020	Index Future			263.84500	263.84500		261.32900	261.32900			0.00	0.00	0	47.00
IGOV	On 04/02/2021	Index Future			267.24700	267.24700		264.69900	264.69900			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			7.93717	117.07060		7.94868	117.00757		5.15	0.00	665,078,078.60	5,681	22,314.00
R186	On 07/05/2020	Bond Future	7.90	Put	252.27000	0.25227		345.92000	0.34592	252.270	5.10	0.74	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	0.00000	0.00000		0.00000	0.00000	0.000	5.57	0.00	0.00	0	9,312.00
R186	On 07/05/2020	Bond Future	9.50	Call	8,162.64000	8.16264		8,099.61000	8.09961	8,162.640	6.05	1.00	0.00	0	1,120.00
R186	On 07/05/2020	Bond Future	10.00	Call	10,613.59000	10.61359		10,550.56000	10.55056	10,613.590	6.05	1.00	0.00	0	1,120.00
R186	On 06/08/2020	Bond Future			8.11051	113.16053		8.12166	113.10201		9.38	0.00	1,239,560,445.62	10,954	83,803.00
R186	On 06/08/2020	Bond Future	8.00	Call	1,852.80000	1.85280		1,952.80000	1.95280	1,852.800	9.38	0.47	0.00	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	5,242.27000	5.24227		5,177.16000	5.17716	5,242.270	10.28	0.79	0.00	0	900.00
R186	On 05/11/2020	Bond Future			8.26940	114.59094		8.28079	114.53362		8.89	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.00	Call	687.35000	0.68735		894.12000	0.89412	687.350	8.59	0.19	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,891.12000	1.89112		2,125.95000	2.12595	1,891.120	8.73	0.39	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	2,230.09000	2.23009		2,449.91000	2.44991	2,230.090	8.79	0.44	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	3,067.46000	3.06746		3,252.65000	3.25265	3,067.460	8.93	0.53	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	1,227.49000	1.22749		1,327.25000	1.32725	1,227.490	9.66	0.25	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.44826	110.75562		8.46025	110.69790		8.87	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

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/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 07/05/2020	Bond Future			310.38645		310.38645		310.18403	310.18403			0.00	4,345,410.30	14	2,500.00
R197	On 06/08/2020	Bond Future			306.34340		306.34340		306.15238	306.15238			0.00	2,144,403.80	7	2,549.00
R197	On 05/11/2020	Bond Future			310.28729		310.28729		310.09888	310.09888			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			306.34684		306.34684		306.15683	306.15683			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 07/05/2020	Bond Future			222.83197		222.83197		219.39433	219.39433			0.00	0.00	0	5,456.00
R202	On 06/08/2020	Bond Future			221.37982		221.37982		217.91081	217.91081			0.00	0.00	0	7,724.00
R202	On 05/11/2020	Bond Future			224.22984		224.22984		220.71959	220.71959			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			222.90313		222.90313		219.34814	219.34814			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 07/05/2020	Bond Future			5.36629		107.65908		5.25465	107.95730		1.37	0.00	107,659.08	1	41,565.00
R2023	On 06/08/2020	Bond Future			5.43311		108.92330		5.30735	109.22985		3.00	0.00	0.00	0	27,356.00
R2023	On 05/11/2020	Bond Future			5.46713		106.38696		5.32582	106.69916		2.85	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.52055		107.73404		5.36013	108.05049		2.51	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 07/05/2020	Bond Future			9.75739		91.34223		9.77960	91.21491		8.57	0.00	7,307,378.40	80	38,033.00
R2030	On 07/05/2020	Bond Future	8.45	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.98	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Put	5,412.94000		5.41294		5,540.26000	5.54026	5,412.940	7.98	1.00	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.85	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.98	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.90	Put	5,103.61000		5.10361		5,230.93000	5.23093	5,103.610	7.97	1.00	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			9.96147		88.40868		9.98393	88.28396		15.24	0.00	324,194,629.56	3,667	121,451.00
R2030	On 06/08/2020	Bond Future	8.36	Call	253.70000		0.25370		331.45000	0.33145	253.700	14.62	0.09	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	329.47000		0.32947		418.87000	0.41887	329.470	14.62	0.11	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	610.51000		0.61051		729.74000	0.72974	610.510	14.62	0.18	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	820.14000		0.82014		953.01000	0.95301	820.140	14.62	0.23	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	1,021.28000		1.02128		1,162.38000	1.16238	1,021.280	14.63	0.27	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	4,476.08000		4.47608		4,729.94000	4.72994	4,476.080	14.76	0.66	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	2,130.85000		2.13085		2,209.59000	2.20959	2,130.850	15.05	0.44	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	10.00	Call	2,802.94000		2.80294		2,833.82000	2.83382	2,802.940	15.24	0.53	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.21	Call	3,453.52000		3.45352		3,455.16000	3.45516	3,453.520	15.46	0.59	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	10.70	Call	5,234.52000		5.23452		5,152.07000	5.15207	5,234.520	16.22	0.73	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.87	Put	1,047.45000		1.04745		1,066.37000	1.06637	1,047.450	16.51	0.23	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	11.25	Put	651.59000		0.65159		697.39000	0.69739	651.590	16.74	0.16	0.00	0	5,000.00
R2030	On 06/08/2020	Bond Future	11.47	Put	475.55000		0.47555		551.71000	0.55171	475.550	16.74	0.12	0.00	0	650.00
R2030	On 05/11/2020	Bond Future			10.14689		89.52711		10.17003	89.40229		14.53	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	446.85000		0.44685		608.41000	0.60841	446.850	13.92	0.11	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	606.89000		0.60689		795.17000	0.79517	606.890	13.92	0.14	0.00	0	1,000.00

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R2030	On 05/11/2020	Bond Future	8.36	Call	622.04000		0.62204		812.54000	0.81254	622.040	13.92	0.14	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	763.19000		0.76319		972.33000	0.97233	763.190	13.92	0.17	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	8.73	Call	959.63000		0.95963		1,189.66000	1.18966	959.630	13.92	0.20	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,094.59000		1.09459		1,336.31000	1.33631	1,094.590	13.92	0.23	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,106.44000		1.10644		1,349.10000	1.34910	1,106.440	13.92	0.23	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	1,322.82000		1.32282		1,580.45000	1.58045	1,322.820	13.92	0.26	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,336.44000		1.33644		1,594.89000	1.59489	1,336.440	13.92	0.26	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	1,614.89000		1.61489		1,887.32000	1.88732	1,614.890	13.92	0.30	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	5,294.42000		5.29442		5,666.66000	5.66666	5,294.420	14.10	0.61	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	4,474.68000		4.47468		4,805.67000	4.80567	4,474.680	14.27	0.55	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	3,890.19000		3.89019		4,186.47000	4.18647	3,890.190	14.40	0.50	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	3,107.70000		3.10770		3,362.72000	3.36272	3,107.700	14.63	0.43	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	10.47	Put	2,886.73000		2.88673		3,129.93000	3.12993	2,886.730	14.72	0.41	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			10.35231		86.65568		10.37644	86.52956		14.55	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	892.85000		0.89285		1,254.36000	1.25436	892.850	13.90	0.17	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	901.51000		0.90151		1,264.53000	1.26453	901.510	13.90	0.17	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,410.03000		1.41003		1,841.87000	1.84187	1,410.030	13.90	0.24	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	1,752.97000		1.75297		2,215.09000	2.21509	1,752.970	13.90	0.29	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	10.20	Put	4,726.78000		4.72678		5,231.17000	5.23117	4,726.780	14.35	0.50	0.00	0	1,800.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			10.38236		86.55750		10.40949	86.39348		10.27	0.00	0.00	0	43,476.00
R2032	On 07/05/2020	Bond Future	8.82	Call	0.00000		0.00000		0.00000	0.00000	0.000	9.45	0.00	0.00	0	3,000.00
R2032	On 07/05/2020	Bond Future	9.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	9.45	0.00	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.17	Call	0.00000		0.00000		0.00000	0.00000	0.000	9.45	0.00	0.00	0	3,000.00
R2032	On 07/05/2020	Bond Future	9.20	Call	0.00000		0.00000		0.00000	0.00000	0.000	9.45	0.00	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.30	Call	0.00000		0.00000		0.00000	0.00000	0.000	9.45	0.00	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	9.45	0.00	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.54	Put	5,317.12000		5.31712		5,481.14000	5.48114	5,317.120	9.45	1.00	0.00	0	3,000.00
R2032	On 06/08/2020	Bond Future			10.58680		87.57389		10.61439	87.41186		16.78	0.00	177,687,422.81	2,029	97,283.00
R2032	On 06/08/2020	Bond Future	8.79	Call	189.73000		0.18973		239.57000	0.23957	189.730	15.83	0.06	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.29	Call	482.95000		0.48295		564.16000	0.56416	482.950	15.83	0.14	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.91	Put	5,401.13000		5.40113		5,630.46000	5.63046	5,401.130	16.11	0.70	0.00	0	800.00
R2032	On 05/11/2020	Bond Future			10.78153		84.53220		10.81001	84.36952		16.94	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	672.42000		0.67242		817.02000	0.81702	672.420	16.07	0.14	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	822.10000		0.82210		980.40000	0.98040	822.100	16.07	0.17	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	1,184.05000		1.18405		1,366.54000	1.36654	1,184.050	16.07	0.23	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	1,411.06000		1.41106		1,604.03000	1.60403	1,411.060	16.07	0.26	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	3,508.00000		3.50800		3,679.61000	3.67961	3,508.000	17.18	0.43	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	3,302.45000		3.30245		3,458.42000	3.45842	3,302.450	17.31	0.41	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.99148		85.60273		11.02112	85.43826		16.19	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	835.92000		0.83592		1,140.32000	1.14032	835.920	15.40	0.15	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	1,333.57000		1.33357		1,703.62000	1.70362	1,333.570	15.40	0.22	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	5,266.16000		5.26616		5,707.53000	5.70753	5,266.160	16.05	0.50	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 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			11.01741		86.27722		11.03468	86.16720		11.64	0.00	0.00	0	49,404.00
R2035	On 07/05/2020	Bond Future	9.11	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.58	0.00	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.58	0.00	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.58	0.00	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	9.75	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.58	0.00	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.58	0.00	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.58	0.00	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	2,926.23000		2.92623		3,036.25000	3.03625	2,926.230	10.92	1.00	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,731.20000		1.73120		1,842.05000	1.84205	1,731.200	11.27	1.00	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			11.22782		87.29032		11.24518	87.18290		18.20	0.00	174,842,510.96	2,003	132,102.00
R2035	On 06/08/2020	Bond Future	8.75	Call	42.09000		0.04209		55.28000	0.05528	42.090	16.88	0.02	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	78.01000		0.07801		98.31000	0.09831	78.010	16.88	0.03	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	96.26000		0.09626		119.64000	0.11964	96.260	16.88	0.03	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	323.40000		0.32340		372.39000	0.37239	323.400	16.88	0.10	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	6,212.54000		6.21254		6,382.47000	6.38247	6,212.540	17.02	0.73	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			11.43063		83.91289		11.44846	83.80554		18.61	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			11.65276		84.97549		11.67132	84.86701		17.77	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	11,373.87000		11.37387		11,837.13000	11.83713	11,373.870	16.83	0.75	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	6,827.22000		6.82722		7,242.95000	7.24295	6,827.220	17.20	0.57	0.00	0	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 07/05/2020	Bond Future			11.22746		81.97139		11.24488	81.86213		12.25	0.00	0.00	0	44,180.00
R2037	On 07/05/2020	Bond Future	9.70	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.17	0.00	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.17	0.00	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			11.44127		78.67742		11.45882	78.57056		20.45	0.00	0.00	0	87,884.00
R2037	On 05/11/2020	Bond Future			11.63683		79.67300		11.65484	79.56618		19.79	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			11.85048		76.42663		11.86922	76.31864		19.94	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	1,008.37000		1.00837		1,264.75000	1.26475	1,008.370	18.90	0.16	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	11,320.30000		11.32030		11,754.68000	11.75468	11,320.300	18.90	0.74	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	2,047.48000		2.04748		2,384.30000	2.38430	2,047.480	18.90	0.29	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	8,838.11000		8.83811		9,280.83000	9.28083	8,838.110	19.00	0.65	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	5,154.14000		5.15414		5,480.89000	5.48089	5,154.140	20.11	0.46	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	5,651.25000		5.65125		5,866.48000	5.86648	5,651.250	20.19	0.56	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	1,804.55000		1.80455		2,139.06000	2.13906	1,804.550	21.56	0.21	0.00	0	300.00
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 07/05/2020	Bond Future			11.38245		83.91923		11.40482	83.77166		12.91	0.00	0.00	0	31,502.00
R2040	On 07/05/2020	Bond Future	9.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.64	0.00	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.64	0.00	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.64	0.00	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.64	0.00	0.00	0	7,500.00

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 07/05/2020	Bond Future	11.10	Call	0.03000	0.00003		0.65000	0.00065	0.030	12.13	0.00	0.00	0	450.00	
R2040	On 07/05/2020	Bond Future	11.80	Call	2,683.93000	2.68393		2,536.52000	2.53652	2,683.930	13.50	1.00	0.00	0	450.00	
R2040	On 07/05/2020	Bond Future	12.20	Call	5,121.06000	5.12106		4,973.49000	4.97349	5,121.060	14.53	1.00	0.00	0	325.00	
R2040	On 07/05/2020	Bond Future	12.70	Call	7,995.57000	7.99557		7,848.00000	7.84800	7,995.570	15.17	1.00	0.00	0	325.00	
R2040	On 06/08/2020	Bond Future			11.59529	80.39776		11.61804	80.25221		20.67	0.00	0.00	0	52,662.00	
R2040	On 06/08/2020	Bond Future	9.57	Call	122.04000	0.12204		140.25000	0.14025	122.040	18.93	0.04	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.07	Call	347.26000	0.34726		380.28000	0.38028	347.260	18.93	0.10	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.79	Put	6,639.03000	6.63903		6,786.33000	6.78633	6,639.030	19.29	0.74	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.85	Put	6,334.96000	6.33496		6,462.35000	6.46235	6,334.960	19.43	0.72	0.00	0	12,538.00	
R2040	On 06/08/2020	Bond Future	11.26	Put	4,526.08000	4.52608		4,544.75000	4.54475	4,526.080	20.31	0.58	0.00	0	517.00	
R2040	On 05/11/2020	Bond Future			11.78999	81.41524		11.81345	81.26915		20.16	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	436.81000	0.43681		510.42000	0.51042	436.810	18.81	0.09	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	594.30000	0.59430		681.07000	0.68107	594.300	18.81	0.12	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	831.84000	0.83184		933.85000	0.93385	831.840	18.81	0.16	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	1,085.41000	1.08541		1,199.48000	1.19948	1,085.410	18.81	0.19	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	5,597.30000	5.59730		5,708.87000	5.70887	5,597.300	19.87	0.54	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	4,922.92000	4.92292		5,037.53000	5.03753	4,922.920	20.10	0.49	0.00	0	2,000.00	
R2040	On 04/02/2021	Bond Future			12.00263	77.94059		12.02706	77.79292		20.33	0.00	0.00	0	0.00	
R2040	On 04/02/2021	Bond Future	9.49	Call	725.71000	0.72571		933.10000	0.93310	725.710	19.19	0.12	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	9.57	Call	789.31000	0.78931		1,005.74000	1.00574	789.310	19.19	0.13	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.07	Call	1,286.78000	1.28678		1,557.77000	1.55777	1,286.780	19.19	0.19	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.24	Call	1,498.87000	1.49887		1,786.74000	1.78674	1,498.870	19.19	0.22	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.57	Put	6,888.18000	6.88818		7,231.44000	7.23144	6,888.180	19.86	0.54	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.74	Put	6,299.27000	6.29927		6,635.72000	6.63572	6,299.270	20.06	0.51	0.00	0	800.00	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2044	On 07/05/2020	Bond Future			11.45238	80.50650		11.47957	80.32806		13.46	0.00	0.00	0	25,469.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.15	0.00	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.15	0.00	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.15	0.00	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.15	0.00	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.15	0.00	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.15	0.00	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	4,429.22000	4.42922		4,607.66000	4.60766	4,429.220	12.20	1.00	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	2,934.94000	2.93494		3,113.38000	3.11338	2,934.940	12.46	1.00	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	2,447.07000	2.44707		2,625.55000	2.62555	2,447.070	12.63	1.00	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			11.65955	77.07015		11.68736	76.89325		21.65	0.00	0.00	0	84,657.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	24.82000	0.02482		30.23000	0.03023	24.820	19.88	0.01	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	63.95000	0.06395		74.45000	0.07445	63.950	19.88	0.02	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	131.75000	0.13175		148.42000	0.14842	131.750	19.88	0.04	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	262.11000	0.26211		286.59000	0.28659	262.110	19.88	0.08	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	6,228.30000	6.22830		6,417.28000	6.41728	6,228.300	20.07	0.71	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	5,457.44000	5.45744		5,614.79000	5.61479	5,457.440	20.36	0.66	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			11.84898	78.04552		11.87772	77.86769		21.08	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
R2044	On 05/11/2020	Bond Future	8.87	Call	149.46000		0.14946		183.88000	0.18388	149.460	19.69	0.04	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	294.65000		0.29465		347.33000	0.34733	294.650	19.69	0.07	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	317.74000		0.31774		372.81000	0.37281	317.740	19.69	0.07	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	544.26000		0.54426		618.30000	0.61830	544.260	19.69	0.11	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	751.01000		0.75101		837.48000	0.83748	751.010	19.69	0.14	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	798.65000		0.79865		887.51000	0.88751	798.650	19.69	0.15	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	818.32000		0.81832		908.13000	0.90813	818.320	19.69	0.15	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	7,555.13000		7.55513		7,834.28000	7.83428	7,555.130	19.78	0.65	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	7,065.34000		7.06534		7,310.70000	7.31070	7,065.340	19.94	0.63	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	6,206.61000		6.20661		6,415.06000	6.41506	6,206.610	20.25	0.58	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	6,016.37000		6.01637		6,220.34000	6.22034	6,016.370	20.32	0.56	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			12.05572		74.65336		12.08569	74.47345		21.26	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	818.19000		0.81819		1,026.41000	1.02641	818.190	20.08	0.13	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	13,587.53000		13.58753		14,038.53000	14.03853	13,587.530	20.08	0.78	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	10,344.30000		10.34430		10,835.00000	10.83500	10,344.300	20.08	0.69	0.00	0	405.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future			11.44726		79.22556		11.48909	78.94795		13.87	0.00	63,380,448.00	800	45,413.00
R2048	On 07/05/2020	Bond Future	9.69	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.49	0.00	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	9,177.34000		9.17734		9,454.95000	9.45495	9,177.340	12.49	1.00	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	5,277.84000		5.27784		5,555.45000	5.55545	5,277.840	12.47	1.00	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			11.64458		80.15593		11.68770	79.87852		20.91	0.00	64,124,744.00	800	80,055.00
R2048	On 06/08/2020	Bond Future	9.00	Call	20.45000		0.02045		23.69000	0.02369	20.450	19.13	0.01	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	42.47000		0.04247		47.76000	0.04776	42.470	19.13	0.02	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	516.64000		0.51664		531.17000	0.53117	516.640	19.13	0.14	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	1,178.25000		1.17825		1,169.18000	1.16918	1,178.250	19.24	0.26	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	1,717.18000		1.71718		1,650.10000	1.65010	1,717.180	19.65	0.34	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	3,867.05000		3.86705		3,721.40000	3.72140	3,867.050	20.99	0.57	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	5,619.72000		5.61972		5,407.43000	5.40743	5,619.720	21.92	0.69	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	7,782.15000		7.78215		7,537.21000	7.53721	7,782.150	23.24	0.79	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			11.83451		76.75146		11.87924	76.47193		21.57	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future			12.04175		77.72344		12.08847	77.44060		20.53	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 07/05/2020	Bond Future			3.94948		103.18174		3.88211	103.24101		0.22	0.00	0.00	0	20,853.00
R208	On 06/08/2020	Bond Future			3.64542		104.39338		3.54354	104.45794		0.46	0.00	285,098,320.78	2,731	28,892.00
R208	On 05/11/2020	Bond Future			2.67359		102.31825		2.50221	102.38534		0.21	0.00	0.00	0	0.00
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 07/05/2020	Bond Future			11.01219		65.33536		11.03381	65.21872		12.61	0.00	0.00	0	53,831.00



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 06/08/2020	Bond Future			11.20313		66.10253		11.22501	65.98746		22.23	0.00	0.00	0	64,100.00
R209	On 05/11/2020	Bond Future			11.38479		63.79516		11.40727	63.67975		22.26	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			11.57856		64.60308		11.60187	64.48638		21.33	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 07/05/2020	Bond Future			184.14131		184.14131		181.80359	181.80359			0.00	0.00	0	555.00
R210	On 06/08/2020	Bond Future			186.35004		186.35004		183.99240	183.99240			0.00	0.00	0	1,929.00
R210	On 05/11/2020	Bond Future			186.04042		186.04042		183.65539	183.65539			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			188.43974		188.43974		186.02444	186.02444			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 07/05/2020	Bond Future			166.01866		166.01866		165.89040	165.89040			0.00	0.00	0	3,467.00
R212	On 06/08/2020	Bond Future			165.72358		165.72358		165.60117	165.60117			0.00	0.00	0	6,744.00
R212	On 05/11/2020	Bond Future			167.85755		167.85755		167.73626	167.73626			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			167.70126		167.70126		167.57884	167.57884			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 07/05/2020	Bond Future			10.10726		81.23549		10.11904	81.16977		9.65	0.00	0.00	0	8,279.00
R213	On 06/08/2020	Bond Future			10.30132		82.18943		10.31292	82.12653		16.72	0.00	0.00	0	14,384.00
R213	On 05/11/2020	Bond Future			10.48805		79.69402		10.49986	79.63168		16.65	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			10.69382		80.70317		10.70609	80.64025		15.95	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 07/05/2020	Bond Future			11.27215		63.26921		11.29863	63.12526		13.44	0.00	0.00	0	7,193.00
R214	On 07/05/2020	Bond Future	9.31	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.68	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.68	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	3,485.74000		3,485.74		3,629.69000	3,629.69	3,485.740	12.71	1.00	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			11.45939		64.01218		11.48639	63.86933		23.57	0.00	128,024.36	2	21,561.00
R214	On 05/11/2020	Bond Future			11.63907		61.53958		11.66690	61.39599		23.68	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			11.83440		62.31889		11.86334	62.17361		22.64	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
<b>Total for Derivatives :</b>													<b>3,069,966,736.37</b>	<b>29,142</b>	<b>1 879 634.00</b>	

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
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**Grand Total:** 3,069,966,736.37 29,142 1 879 634.00