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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/06/2020

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	91.06000	91.06000		91.13000	91.13000			0.00	0.00	0	51.0
AL37	On 06/08/2020		Index Future	731.97800	731.97800		726.87700	726.87700			0.00	0.00	0	0.0
AL37	On 05/11/2020		Index Future	740.38700	740.38700		735.24300	735.24300			0.00	0.00	0	0.0
AL37	On 04/02/2021		Index Future	749.25500	749.25500		744.05800	744.05800			0.00	0.00	0	0.0
AL37	On 06/05/2021		Index Future	758.28400	758.28400		753.02800	753.02800			0.00	0.00	0	0.0
AL7T	On 06/08/2020		Index Future	827.20100	827.20100		820.16500	820.16500			0.00	0.00	0	0.0
AL7T	On 05/11/2020		Index Future	836.70400	836.70400		829.60500	829.60500			0.00	0.00	0	0.0
AL7T	On 04/02/2021		Index Future	846.72600	846.72600		839.55100	839.55100			0.00	0.00	0	0.0
AL7T	On 06/05/2021		Index Future	856.93000	856.93000		849.67200	849.67200			0.00	0.00	0	0.0
ALBI	On 06/08/2020		Index Future	719.85400	719.85400		714.53500	714.53500			0.00	0.00	0	211.0
ALBI	On 05/11/2020		Index Future	728.12300	728.12300		722.76000	722.76000			0.00	0.00	0	0.0
ALBI	On 04/02/2021		Index Future	736.84500	736.84500		731.42400	731.42400			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 06/05/2021	Index Future	745.72500		745.72500		740.24200	740.24200			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 06/08/2020	Bond Future	11.50896		76.25670		11.60970	75.72041			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future	11.74262		73.34992		11.84744	72.80806			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	11.98826		74.23031		12.09756	73.68223			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.23971		71.34812		12.35371	70.79353			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 06/08/2020	Bond Future	12.02339		75.52227		12.13458	74.87214			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future	12.25262		72.12422		12.36870	71.46727			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	12.48601		72.99074		12.60727	72.32617			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	12.73413		69.61267		12.86110	68.94016			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 06/08/2020	GOVI	711.80600		711.80600		706.57400	706.57400			0.00	78,298,660.00	11	1,033.0
GOVI	On 05/11/2020	GOVI	719.98300		719.98300		714.70700	714.70700			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI	728.60700		728.60700		723.27500	723.27500			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	737.38700		737.38700		731.99400	731.99400			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future	138.18028		138.18028		138.04441	138.04441			0.00	0.00	0	4,976.0
I2025	On 05/11/2020	Bond Future	139.78824		139.78824		139.65182	139.65182			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	139.97426		139.97426		139.83661	139.83661			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	141.69476		141.69476		141.55564	141.55564			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 06/08/2020	Bond Future	100.04184		100.04184		100.50584	100.50584			0.00	0.00	0	4,982.0
I2029	On 05/11/2020	Bond Future	100.06934		100.06934		100.53942	100.53942			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future	101.29309		101.29309		101.76927	101.76927			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	101.38713		101.38713		101.86931	101.86931			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 06/08/2020	Bond Future			96.71382		96.71382		96.70222	96.70222			0.00	0.00	0	12,178.0
I2033	On 05/11/2020	Bond Future			96.62761		96.62761		96.61656	96.61656			0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future			97.80918		97.80918		97.79827	97.79827			0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future			97.78271		97.78271		97.77183	97.77183			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 06/08/2020	Bond Future			107.63300		107.63300		107.17595	107.17595			0.00	0.00	0	10,496.0
I2038	On 05/11/2020	Bond Future			108.88573		108.88573		108.42416	108.42416			0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future			108.50362		108.50362		108.03672	108.03672			0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future			109.83761		109.83761		109.36517	109.36517			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 06/08/2020	Bond Future			97.49215		97.49215		97.64621	97.64621			0.00	0.00	0	15,257.0
I2046	On 05/11/2020	Bond Future			96.84099		96.84099		96.99742	96.99742			0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future			98.02543		98.02543		98.18419	98.18419			0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future			97.42199		97.42199		97.58284	97.58284			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 06/08/2020	Bond Future			98.89014		98.89014		98.87750	98.87750			0.00	0.00	0	15,749.0
I2050	On 05/11/2020	Bond Future			100.04087		100.04087		100.02884	100.02884			0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future			99.35432		99.35432		99.34251	99.34251			0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future			100.57573		100.57573		100.56397	100.56397			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 06/08/2020	Index Future			255.90400		255.90400		255.79300	255.79300			0.00	0.00	0	1,132.0
IGOV	On 05/11/2020	Index Future			258.90700		258.90700		258.80000	258.80000			0.00	0.00	0	47.0
IGOV	On 04/02/2021	Index Future			262.07000		262.07000		261.96500	261.96500			0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future			265.29000		265.29000		265.18400	265.18400			0.00	0.00	0	0.0
R186	On 06/08/2020	Bond Future			7.62326		115.75633		7.77633	114.93269		9.47	0.00	42,251,060.45	365	79,913.0
R186	On 06/08/2020	Bond Future	8.00	Call	3,050.84000		3.05084		2,563.44000	2.56344	3,050.840	9.63	0.67	0.00	0	900.0
R186	On 06/08/2020	Bond Future	9.00	Call	7,309.02000		7.30902		6,573.81000	6.57381	7,309.020	10.38	0.93	0.00	0	900.0
R186	On 05/11/2020	Bond Future			7.78283		117.07548		7.94428	116.24331		9.02	0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.00	Call	1,135.33000		1.13533		938.14000	0.93814	1,135.330	8.73	0.28	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.84	Call	2,891.73000		2.89173		2,497.62000	2.49762	2,891.730	8.96	0.53	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.00	Call	3,344.27000		3.34427		2,910.72000	2.91072	3,344.270	9.02	0.58	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	8.34	Call	4,435.42000		4.43542		3,922.38000	3.92238	4,435.420	9.22	0.67	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	597.80000		0.59780		751.67000	0.75167	597.800	9.79	0.15	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			7.94860		113.19594		8.11938	112.35419		8.69	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future			8.12999		114.56195		8.31109	113.71025		8.61	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

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/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 06/08/2020	Bond Future			307.46780		307.46780		307.44405	307.44405			0.00	0.00	0	2,549.0
R197	On 05/11/2020	Bond Future			311.04430		311.04430		311.02258	311.02258			0.00	0.00	0	0.0
R197	On 04/02/2021	Bond Future			306.91067		306.91067		306.88964	306.88964			0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			310.68376		310.68376		310.66291	310.66291			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 06/08/2020	Bond Future			214.08143		214.08143		214.95667	214.95667			0.00	0.00	0	7,669.0
R202	On 05/11/2020	Bond Future			216.57174		216.57174		217.45872	217.45872			0.00	0.00	0	0.0
R202	On 04/02/2021	Bond Future			215.00382		215.00382		215.90256	215.90256			0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			217.64676		217.64676		218.55683	218.55683			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 06/08/2020	Bond Future			5.24032		109.39369		5.31731	109.20553		2.91	0.00	5,797,865.57	53	26,870.0
R2023	On 05/11/2020	Bond Future			5.31124		106.73144		5.39692	106.54193		2.87	0.00	0.00	0	0.0
R2023	On 04/02/2021	Bond Future			5.37972		108.01178		5.47672	107.82038		2.48	0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			5.45154		105.40334		5.56279	105.20978		2.36	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 06/08/2020	Bond Future			8.90225		94.56387		9.02820	93.80309		14.45	0.00	273,289,584.30	2,890	108,319.0
R2030	On 06/08/2020	Bond Future	8.36	Call	967.10000		0.96710		805.51000	0.80551	967.100	13.87	0.29	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	8.50	Call	1,240.87000		1.24087		1,042.51000	1.04251	1,240.870	13.97	0.34	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	8.86	Call	2,175.70000		2.17570		1,870.34000	1.87034	2,175.700	14.33	0.49	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.05	Call	2,788.48000		2.78848		2,423.88000	2.42388	2,788.480	14.50	0.57	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	9.20	Call	3,330.95000		3.33095		2,920.36000	2.92036	3,330.950	14.67	0.63	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	9.42	Put	1,136.53000		1.13653		1,423.64000	1.42364	1,136.530	14.98	0.29	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.75	Call	5,676.55000		5.67655		5,122.10000	5.12210	5,676.550	15.52	0.80	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	9.95	Put	524.42000		0.52442		690.32000	0.69032	524.420	15.84	0.15	0.00	0	5,850.0
R2030	On 06/08/2020	Bond Future	10.00	Call	6,855.17000		6.85517		6,251.20000	6.25120	6,855.170	15.92	0.86	0.00	0	470.0
R2030	On 06/08/2020	Bond Future	10.21	Call	7,849.96000		7.84996		7,207.18000	7.20718	7,849.960	15.92	0.90	0.00	0	650.0
R2030	On 06/08/2020	Bond Future	10.70	Call	10,254.57000		10.25457		9,548.09000	9.54809	10,254.570	15.92	0.96	0.00	0	470.0
R2030	On 06/08/2020	Bond Future	10.87	Put	79.54000		0.07954		119.51000	0.11951	79.540	15.92	0.03	0.00	0	650.0
R2030	On 06/08/2020	Bond Future	11.47	Put	17.37000		0.01737		28.97000	0.02897	17.370	15.92	0.01	0.00	0	650.0
R2030	On 05/11/2020	Bond Future			9.06345		95.64268		9.19449	94.87391		13.99	0.00	0.00	0	0.0
R2030	On 05/11/2020	Bond Future	8.10	Call	1,253.13000		1.25313		1,088.74000	1.08874	1,253.130	13.30	0.26	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.34	Call	1,658.27000		1.65827		1,452.18000	1.45218	1,658.270	13.35	0.32	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	8.36	Call	1,697.40000		1.69740		1,487.57000	1.48757	1,697.400	13.36	0.32	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	8.53	Call	2,053.70000		2.05370		1,811.07000	1.81107	2,053.700	13.46	0.37	0.00	0	15,758.0
R2030	On 05/11/2020	Bond Future	8.73	Call	2,535.88000		2.53588		2,252.81000	2.25281	2,535.880	13.62	0.43	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.85	Call	2,853.49000		2.85349		2,545.68000	2.54568	2,853.490	13.71	0.46	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.86	Call	2,881.01000		2.88101		2,571.12000	2.57112	2,881.010	13.71	0.46	0.00	0	14,160.0

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R2030	On 05/11/2020	Bond Future	9.03	Call	3,367.90000	3.36790	3,022.76000	3.02276	3,367.900	13.84	0.51	0.00	0	15,758.0		
R2030	On 05/11/2020	Bond Future	9.04	Call	3,397.68000	3.39768	3,050.48000	3.05048	3,397.680	13.85	0.51	0.00	0	1,000.0		
R2030	On 05/11/2020	Bond Future	9.23	Call	3,987.93000	3.98793	3,601.67000	3.60167	3,987.930	13.98	0.56	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	9.61	Put	2,168.21000	2.16821	2,476.41000	2.47641	2,168.210	14.32	0.34	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	9.86	Put	1,749.84000	1.74984	2,014.32000	2.01432	1,749.840	14.63	0.29	0.00	0	14,160.0		
R2030	On 05/11/2020	Bond Future	10.06	Put	1,476.27000	1.47627	1,709.30000	1.70930	1,476.270	14.92	0.25	0.00	0	1,000.0		
R2030	On 05/11/2020	Bond Future	10.37	Put	1,103.76000	1.10376	1,291.83000	1.29183	1,103.760	15.19	0.20	0.00	0	15,758.0		
R2030	On 05/11/2020	Bond Future	10.47	Put	988.51000	0.98851	1,162.34000	1.16234	988.510	15.19	0.18	0.00	0	3,000.0		
R2030	On 04/02/2021	Bond Future			9.23217	92.78520		9.36885	92.00758	13.41	0.00	0.00	0	0.0		
R2030	On 04/02/2021	Bond Future	8.36	Call	1,932.10000	1.93210	1,713.10000	1.71310	1,932.100	12.75	0.32	0.00	0	800.0		
R2030	On 04/02/2021	Bond Future	8.37	Call	1,949.64000	1.94964	1,729.08000	1.72908	1,949.640	12.75	0.32	0.00	0	1,000.0		
R2030	On 04/02/2021	Bond Future	8.86	Call	3,013.04000	3.01304	2,709.22000	2.70922	3,013.040	12.97	0.44	0.00	0	800.0		
R2030	On 04/02/2021	Bond Future	9.12	Call	3,710.49000	3.71049	3,360.59000	3.36059	3,710.490	13.15	0.50	0.00	0	1,000.0		
R2030	On 04/02/2021	Bond Future	10.20	Put	2,042.64000	2.04264	2,297.08000	2.29708	2,042.640	14.11	0.29	0.00	0	1,800.0		
R2030	On 06/05/2021	Bond Future			9.41288	93.90528		9.55558	93.11843	13.42	0.00	0.00	0	0.0		
R2030	On 06/05/2021	Bond Future	9.15	Call	4,097.85000	4.09785	3,753.90000	3.75390	4,097.850	13.20	0.48	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	10.04	Put	3,399.79000	3.39979	3,718.28000	3.71828	3,399.790	13.87	0.37	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	10.74	Put	2,261.83000	2.26183	2,497.94000	2.49794	2,261.830	14.40	0.27	0.00	0	700.0		
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.0		
R2032	On 06/08/2020	Bond Future			9.72920	92.83206		9.85500	92.03310	16.38	0.00	649,824.42	7	94,664.0		
R2032	On 06/08/2020	Bond Future	8.79	Call	531.08000	0.53108	439.76000	0.43976	531.080	15.49	0.17	0.00	0	800.0		
R2032	On 06/08/2020	Bond Future	9.29	Call	1,346.65000	1.34665	1,143.27000	1.14327	1,346.650	15.80	0.34	0.00	0	800.0		
R2032	On 06/08/2020	Bond Future	9.91	Put	2,061.75000	2.06175	2,471.55000	2.47155	2,061.750	16.58	0.42	0.00	0	800.0		
R2032	On 05/11/2020	Bond Future			9.90761	89.74395		10.03832	88.93659	16.64	0.00	0.00	0	0.0		
R2032	On 05/11/2020	Bond Future	8.94	Call	1,459.89000	1.45989	1,279.49000	1.27949	1,459.890	15.69	0.27	0.00	0	1,000.0		
R2032	On 05/11/2020	Bond Future	9.11	Call	1,775.87000	1.77587	1,565.12000	1.56512	1,775.870	15.79	0.31	0.00	0	3,000.0		
R2032	On 05/11/2020	Bond Future	9.44	Call	2,538.13000	2.53813	2,262.76000	2.26276	2,538.130	16.11	0.40	0.00	0	1,000.0		
R2032	On 05/11/2020	Bond Future	9.61	Call	2,995.79000	2.99579	2,685.73000	2.68573	2,995.790	16.28	0.44	0.00	0	3,000.0		
R2032	On 05/11/2020	Bond Future	10.99	Put	1,664.36000	1.66436	1,907.39000	1.90739	1,664.360	18.08	0.25	0.00	0	3,000.0		
R2032	On 05/11/2020	Bond Future	11.08	Put	1,527.94000	1.52794	1,756.99000	1.75699	1,527.940	18.10	0.23	0.00	0	1,000.0		
R2032	On 04/02/2021	Bond Future			10.09114	90.82119		10.22714	90.00450	15.27	0.00	0.00	0	0.0		
R2032	On 04/02/2021	Bond Future	8.79	Call	1,507.57000	1.50757	1,333.93000	1.33393	1,507.570	14.45	0.25	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	9.29	Call	2,372.38000	2.37238	2,122.96000	2.12296	2,372.380	14.48	0.35	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	10.82	Put	2,808.86000	2.80886	3,117.54000	3.11754	2,808.860	15.89	0.33	0.00	0	800.0		
R2032	On 06/05/2021	Bond Future			10.28322	87.76985		10.42487	86.94344	16.04	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		
R2035	On 06/08/2020	Bond Future			10.42449	92.49537		10.51427	91.89017	17.79	0.00	0.00	0	102,320.0		
R2035	On 06/08/2020	Bond Future	8.75	Call	97.84000	0.09784	87.43000	0.08743	97.840	16.52	0.04	0.00	0	3,000.0		
R2035	On 06/08/2020	Bond Future	9.00	Call	188.75000	0.18875	168.17000	0.16817	188.750	16.52	0.07	0.00	0	24,761.0		
R2035	On 06/08/2020	Bond Future	9.09	Call	235.30000	0.23530	209.55000	0.20955	235.300	16.52	0.08	0.00	0	500.0		
R2035	On 06/08/2020	Bond Future	9.67	Call	806.93000	0.80693	720.77000	0.72077	806.930	16.53	0.22	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
R2035	On 06/08/2020	Bond Future	10.45	Put	2,691.80000		2.69180	3,051.88000	3.05188	2,691.800	17.72	0.48	0.00	0	500.0	
R2035	On 05/11/2020	Bond Future			10.61222		89.07333	10.70542	88.46193		18.21	0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future			10.80928		90.14217	10.90626	89.52379		16.67	0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	7,425.17000		7.42517	7,839.61000	7.83961	7,425.170	16.08	0.62	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	4,029.30000		4.02930	4,316.40000	4.31640	4,029.300	17.09	0.41	0.00	0	650.0	
R2035	On 06/05/2021	Bond Future			11.00718		86.75070	11.10807	86.12493		17.57	0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	3,645.50000		3.64550	3,426.01000	3.42601	3,645.500	16.93	0.40	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	4,974.29000		4.97429	5,264.54000	5.26454	4,974.290	17.86	0.41	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	3,515.72000		3.51572	3,741.40000	3.74140	3,515.720	18.80	0.31	0.00	0	793.0	
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 06/08/2020	Bond Future			10.71811		83.28376	10.79254	82.79078		20.12	0.00	15,990,481.92	192	87,777.0	
R2037	On 05/11/2020	Bond Future			10.90174		84.23418	10.97892	83.73620		19.58	0.00	0.00	0	0.0	
R2037	On 04/02/2021	Bond Future			11.09413		80.98970	11.17436	80.48612		18.86	0.00	0.00	0	0.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	1,529.58000		1.52958	1,435.12000	1.43512	1,529.580	17.75	0.24	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	7,811.07000		7.81107	8,156.86000	8.15686	7,811.070	18.16	0.62	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	3,239.57000		3.23957	3,068.64000	3.06864	3,239.570	18.32	0.40	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	5,845.63000		5.84563	6,140.61000	6.14061	5,845.630	18.71	0.52	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	3,147.33000		3.14733	3,344.02000	3.34402	3,147.330	20.22	0.33	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	8,274.00000		8.27400	7,961.55000	7.96155	8,274.000	20.35	0.69	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	757.22000		0.75722	828.98000	0.82898	757.220	20.41	0.11	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			11.29553		81.96773	11.37898	81.45823		18.90	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 06/08/2020	Bond Future			10.94371		84.75702	11.04915	84.02587		20.50	0.00	5,170,178.22	61	50,943.0	
R2040	On 06/08/2020	Bond Future	9.57	Call	229.36000		0.22936	197.42000	0.19742	229.360	18.84	0.08	0.00	0	800.0	
R2040	On 06/08/2020	Bond Future	10.07	Call	684.61000		0.68461	593.64000	0.59364	684.610	18.85	0.19	0.00	0	800.0	
R2040	On 06/08/2020	Bond Future	10.79	Put	3,487.40000		3.48740	3,961.52000	3.96152	3,487.400	20.14	0.54	0.00	0	800.0	
R2040	On 06/08/2020	Bond Future	10.85	Put	3,261.91000		3.26191	3,719.93000	3.71993	3,261.910	20.24	0.52	0.00	0	12,538.0	
R2040	On 06/08/2020	Bond Future	11.26	Put	2,017.64000		2.01764	2,366.26000	2.36626	2,017.640	20.97	0.37	0.00	0	517.0	
R2040	On 05/11/2020	Bond Future			11.12831		85.72431	11.23778	84.98545		20.00	0.00	0.00	0	0.0	
R2040	On 05/11/2020	Bond Future	9.50	Call	741.61000		0.74161	660.30000	0.66030	741.610	18.46	0.15	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	9.73	Call	1,005.29000		1.00529	898.87000	0.89887	1,005.290	18.46	0.19	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	10.00	Call	1,396.70000		1.39670	1,255.23000	1.25523	1,396.700	18.46	0.24	0.00	0	2,230.0	
R2040	On 05/11/2020	Bond Future	10.23	Call	1,883.77000		1.88377	1,705.27000	1.70527	1,883.770	18.86	0.30	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	11.00	Call	4,079.45000		4.07945	3,765.49000	3.76549	4,079.450	20.00	0.50	0.00	0	2,230.0	
R2040	On 05/11/2020	Bond Future	11.50	Put	3,457.31000		3.45731	3,796.47000	3.79647	3,457.310	20.76	0.39	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	11.70	Put	3,007.26000		3.00726	3,315.28000	3.31528	3,007.260	21.18	0.35	0.00	0	2,000.0	
R2040	On 04/02/2021	Bond Future			11.32184		82.24755	11.43578	81.50010		19.26	0.00	0.00	0	0.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	1,023.88000		1.02388	921.28000	0.92128	1,023.880	18.03	0.17	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	1,116.83000		1.11683	1,006.26000	1.00626	1,116.830	18.03	0.18	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	1,842.35000		1.84235	1,673.77000	1.67377	1,842.350	18.03	0.27	0.00	0	800.0	

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	10.24	Call	2,149.88000	2.14988	1,958.61000	1.95861	2,149.880	18.03	0.30	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	11.57	Put	4,485.58000	4.48558	4,838.74000	4.83874	4,485.580	19.64	0.42	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	11.74	Put	4,050.31000	4.05031	4,379.58000	4.37958	4,050.310	19.90	0.39	0.00	0	800.0		
R2040	On 06/05/2021	Bond Future			11.52399	83.24076	11.64262	82.48447		19.29	0.00	0.00	0	0.0		
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2044	On 06/08/2020	Bond Future			11.01383	81.38423	11.10892	80.72318		21.50	0.00	0.00	0	79,422.0		
R2044	On 06/08/2020	Bond Future	9.01	Call	38.55000	0.03855	34.34000	0.03434	38.550	19.76	0.02	0.00	0	140.0		
R2044	On 06/08/2020	Bond Future	9.36	Call	110.21000	0.11021	97.48000	0.09748	110.210	19.76	0.04	0.00	0	602.0		
R2044	On 06/08/2020	Bond Future	9.66	Call	241.13000	0.24113	212.86000	0.21286	241.130	19.76	0.08	0.00	0	140.0		
R2044	On 06/08/2020	Bond Future	9.98	Call	498.43000	0.49843	440.50000	0.44050	498.430	19.76	0.15	0.00	0	602.0		
R2044	On 06/08/2020	Bond Future	10.93	Put	3,265.23000	3.26523	3,681.83000	3.68183	3,265.230	21.37	0.51	0.00	0	140.0		
R2044	On 06/08/2020	Bond Future	11.09	Put	2,723.24000	2.72324	3,101.26000	3.10126	2,723.240	21.67	0.45	0.00	0	602.0		
R2044	On 05/11/2020	Bond Future			11.19251	82.31306	11.29125	81.64513		20.95	0.00	0.00	0	0.0		
R2044	On 05/11/2020	Bond Future	8.87	Call	247.88000	0.24788	221.88000	0.22188	247.880	19.31	0.06	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	9.29	Call	493.47000	0.49347	444.06000	0.44406	493.470	19.31	0.10	0.00	0	568.0		
R2044	On 05/11/2020	Bond Future	9.34	Call	532.35000	0.53235	479.38000	0.47938	532.350	19.31	0.11	0.00	0	525.0		
R2044	On 05/11/2020	Bond Future	9.72	Call	910.54000	0.91054	824.46000	0.82446	910.540	19.31	0.17	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	9.97	Call	1,250.18000	1.25018	1,136.34000	1.13634	1,250.180	19.31	0.22	0.00	0	568.0		
R2044	On 05/11/2020	Bond Future	10.02	Call	1,327.71000	1.32771	1,207.76000	1.20776	1,327.710	19.31	0.23	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	10.04	Call	1,359.65000	1.35965	1,237.20000	1.23720	1,359.650	19.31	0.24	0.00	0	525.0		
R2044	On 05/11/2020	Bond Future	11.06	Put	4,951.37000	4.95137	5,338.77000	5.33877	4,951.370	20.71	0.51	0.00	0	525.0		
R2044	On 05/11/2020	Bond Future	11.17	Put	4,567.71000	4.56771	4,937.36000	4.93736	4,567.710	20.85	0.48	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	11.38	Put	3,908.38000	3.90838	4,244.80000	4.24480	3,908.380	21.12	0.43	0.00	0	568.0		
R2044	On 05/11/2020	Bond Future	11.43	Put	3,764.60000	3.76460	4,093.26000	4.09326	3,764.600	21.19	0.42	0.00	0	1,815.0		
R2044	On 04/02/2021	Bond Future			11.37971	78.92046	11.48251	78.24481		20.16	0.00	0.00	0	0.0		
R2044	On 04/02/2021	Bond Future	9.66	Call	1,150.79000	1.15079	1,049.77000	1.04977	1,150.790	18.87	0.18	0.00	0	405.0		
R2044	On 04/02/2021	Bond Future	10.29	Put	9,972.61000	9.97261	10,477.49000	10,477.49	9,972.610	18.93	0.70	0.00	0	405.0		
R2044	On 04/02/2021	Bond Future	10.84	Put	7,288.69000	7.28869	7,717.27000	7.71727	7,288.690	19.68	0.58	0.00	0	405.0		
R2044	On 06/05/2021	Bond Future			11.57492	79.87355	11.68199	79.18991		20.18	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 06/08/2020	Bond Future			10.96044	84.81367	11.06568	84.06447		20.91	0.00	0.00	0	83,458.0		
R2048	On 06/08/2020	Bond Future	9.00	Call	38.78000	0.03878	33.43000	0.03343	38.780	19.22	0.02	0.00	0	3,000.0		
R2048	On 06/08/2020	Bond Future	9.25	Call	85.49000	0.08549	73.49000	0.07349	85.490	19.22	0.03	0.00	0	20,640.0		
R2048	On 06/08/2020	Bond Future	10.35	Call	1,144.62000	1.14462	1,000.32000	1.00032	1,144.620	19.49	0.28	0.00	0	640.0		
R2048	On 06/08/2020	Bond Future	10.85	Call	2,600.76000	2.60076	2,325.30000	2.32530	2,600.760	20.65	0.47	0.00	0	640.0		
R2048	On 06/08/2020	Bond Future	11.10	Call	3,536.96000	3.53696	3,192.08000	3.19208	3,536.960	21.09	0.57	0.00	0	470.0		
R2048	On 06/08/2020	Bond Future	11.80	Call	6,762.38000	6.76238	6,250.01000	6.25001	6,762.380	22.80	0.78	0.00	0	470.0		
R2048	On 06/08/2020	Bond Future	12.25	Call	8,993.95000	8.99395	8,399.07000	8.39907	8,993.950	23.31	0.86	0.00	0	814.0		
R2048	On 06/08/2020	Bond Future	12.75	Call	11,498.27000	11.49827	10,834.35000	10.83435	11,498.270	23.31	0.93	0.00	0	814.0		
R2048	On 05/11/2020	Bond Future			11.13690	81.36713	11.24631	80.61005		21.42	0.00	0.00	0	0.0		
R2048	On 05/11/2020	Bond Future	10.00	Call	1,364.87000	1.36487	1,223.69000	1.22369	1,364.870	19.72	0.24	0.00	0	800.0		

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
R2048	On 05/11/2020	Bond Future	11.00	Call	4,116.75000		4.11675	3,795.21000	3.79521	4,116.750		21.42	0.49	0.00	0	800.0
R2048	On 04/02/2021	Bond Future			11.32178		82.34363	11.43580	81.57779			19.43	0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			11.50646		78.92127	11.62523	78.14624			20.47	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 06/08/2020	Bond Future			3.34124		104.58637	3.27323	104.62960			0.39	0.00	0.00	0	23,391.0
R208	On 05/11/2020	Bond Future			2.50084		102.38587	2.38726	102.43039			0.21	0.00	0.00	0	0.0
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 06/08/2020	Bond Future			10.38993		70.60508	10.48954	70.02907			21.70	0.00	0.00	0	63,732.0
R209	On 05/11/2020	Bond Future			10.55728		68.26878	10.66037	67.68670			21.95	0.00	0.00	0	0.0
R209	On 04/02/2021	Bond Future			10.72840		69.08820	10.83520	68.49944			20.20	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			10.90576		66.78006	11.01651	66.18425			21.18	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 06/08/2020	Bond Future			186.95001		186.95001	186.92930	186.92930				0.00	0.00	0	1,929.0
R210	On 05/11/2020	Bond Future			186.41817		186.41817	186.39860	186.39860				0.00	0.00	0	0.0
R210	On 04/02/2021	Bond Future			188.69806		188.69806	188.67888	188.67888				0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			188.27604		188.27604	188.25681	188.25681				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 06/08/2020	Bond Future			166.07527		166.07527	166.06401	166.06401				0.00	0.00	0	6,744.0
R212	On 05/11/2020	Bond Future			168.00809		168.00809	167.99793	167.99793				0.00	0.00	0	0.0
R212	On 04/02/2021	Bond Future			167.74157		167.74157	167.73186	167.73186				0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			169.80359		169.80359	169.79400	169.79400				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 06/08/2020	Bond Future			9.35964		87.52570	9.49037	86.75700			16.14	0.00	0.00	0	14,229.0
R213	On 05/11/2020	Bond Future			9.52747		84.99261	9.66322	84.21574			16.27	0.00	0.00	0	0.0
R213	On 04/02/2021	Bond Future			9.70337		86.01233	9.84464	85.22646			14.97	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			9.88125		83.51713	10.02824	82.72189			15.63	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

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
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 06/08/2020	Bond Future	10.77950	67.79696		10.88951	67.15926		23.36	0.00	0.00	0	21,544.0
R214	On 05/11/2020	Bond Future	10.94811	65.29123		11.06208	64.64683		23.71	0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future	11.12405	66.07471		11.24238	65.42283		21.78	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	11.29955	63.59147		11.42234	62.93183		22.91	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
Total for Derivatives :											421,447,654.88	3,579	1 202 228.0
Grand Total:											421,447,654.88	3,579	1 202 228.0