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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/06/2020

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	90.84000	90.84000			90.87000	90.87000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	737.91300	737.91300			741.44600	741.44600			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	746.12200	746.12200			749.69900	749.69900			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	754.90300	754.90300			758.52500	758.52500			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	764.04700	764.04700			767.71500	767.71500			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	830.29700	830.29700			833.36800	833.36800			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	839.53400	839.53400			842.64400	842.64400			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	849.41500	849.41500			852.56400	852.56400			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	859.70400	859.70400			862.89300	862.89300			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	725.06800	725.06800			726.44000	726.44000			0.00	0.00	0	212.0
ALBI	On 05/11/2020	Index Future	733.13500	733.13500			734.52600	734.52600			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	741.76300	741.76300			743.17400	743.17400			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	750.74800		750.74800		752.17800	752.17800			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	11.40904		76.79426		11.38595	76.91928			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future	11.64398		73.86519		11.61985	73.99204			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	11.88850		74.73586		11.86327	74.86453			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.13464		71.86487		12.10831	71.99522			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	11.88239		76.36111		11.88494	76.34580			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future	12.11027		72.94408		12.11287	72.92896			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	12.34013		73.80468		12.34278	73.78975			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	12.58053		70.44145		12.58328	70.42646			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	716.87300		716.87300		718.25100	718.25100			0.00	0.00	0	1,033.0
GOVI	On 05/11/2020	GOVI	724.84700		724.84700		726.24500	726.24500			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI	733.37900		733.37900		734.79500	734.79500			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	742.26200		742.26200		743.69800	743.69800			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future	138.30340		138.30340		138.28888	138.28888			0.00	0.00	0	4,976.0
I2025	On 05/11/2020	Bond Future	139.86065		139.86065		139.84676	139.84676			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	140.01750		140.01750		140.00394	140.00394			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	141.74727		141.74727		141.73387	141.73387			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	100.17108		100.17108		100.08061	100.08061			0.00	0.00	0	4,982.0
I2029	On 05/11/2020	Bond Future	100.16256		100.16256		100.07161	100.07161			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future	101.36594		101.36594		101.27426	101.27426			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	101.46708		101.46708		101.37457	101.37457			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			96.86993		96.86993		96.85820	96.85820			0.00	0.00	0	12,178.0
I2033	On 05/11/2020	Bond Future			96.74927		96.74927		96.73800	96.73800			0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future			97.91151		97.91151		97.90048	97.90048			0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future			97.89237		97.89237		97.88138	97.88138			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			107.39844		107.39844		107.68025	107.68025			0.00	0.00	0	10,496.0
I2038	On 05/11/2020	Bond Future			108.60778		108.60778		108.89354	108.89354			0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future			108.19900		108.19900		108.48854	108.48854			0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future			109.53605		109.53605		109.82935	109.82935			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			97.62980		97.62980		97.86721	97.86721			0.00	19,525,960.00	200	15,707.0
I2046	On 05/11/2020	Bond Future			96.94361		96.94361		97.18427	97.18427			0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future			98.10850		98.10850		98.35241	98.35241			0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future			97.51222		97.51222		97.75944	97.75944			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			98.20733		98.20733		98.56315	98.56315			0.00	14,731,099.50	150	16,399.0
I2050	On 05/11/2020	Bond Future			99.31284		99.31284		99.67339	99.67339			0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future			98.59644		98.59644		98.96164	98.96164			0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future			99.81476		99.81476		100.18462	100.18462			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			255.85300		255.85300		255.98000	255.98000			0.00	0.00	0	1,132.0
IGOV	On 05/11/2020	Index Future			258.76200		258.76200		258.89200	258.89200			0.00	0.00	0	47.0
IGOV	On 04/02/2021	Index Future			261.86900		261.86900		262.00200	262.00200			0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future			265.10300		265.10300		265.23800	265.23800			0.00	0.00	0	0.0
R186	On 06/08/2020	Bond Future			7.43823		116.76209		7.33111	117.34948		9.01	0.00	34,328,054.46	294	79,203.0
R186	On 06/08/2020	Bond Future	8.00	Call	3,693.18000		3.69318		4,158.67000	4.15867	3,693.180	9.39	0.76	0.00	0	900.0
R186	On 06/08/2020	Bond Future	9.00	Call	8,222.36000		8.22236		8,793.09000	8.79309	8,222.360	9.88	0.96	0.00	0	900.0
R186	On 05/11/2020	Bond Future			7.59597		118.04839		7.48276	118.64298		8.61	0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.00	Call	1,326.74000		1.32674		1,537.04000	1.53704	1,326.740	8.43	0.32	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.84	Call	3,357.52000		3.35752		3,724.54000	3.72454	3,357.520	8.80	0.59	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.00	Call	3,873.99000		3.87399		4,267.64000	4.26764	3,873.990	8.91	0.63	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	8.34	Call	5,081.61000		5.08161		5,524.65000	5.52465	5,081.610	9.20	0.72	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	385.33000		0.38533		328.99000	0.32899	385.330	9.34	0.11	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			7.75585		114.15569		7.63600	114.75770		8.06	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future			7.92398		115.54096		7.79686	116.15052		7.98	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			307.41799		307.41799		307.34472	307.34472			0.00	0.00	0	2,549.0
R197	On 05/11/2020	Bond Future			310.87833		310.87833		310.80606	310.80606			0.00	0.00	0	0.0
R197	On 04/02/2021	Bond Future			306.67709		306.67709		306.60501	306.60501			0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			310.46686		310.46686		310.39455	310.39455			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			214.64801		214.64801		214.50901	214.50901			0.00	0.00	0	7,794.0
R202	On 05/11/2020	Bond Future			217.06413		217.06413		216.92474	216.92474			0.00	0.00	0	0.0
R202	On 04/02/2021	Bond Future			215.45649		215.45649		215.31615	215.31615			0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			218.11838		218.11838		217.97685	217.97685			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			5.13526		109.65114		5.09329	109.75420		2.98	0.00	16,338,019.86	149	26,721.0
R2023	On 05/11/2020	Bond Future			5.21211		106.95123		5.16492	107.05607		2.96	0.00	0.00	0	0.0
R2023	On 04/02/2021	Bond Future			5.27891		108.21118		5.22518	108.31766		2.50	0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			5.33175		105.61229		5.26995	105.72030		2.37	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			8.81086		95.12095		8.76135	95.42454		14.12	0.00	0.00	0	106,878.0
R2030	On 06/08/2020	Bond Future	8.36	Call	1,072.47000		1,072.47		1,186.85000	1,186.85	1,072.470	13.74	0.32	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	8.50	Call	1,381.82000		1,381.82		1,515.67000	1,515.67	1,381.820	13.90	0.38	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	8.86	Call	2,393.44000		2,393.44		2,576.15000	2,576.15	2,393.440	14.23	0.53	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.05	Call	3,059.15000		3,059.15		3,265.22000	3,265.22	3,059.150	14.46	0.61	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	9.20	Put	1,303.11000		1,303.11		1,221.99000	1,221.99	1,303.110	14.68	0.33	0.00	0	2,500.0
R2030	On 06/08/2020	Bond Future	9.20	Call	3,645.84000		3,645.84		3,868.31000	3,868.31	3,645.840	14.68	0.67	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	9.42	Put	945.98000		945.98		885.31000	885.31	945.980	15.04	0.26	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.75	Call	6,097.70000		6,097.70		6,363.60000	6,363.60	6,097.700	15.56	0.83	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	9.95	Put	390.29000		390.29		363.52000	363.52	390.290	15.56	0.12	0.00	0	5,850.0
R2030	On 06/08/2020	Bond Future	10.00	Call	7,279.48000		7,279.48		7,558.62000	7,558.62	7,279.480	15.56	0.89	0.00	0	470.0
R2030	On 06/08/2020	Bond Future	10.21	Call	8,308.21000		8,308.21		8,595.43000	8,595.43	8,308.210	15.56	0.92	0.00	0	650.0
R2030	On 06/08/2020	Bond Future	10.70	Call	10,767.92000		10,767.92		11,065.91000	11,065.91	10,767.920	15.56	0.97	0.00	0	470.0
R2030	On 06/08/2020	Bond Future	10.87	Put	47.94000		47.94		44.25000	44.25	47.940	15.56	0.02	0.00	0	650.0
R2030	On 06/08/2020	Bond Future	11.47	Put	8.91000		8.91		8.21000	8.21	8.910	15.56	0.00	0.00	0	650.0
R2030	On 05/11/2020	Bond Future			8.97442		96.16973		8.92277	96.47726		13.67	0.00	0.00	0	0.0
R2030	On 05/11/2020	Bond Future	8.10	Call	1,309.92000		1,309.92		1,404.99000	1,404.99	1,309.920	13.02	0.27	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.34	Call	1,764.47000		1,764.47		1,880.47000	1,880.47	1,764.470	13.18	0.34	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	8.36	Call	1,806.92000		1,806.92		1,924.70000	1,924.70	1,806.920	13.20	0.34	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	8.53	Call	2,192.66000		2,192.66		2,325.77000	2,325.77	2,192.660	13.33	0.39	0.00	0	15,758.0
R2030	On 05/11/2020	Bond Future	8.73	Call	2,702.05000		2,702.05		2,853.13000	2,853.13	2,702.050	13.49	0.45	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.85	Call	3,034.62000		3,034.62		3,196.30000	3,196.30	3,034.620	13.57	0.48	0.00	0	3,000.0

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R2030	On 05/11/2020	Bond Future	8.86	Call	3,063.31000	3.06331		3,225.87000	3.22587	3,063.310	13.58	0.49	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.03	Call	3,572.97000	3.57297		3,750.12000	3.75012	3,572.970	13.69	0.53	0.00	0	15,758.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	3,604.46000	3.60446		3,782.45000	3.78245	3,604.460	13.70	0.54	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	4,228.03000	4.22803		4,421.56000	4.42156	4,228.030	13.85	0.59	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	1,959.92000	1.95992		1,873.46000	1.87346	1,959.920	14.31	0.32	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	1,577.38000	1.57738		1,506.10000	1.50610	1,577.380	14.65	0.27	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	1,308.38000	1.30838		1,247.86000	1.24786	1,308.380	14.85	0.23	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	923.44000	0.92344		878.10000	0.87810	923.440	14.85	0.18	0.00	0	15,758.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	821.08000	0.82108		780.02000	0.78002	821.080	14.85	0.16	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.14286	93.29794		9.08891	93.60946		12.85	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,942.38000	1.94238		2,054.71000	2.05471	1,942.380	12.26	0.33	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,962.29000	1.96229		2,075.38000	2.07538	1,962.290	12.26	0.33	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	3,104.36000	3.10436		3,255.30000	3.25530	3,104.360	12.60	0.45	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	3,828.63000	3.82863		3,999.14000	3.99914	3,828.630	12.77	0.52	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	1,813.04000	1.81304		1,738.80000	1.73880	1,813.040	13.85	0.27	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.31847	94.43070		9.26211	94.74622		12.83	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	1,664.29000	1.66429		1,754.35000	1.75435	1,664.290	12.18	0.26	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	4,922.80000	4.92280		4,775.42000	4.77542	4,922.800	12.81	0.49	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	3,291.04000	3.29104		3,183.52000	3.18352	3,291.040	13.39	0.37	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			9.71970	92.89279		9.65496	93.30817		16.26	0.00	0.00	0	92,900.0	
R2032	On 06/08/2020	Bond Future	8.79	Call	492.78000	0.49278		576.18000	0.57618	492.780	15.35	0.16	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.29	Call	1,296.86000	1.29686		1,459.46000	1.45946	1,296.860	15.67	0.34	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.91	Put	1,959.96000	1.95996		1,813.84000	1.81384	1,959.960	16.46	0.41	0.00	0	800.0	
R2032	On 05/11/2020	Bond Future			9.90328	89.77087		9.83588	90.19132		16.53	0.00	0.00	0	0.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	1,408.95000	1.40895		1,534.86000	1.53486	1,408.950	15.54	0.27	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	1,723.65000	1.72365		1,868.19000	1.86819	1,723.650	15.65	0.31	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	2,486.04000	2.48604		2,668.80000	2.66880	2,486.040	15.99	0.40	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	2,943.76000	2.94376		3,146.18000	3.14618	2,943.760	16.16	0.44	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	1,601.91000	1.60191		1,512.47000	1.51247	1,601.910	17.95	0.24	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	1,467.69000	1.46769		1,384.40000	1.38440	1,467.690	17.97	0.23	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			10.08983	90.82911		10.01961	91.25493		14.97	0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	1,416.41000	1.41641		1,528.80000	1.52880	1,416.410	14.14	0.24	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	2,324.21000	2.32421		2,482.65000	2.48265	2,324.210	14.39	0.35	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	2,790.29000	2.79029		2,660.28000	2.66028	2,790.290	15.93	0.33	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.28082	87.78395		10.20766	88.21511		15.67	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			10.34772	93.01774		10.32418	93.17882		18.04	0.00	0.00	0	100,924.0	
R2035	On 06/08/2020	Bond Future	8.75	Call	115.06000	0.11506		127.47000	0.12747	115.060	16.78	0.04	0.00	0	3,000.0	
R2035	On 06/08/2020	Bond Future	9.00	Call	219.78000	0.21978		240.31000	0.24031	219.780	16.78	0.08	0.00	0	24,761.0	
R2035	On 06/08/2020	Bond Future	9.09	Call	273.00000	0.27300		297.16000	0.29716	273.000	16.78	0.09	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	9.67	Call	913.13000	0.91313	969.79000	0.96979	913.130	16.79	0.25	0.00	0	500.0
R2035	On	06/08/2020	Bond Future	10.45	Put	2,426.17000	2.42617	2,376.85000	2.37685	2,426.170	17.97	0.45	0.00	0	500.0
R2035	On	05/11/2020	Bond Future			10.53760	89.56742	10.51305	89.73088		18.47	0.00	0.00	0	0.0
R2035	On	04/02/2021	Bond Future			10.73458	90.62295	10.70898	90.78862		16.79	0.00	0.00	0	0.0
R2035	On	04/02/2021	Bond Future	10.14	Put	7,138.53000	7.13853	7,048.87000	7.04887	7,138.530	16.20	0.60	0.00	0	650.0
R2035	On	04/02/2021	Bond Future	11.14	Put	3,841.82000	3.84182	3,787.28000	3.78728	3,841.820	17.21	0.39	0.00	0	650.0
R2035	On	06/05/2021	Bond Future			10.92850	87.24344	10.90184	87.41135		17.65	0.00	0.00	0	0.0
R2035	On	06/05/2021	Bond Future	10.24	Call	3,845.94000	3.84594	3,923.52000	3.92352	3,845.940	17.01	0.41	0.00	0	793.0
R2035	On	06/05/2021	Bond Future	11.32	Put	4,774.32000	4.77432	4,715.85000	4.71585	4,774.320	17.94	0.40	0.00	0	793.0
R2035	On	06/05/2021	Bond Future	12.02	Put	3,362.75000	3.36275	3,320.41000	3.32041	3,362.750	18.88	0.30	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			10.62547	83.90364	10.62256	83.92323		20.38	0.00	0.00	0	87,059.0
R2037	On	05/11/2020	Bond Future			10.81048	84.82900	10.80738	84.84932		19.84	0.00	0.00	0	0.0
R2037	On	04/02/2021	Bond Future			11.00206	81.57353	10.99879	81.59439		18.95	0.00	0.00	0	0.0
R2037	On	04/02/2021	Bond Future	9.65	Call	1,668.08000	1.66808	1,681.10000	1.68110	1,668.080	17.84	0.25	0.00	0	72.0
R2037	On	04/02/2021	Bond Future	10.35	Put	7,446.26000	7.44626	7,443.18000	7.44318	7,446.260	18.25	0.61	0.00	0	72.0
R2037	On	04/02/2021	Bond Future	10.48	Call	3,474.64000	3.47464	3,493.25000	3.49325	3,474.640	18.41	0.42	0.00	0	240.0
R2037	On	04/02/2021	Bond Future	10.85	Put	5,543.41000	5.54341	5,543.21000	5.54321	5,543.410	18.81	0.50	0.00	0	72.0
R2037	On	04/02/2021	Bond Future	11.90	Put	2,954.19000	2.95419	2,957.49000	2.95749	2,954.190	20.31	0.31	0.00	0	240.0
R2037	On	04/02/2021	Bond Future	11.97	Call	8,670.69000	8.67069	8,694.98000	8.69498	8,670.690	20.44	0.70	0.00	0	300.0
R2037	On	04/02/2021	Bond Future	13.73	Put	692.67000	0.69267	695.48000	0.69548	692.670	20.50	0.10	0.00	0	300.0
R2037	On	06/05/2021	Bond Future			11.19882	82.56444	11.19539	82.58573		18.94	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			10.80465	85.73714	10.80687	85.72135		20.93	0.00	7,373,394.04	86	50,962.0
R2040	On	06/08/2020	Bond Future	9.57	Call	315.92000	0.31592	323.93000	0.32393	315.920	19.28	0.10	0.00	0	800.0
R2040	On	06/08/2020	Bond Future	10.07	Call	890.00000	0.89000	902.91000	0.90291	890.000	19.29	0.23	0.00	0	800.0
R2040	On	06/08/2020	Bond Future	10.79	Put	2,976.13000	2.97613	3,006.94000	3.00694	2,976.130	20.57	0.49	0.00	0	800.0
R2040	On	06/08/2020	Bond Future	10.85	Put	2,773.13000	2.77313	2,803.62000	2.80362	2,773.130	20.67	0.47	0.00	0	12,538.0
R2040	On	06/08/2020	Bond Future	11.26	Put	1,671.42000	1.67142	1,698.10000	1.69810	1,671.420	21.40	0.32	0.00	0	517.0
R2040	On	05/11/2020	Bond Future			10.98861	86.68280	10.99084	86.66736		20.42	0.00	0.00	0	0.0
R2040	On	05/11/2020	Bond Future	9.50	Call	923.78000	0.92378	929.90000	0.92990	923.780	18.86	0.17	0.00	0	2,000.0
R2040	On	05/11/2020	Bond Future	9.73	Call	1,232.85000	1.23285	1,239.60000	1.23960	1,232.850	18.86	0.22	0.00	0	2,000.0
R2040	On	05/11/2020	Bond Future	10.00	Call	1,683.84000	1.68384	1,691.08000	1.69108	1,683.840	18.86	0.27	0.00	0	2,230.0
R2040	On	05/11/2020	Bond Future	10.23	Call	2,229.76000	2.22976	2,237.39000	2.23739	2,229.760	19.26	0.33	0.00	0	2,000.0
R2040	On	05/11/2020	Bond Future	11.00	Call	4,620.91000	4.62091	4,627.57000	4.62757	4,620.910	20.42	0.53	0.00	0	2,230.0
R2040	On	05/11/2020	Bond Future	11.50	Put	3,147.69000	3.14769	3,167.69000	3.16769	3,147.690	21.19	0.36	0.00	0	2,000.0
R2040	On	05/11/2020	Bond Future	11.70	Put	2,731.48000	2.73148	2,750.53000	2.75053	2,731.480	21.60	0.32	0.00	0	2,000.0
R2040	On	04/02/2021	Bond Future			11.17922	83.19887	11.18150	83.18353		19.61	0.00	0.00	0	0.0
R2040	On	04/02/2021	Bond Future	9.49	Call	1,237.57000	1.23757	1,241.60000	1.24160	1,237.570	18.38	0.19	0.00	0	500.0
R2040	On	04/02/2021	Bond Future	9.57	Call	1,344.29000	1.34429	1,348.40000	1.34840	1,344.290	18.38	0.20	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	10.07	Call	2,164.39000	2.16439	2,168.68000	2.16868	2,164.390	18.38	0.30	0.00	0	800.0		
R2040	On 04/02/2021	Bond Future	10.24	Call	2,506.66000	2.50666	2,510.85000	2.51085	2,506.660	18.38	0.33	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	11.57	Put	4,160.01000	4.16001	4,176.71000	4.17671	4,160.010	19.99	0.39	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	11.74	Put	3,752.38000	3.75238	3,768.49000	3.76849	3,752.380	20.25	0.36	0.00	0	800.0		
R2040	On 06/05/2021	Bond Future			11.37461	84.20961	11.37694	84.19436		19.58	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			10.86477	82.43926	10.87720	82.35039		21.97	0.00	45,671,350.04	554	78,934.0		
R2044	On 06/08/2020	Bond Future	9.01	Call	59.39000	0.05939	60.34000	0.06034	59.390	20.23	0.02	0.00	0	140.0		
R2044	On 06/08/2020	Bond Future	9.36	Call	161.44000	0.16144	162.64000	0.16264	161.440	20.23	0.06	0.00	0	602.0		
R2044	On 06/08/2020	Bond Future	9.66	Call	339.20000	0.33920	339.81000	0.33981	339.200	20.23	0.11	0.00	0	140.0		
R2044	On 06/08/2020	Bond Future	9.98	Call	673.36000	0.67336	671.57000	0.67157	673.360	20.23	0.18	0.00	0	602.0		
R2044	On 06/08/2020	Bond Future	10.93	Put	2,748.76000	2.74876	2,813.06000	2.81306	2,748.760	21.84	0.46	0.00	0	140.0		
R2044	On 06/08/2020	Bond Future	11.09	Put	2,268.26000	2.26826	2,327.05000	2.32705	2,268.260	22.14	0.40	0.00	0	602.0		
R2044	On 05/11/2020	Bond Future			11.04218	83.34856	11.05503	83.25915		21.41	0.00	0.00	0	0.0		
R2044	On 05/11/2020	Bond Future	8.87	Call	333.20000	0.33320	331.47000	0.33147	333.200	19.75	0.07	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	9.29	Call	639.41000	0.63941	635.30000	0.63530	639.410	19.75	0.13	0.00	0	568.0		
R2044	On 05/11/2020	Bond Future	9.34	Call	686.97000	0.68697	682.47000	0.68247	686.970	19.75	0.13	0.00	0	525.0		
R2044	On 05/11/2020	Bond Future	9.72	Call	1,140.93000	1.14093	1,132.65000	1.13265	1,140.930	19.75	0.20	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	9.97	Call	1,539.03000	1.53903	1,527.40000	1.52740	1,539.030	19.75	0.26	0.00	0	568.0		
R2044	On 05/11/2020	Bond Future	10.02	Call	1,628.94000	1.62894	1,616.56000	1.61656	1,628.940	19.75	0.27	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	10.04	Call	1,665.90000	1.66590	1,653.20000	1.65320	1,665.900	19.75	0.27	0.00	0	525.0		
R2044	On 05/11/2020	Bond Future	11.06	Put	4,503.05000	4.50305	4,559.83000	4.55983	4,503.050	21.17	0.47	0.00	0	525.0		
R2044	On 05/11/2020	Bond Future	11.17	Put	4,146.52000	4.14652	4,200.93000	4.20093	4,146.520	21.31	0.44	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	11.38	Put	3,536.27000	3.53627	3,586.20000	3.58620	3,536.270	21.58	0.39	0.00	0	568.0		
R2044	On 05/11/2020	Bond Future	11.43	Put	3,403.61000	3.40361	3,452.49000	3.45249	3,403.610	21.65	0.38	0.00	0	1,815.0		
R2044	On 04/02/2021	Bond Future			11.22585	79.95053	11.23918	79.86038		20.55	0.00	0.00	0	0.0		
R2044	On 04/02/2021	Bond Future	9.66	Call	1,404.17000	1.40417	1,392.60000	1.39260	1,404.170	19.26	0.21	0.00	0	405.0		
R2044	On 04/02/2021	Bond Future	10.29	Put	9,331.14000	9.33114	9,400.84000	9.40084	9,331.140	19.32	0.67	0.00	0	405.0		
R2044	On 04/02/2021	Bond Future	10.84	Put	6,778.24000	6.77824	6,838.29000	6.83829	6,778.240	20.08	0.55	0.00	0	405.0		
R2044	On 06/05/2021	Bond Future			11.41383	80.92189	11.42768	80.83081		20.51	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			10.81726	85.85314	10.82955	85.76299		21.38	0.00	0.00	0	86,488.0		
R2048	On 06/08/2020	Bond Future	9.00	Call	59.30000	0.05930	60.25000	0.06025	59.300	19.69	0.02	0.00	0	3,000.0		
R2048	On 06/08/2020	Bond Future	9.25	Call	125.96000	0.12596	127.16000	0.12716	125.960	19.69	0.05	0.00	0	20,640.0		
R2048	On 06/08/2020	Bond Future	10.35	Call	1,458.32000	1.45832	1,449.25000	1.44925	1,458.320	19.96	0.33	0.00	0	640.0		
R2048	On 06/08/2020	Bond Future	10.85	Call	3,120.96000	3.12096	3,097.06000	3.09706	3,120.960	21.12	0.53	0.00	0	640.0		
R2048	On 06/08/2020	Bond Future	11.10	Call	4,153.22000	4.15322	4,120.47000	4.12047	4,153.220	21.56	0.62	0.00	0	470.0		
R2048	On 06/08/2020	Bond Future	11.80	Call	7,581.77000	7.58177	7,526.51000	7.52651	7,581.770	23.27	0.81	0.00	0	470.0		
R2048	On 06/08/2020	Bond Future	12.25	Call	9,900.58000	9.90058	9,833.24000	9.83324	9,900.580	23.78	0.89	0.00	0	814.0		
R2048	On 06/08/2020	Bond Future	12.75	Call	12,470.88000	12.47088	12,393.11000	12.39311	12,470.880	23.78	0.95	0.00	0	814.0		
R2048	On 05/11/2020	Bond Future			10.99241	82.38696	11.00512	82.29633		21.92	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
R2048	On 05/11/2020	Bond Future	10.00	Call	1,668.10000	1.66810	1,655.29000	1.65529	1,668.100	20.18	0.27	0.00	0	800.0
R2048	On 05/11/2020	Bond Future	11.00	Call	4,701.40000	4.70140	4,668.60000	4.66860	4,701.400	21.92	0.53	0.00	0	800.0
R2048	On 04/02/2021	Bond Future			11.17378	83.35800	11.18699	83.26651		19.90	0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			11.35153	79.95356	11.36524	79.86122		20.94	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			3.33342	104.59134	3.33087	104.59296		0.41	0.00	261,792,124.02	2,503	23,391.0
R208	On 05/11/2020	Bond Future			2.58766	102.35187	2.58191	102.35413		0.23	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			10.29379	71.16779	10.27009	71.30753		21.61	0.00	52,592,996.81	739	63,099.0
R209	On 05/11/2020	Bond Future			10.46232	68.81147	10.43771	68.95314		21.86	0.00	0.00	0	0.0
R209	On 04/02/2021	Bond Future			10.63263	69.62262	10.60708	69.76624		19.70	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			10.80563	67.32550	10.77912	67.47100		20.63	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			187.29888	187.29888	187.27812	187.27812			0.00	0.00	0	1,929.0
R210	On 05/11/2020	Bond Future			186.70095	186.70095	186.68098	186.68098			0.00	0.00	0	0.0
R210	On 04/02/2021	Bond Future			188.94425	188.94425	188.92480	188.92480			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			188.53700	188.53700	188.51762	188.51762			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			166.20000	166.20000	166.00175	166.00175			0.00	0.00	0	6,744.0
R212	On 05/11/2020	Bond Future			168.07145	168.07145	167.87194	167.87194			0.00	0.00	0	0.0
R212	On 04/02/2021	Bond Future			167.76964	167.76964	167.56833	167.56833			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			169.84260	169.84260	169.63917	169.63917			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			9.29433	87.91322	9.23975	88.23886		15.80	0.00	87,209,914.24	992	17,346.0
R213	On 05/11/2020	Bond Future			9.46522	85.35206	9.40842	85.68180		15.93	0.00	0.00	0	0.0
R213	On 04/02/2021	Bond Future			9.64184	86.35769	9.58266	86.69164		14.36	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			9.81618	83.87241	9.75457	84.21065		14.95	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	10.64221	68.60715		10.64413	68.59571		23.40	0.00	0.00	0	21,224.0
R214	On 05/11/2020	Bond Future	10.81015	66.08543		10.81207	66.07427		23.75	0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future	10.98333	66.86425		10.98529	66.85314		21.37	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	11.15275	64.39509		11.15475	64.38403		22.45	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 :											539,562,912.97	5,667	1 204 501.0
Grand Total:											539,562,912.97	5,667	1 204 501.0