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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 15/06/2020

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
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.99000		90.99000		90.97000	90.97000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	721.22500		721.22500		726.97000	726.97000			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	729.15700		729.15700		734.97800	734.97800			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	737.65200		737.65200		743.54800	743.54800			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	746.46400		746.46400		752.43500	752.43500			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	796.74600		796.74600		805.27200	805.27200			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	805.50800		805.50800		814.14100	814.14100			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	814.89200		814.89200		823.63500	823.63500			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	824.62700		824.62700		833.47900	833.47900			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	697.21700		697.21700		704.17900	704.17900			0.00	0.00	0	212.0
ALBI	On 05/11/2020	Index Future	704.88400		704.88400		711.93500	711.93500			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	713.09600		713.09600		720.23600	720.23600			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	721.61500		721.61500		728.84500	728.84500			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	12.05946		73.39373		11.89826	74.21513			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future	12.32365		70.41846		12.15544	71.24925			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	12.59976		71.24022		12.42398	72.08097			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.87949		68.31517		12.69587	69.16610			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	12.52966		72.64025		12.37322	73.50972			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future	12.78886		69.17344		12.62498	70.05279			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	13.05139		69.98149		12.87975	70.87136			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	13.32820		66.56021		13.14807	67.46086			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	689.44300		689.44300		696.32000	696.32000			0.00	6,894,430.00	1	1,031.0
GOVI	On 05/11/2020	GOVI	697.02600		697.02600		703.99000	703.99000			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI	705.14600		705.14600		712.19900	712.19900			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	713.57000		713.57000		720.71100	720.71100			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future	138.44544		138.44544		138.43084	138.43084			0.00	0.00	0	4,976.0
I2025	On 05/11/2020	Bond Future	139.98744		139.98744		139.97348	139.97348			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	140.12963		140.12963		140.11601	140.11601			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	141.83766		141.83766		141.82415	141.82415			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	100.28381		100.28381		100.19354	100.19354			0.00	0.00	0	4,982.0
I2029	On 05/11/2020	Bond Future	100.26449		100.26449		100.17374	100.17374			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future	101.45748		101.45748		101.36594	101.36594			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	101.54313		101.54313		101.45068	101.45068			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	96.77596	96.77596		96.76415	96.76415			0.00	0.00	0	12,178.0
I2033	On	05/11/2020			Bond Future	96.64252	96.64252		96.63126	96.63126			0.00	0.00	0	0.0
I2033	On	04/02/2021			Bond Future	97.79236	97.79236		97.78124	97.78124			0.00	0.00	0	0.0
I2033	On	06/05/2021			Bond Future	97.75571	97.75571		97.74464	97.74464			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	107.53421	107.53421		107.52037	107.52037			0.00	0.00	0	10,496.0
I2038	On	05/11/2020			Bond Future	108.73199	108.73199		108.71871	108.71871			0.00	0.00	0	0.0
I2038	On	04/02/2021			Bond Future	108.31213	108.31213		108.29895	108.29895			0.00	0.00	0	0.0
I2038	On	06/05/2021			Bond Future	109.63262	109.63262		109.61955	109.61955			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	98.00045	98.00045		97.57241	97.57241			0.00	0.00	0	16,109.0
I2046	On	05/11/2020			Bond Future	97.30670	97.30670		96.87436	96.87436			0.00	0.00	0	0.0
I2046	On	04/02/2021			Bond Future	98.46471	98.46471		98.02754	98.02754			0.00	0.00	0	0.0
I2046	On	06/05/2021			Bond Future	97.85657	97.85657		97.41441	97.41441			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	98.14874	98.14874		98.13605	98.13605			0.00	0.00	0	16,793.0
I2050	On	05/11/2020			Bond Future	99.24177	99.24177		99.22951	99.22951			0.00	0.00	0	0.0
I2050	On	04/02/2021			Bond Future	98.51302	98.51302		98.50080	98.50080			0.00	0.00	0	0.0
I2050	On	06/05/2021			Bond Future	99.71401	99.71401		99.70185	99.70185			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	256.06600	256.06600		255.81400	255.81400			0.00	192,049,500.00	75	1,207.0
IGOV	On	05/11/2020			Index Future	258.94500	258.94500		258.69500	258.69500			0.00	0.00	0	47.0
IGOV	On	04/02/2021			Index Future	262.02400	262.02400		261.77300	261.77300			0.00	0.00	0	0.0
IGOV	On	06/05/2021			Index Future	265.21600	265.21600		264.96400	264.96400			0.00	0.00	0	0.0
R186	On	06/08/2020			Bond Future	7.95591	113.97597		7.77220	114.95481		8.78	0.00	32,825,079.36	288	68,608.0
R186	On	06/08/2020	7.45	Call	516.66000	0.51666		832.27000	0.83227	516.660	8.64	0.24	0.00	0.00	0	2,500.0
R186	On	06/08/2020	7.45	Put	3,238.47000	3.23847		2,575.24000	2.57524	3,238.470	8.64	0.76	0.00	0.00	0	2,500.0
R186	On	06/08/2020	8.00	Call	1,650.45000	1.65045		2,260.71000	2.26071	1,650.450	8.93	0.53	0.00	0.00	0	900.0
R186	On	06/08/2020	8.00	Put	1,417.13000	1.41713		1,048.55000	1.04855	1,417.130	8.93	0.47	0.00	0.00	0	15,177.0
R186	On	06/08/2020	9.00	Call	5,541.40000	5.54140		6,462.80000	6.46280	5,541.400	9.68	0.91	0.00	0.00	0	900.0
R186	On	05/11/2020			Bond Future	8.14542	115.21739		7.95125	116.20756		8.25	0.00	0.00	0	0.0
R186	On	05/11/2020	7.00	Call	470.51000	0.47051		667.61000	0.66761	470.510	7.95	0.16	0.00	0.00	0	1,200.0
R186	On	05/11/2020	7.84	Call	1,671.06000	1.67106		2,130.48000	2.13048	1,671.060	8.19	0.41	141,674.44	0.00	3	3,500.0
R186	On	05/11/2020	8.00	Call	2,028.97000	2.02897		2,542.97000	2.54297	2,028.970	8.25	0.46	0.00	0.00	0	1,200.0
R186	On	05/11/2020	8.34	Call	2,938.39000	2.93839		3,562.60000	3.56260	2,938.390	8.44	0.57	200,426.63	0.00	3	3,500.0
R186	On	05/11/2020	9.26	Put	678.97000	0.67897		529.82000	0.52982	678.970	9.00	0.19	64,824.21	0.00	3	3,500.0
R186	On	04/02/2021			Bond Future	8.34014	111.27792		8.13449	112.28010		7.85	0.00	0.00	0	0.0
R186	On	06/05/2021			Bond Future	8.54778	112.60955		8.32956	113.62385		7.81	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	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 06/08/2020	Bond Future			307.40853		307.40853		307.62789	307.62789			0.00	0.00	0	2,549.0
R197	On 05/11/2020	Bond Future			310.83173		310.83173		311.05517	311.05517			0.00	0.00	0	0.0
R197	On 04/02/2021	Bond Future			306.59443		306.59443		306.82156	306.82156			0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			310.33231		310.33231		310.56294	310.56294			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			215.35795		215.35795		214.65619	214.65619			0.00	0.00	0	7,794.0
R202	On 05/11/2020	Bond Future			217.75595		217.75595		217.04779	217.04779			0.00	0.00	0	0.0
R202	On 04/02/2021	Bond Future			216.13162		216.13162		215.41565	215.41565			0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			218.76624		218.76624		218.04188	218.04188			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			5.23688		109.40211		5.17423	109.55555		2.86	0.00	0.00	0	26,872.0
R2023	On 05/11/2020	Bond Future			5.33161		106.68634		5.26129	106.84212		2.79	0.00	0.00	0	0.0
R2023	On 04/02/2021	Bond Future			5.42081		107.93065		5.34085	108.08861		2.36	0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			5.50477		105.31067		5.41286	105.47075		2.26	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			9.48343		91.11931		9.31130	92.12209		13.84	0.00	36,447,724.00	400	108,423.0
R2030	On 06/08/2020	Bond Future	8.36	Call	154.17000		0.15417		274.85000	0.27485	154.170	13.18	0.08	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	8.50	Call	226.97000		0.22697		387.44000	0.38744	226.970	13.16	0.11	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	8.86	Call	585.28000		0.58528		890.41000	0.89041	585.280	13.47	0.22	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.05	Call	891.75000		0.89175		1,287.98000	1.28798	891.750	13.67	0.31	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	9.20	Put	2,853.12000		2.85312		2,320.60000	2.32060	2,853.120	13.80	0.63	0.00	0	2,500.0
R2030	On 06/08/2020	Bond Future	9.20	Call	1,194.21000		1.19421		1,664.47000	1.66447	1,194.210	13.80	0.37	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	9.42	Put	2,116.39000		2.11639		1,691.16000	1.69116	2,116.390	14.02	0.52	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.75	Call	2,826.61000		2.82661		3,546.55000	3.54655	2,826.610	14.49	0.63	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	9.95	Put	952.75000		0.95275		739.19000	0.73919	952.750	14.83	0.29	0.00	0	5,850.0
R2030	On 06/08/2020	Bond Future	10.00	Call	3,803.72000		3.80372		4,608.14000	4.60814	3,803.720	14.91	0.73	0.00	0	470.0
R2030	On 06/08/2020	Bond Future	10.21	Call	4,699.30000		4.69930		5,558.70000	5.55870	4,699.300	15.25	0.80	0.00	0	650.0
R2030	On 06/08/2020	Bond Future	10.70	Call	6,914.07000		6.91407		7,860.95000	7.86095	6,914.070	15.32	0.91	0.00	0	470.0
R2030	On 06/08/2020	Bond Future	10.87	Put	147.48000		0.14748		109.31000	0.10931	147.480	15.32	0.06	0.00	0	650.0
R2030	On 06/08/2020	Bond Future	11.47	Put	28.87000		0.02887		20.92000	0.02092	28.870	15.32	0.02	0.00	0	650.0
R2030	On 05/11/2020	Bond Future			9.67707		92.11280		9.49759	93.12701		13.15	0.00	0.00	0	0.0
R2030	On 05/11/2020	Bond Future	8.10	Call	381.30000		0.38130		527.36000	0.52736	381.300	12.47	0.11	21,055.85	2	3,000.0
R2030	On 05/11/2020	Bond Future	8.34	Call	558.44000		0.55844		753.23000	0.75323	558.440	12.47	0.15	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	8.36	Call	575.73000		0.57573		774.97000	0.77497	575.730	12.47	0.16	0.00	0	14,160.0

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R2030	On 05/11/2020	Bond Future	8.53	Call	742.78000	0.74278		982.65000	0.98265	742.780	12.49	0.19	72,122.73	4	15,646.0
R2030	On 05/11/2020	Bond Future	8.73	Call	1,000.13000	1.00013		1,294.74000	1.29474	1,000.130	12.60	0.24	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.85	Call	1,184.38000	1.18438		1,514.11000	1.51411	1,184.380	12.68	0.27	51,121.85	2	3,000.0
R2030	On 05/11/2020	Bond Future	8.86	Call	1,200.70000	1.20070		1,533.42000	1.53342	1,200.700	12.69	0.28	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	9.03	Call	1,502.40000	1.50240		1,886.76000	1.88676	1,502.400	12.81	0.32	121,061.15	4	15,646.0
R2030	On 05/11/2020	Bond Future	9.04	Call	1,521.46000	1.52146		1,908.89000	1.90889	1,521.460	12.82	0.33	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	9.23	Call	1,915.50000	1.91550		2,361.92000	2.36192	1,915.500	12.97	0.38	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.61	Put	3,242.61000	3.24261		2,790.94000	2.79094	3,242.610	13.24	0.50	93,655.58	2	3,000.0
R2030	On 05/11/2020	Bond Future	9.86	Put	2,600.40000	2.60040		2,220.26000	2.22026	2,600.400	13.48	0.43	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	10.06	Put	2,177.07000	2.17707		1,849.15000	1.84915	2,177.070	13.73	0.38	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	10.37	Put	1,650.52000	1.65052		1,393.04000	1.39304	1,650.520	14.17	0.30	112,640.72	4	15,646.0
R2030	On 05/11/2020	Bond Future	10.47	Put	1,508.96000	1.50896		1,271.43000	1.27143	1,508.960	14.32	0.28	0.00	0	3,000.0
R2030	On 04/02/2021	Bond Future			9.87839	89.18239		9.69087	90.20877		12.52	0.00	0.00	0	0.0
R2030	On 04/02/2021	Bond Future	8.36	Call	756.16000	0.75616		966.37000	0.96637	756.160	11.86	0.17	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	765.43000	0.76543		977.56000	0.97756	765.430	11.86	0.18	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,388.90000	1.38890		1,711.37000	1.71137	1,388.900	12.09	0.27	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	1,844.56000	1.84456		2,232.61000	2.23261	1,844.560	12.26	0.34	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	2,928.28000	2.92828		2,555.72000	2.55572	2,928.280	13.22	0.41	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			10.08963	90.25018		9.89363	91.28902		12.52	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	701.45000	0.70145		873.59000	0.87359	701.450	11.87	0.14	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.22	Put	7,022.94000	7.02294		6,384.86000	6.38486	7,022.940	12.18	0.65	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.92	Put	4,775.75000	4.77575		4,286.49000	4.28649	4,775.750	12.64	0.51	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			10.34921	88.98717		10.18251	89.99831		15.95	0.00	0.00	0	99,449.0
R2032	On 06/08/2020	Bond Future	8.79	Call	59.26000	0.05926		113.26000	0.11326	59.260	15.05	0.03	0.00	0	800.0
R2032	On 06/08/2020	Bond Future	9.29	Call	248.71000	0.24871		408.94000	0.40894	248.710	15.05	0.11	0.00	0	800.0
R2032	On 06/08/2020	Bond Future	9.91	Put	3,733.22000	3.73322		3,134.52000	3.13452	3,733.220	15.55	0.68	0.00	0	800.0
R2032	On 05/11/2020	Bond Future			10.56019	85.81155		10.38654	86.83422		15.98	0.00	0.00	0	0.0
R2032	On 05/11/2020	Bond Future	8.94	Call	483.25000	0.48325		645.58000	0.64558	483.250	15.05	0.13	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.11	Call	620.45000	0.62045		816.35000	0.81635	620.450	15.05	0.15	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	9.44	Call	997.07000	0.99707		1,271.81000	1.27181	997.070	15.21	0.22	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.61	Call	1,258.03000	1.25803		1,579.17000	1.57917	1,258.030	15.37	0.26	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	10.99	Put	2,490.48000	2.49048		2,166.35000	2.16635	2,490.480	16.99	0.37	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	11.08	Put	2,319.81000	2.31981		2,015.32000	2.01532	2,319.810	17.15	0.35	0.00	0	1,000.0
R2032	On 04/02/2021	Bond Future			10.77583	86.81307		10.59481	87.84795		14.57	0.00	0.00	0	0.0
R2032	On 04/02/2021	Bond Future	8.79	Call	561.91000	0.56191		716.63000	0.71663	561.910	13.76	0.12	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	1,010.56000	1.01056		1,251.83000	1.25183	1,010.560	13.76	0.20	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	3,990.59000	3.99059		3,554.32000	3.55432	3,990.590	14.87	0.47	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			10.99841	83.70486		10.80959	84.75235		15.30	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			10.99715	88.73749		10.83562	89.77323		17.59	0.00	4,348,137.01	49	100,502.0

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	8.75	Call	5.84000	0.00584		13.73000	0.01373	5.840	16.36	0.00	0.00	0	3,000.0
R2035	On 06/08/2020	Bond Future	9.00	Call	15.62000	0.01562		33.44000	0.03344	15.620	16.36	0.01	0.00	0	24,761.0
R2035	On 06/08/2020	Bond Future	9.09	Call	21.76000	0.02176		45.11000	0.04511	21.760	16.36	0.01	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	9.67	Call	140.13000	0.14013		241.48000	0.24148	140.130	16.36	0.06	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	10.45	Put	4,556.48000	4.55648	3,905.63000	3.90563	4,556.480	17.17	0.72	0.00	0.00	0	500.0
R2035	On 05/11/2020	Bond Future			11.21474	85.22947		11.04654	86.27700		17.84	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future			11.44180	86.22387		11.26636	87.28390		16.24	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	9,797.08000	9.79708	9,034.47000	9.03447	9,797.080	15.27	0.76	0.00	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	5,466.73000	5.46673	4,943.90000	4.94390	5,466.730	16.14	0.54	0.00	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.66713	82.77700		11.48432	83.84989		17.13	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	2,006.22000	2.00622	2,339.01000	2.33901	2,006.220	16.26	0.28	0.00	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.32	Put	6,440.87000	6.44087	5,915.13000	5.91513	6,440.870	16.98	0.53	0.00	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.02	Put	4,491.15000	4.49115	4,093.22000	4.09322	4,491.150	17.69	0.41	0.00	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			11.27943	79.67359		11.10769	80.75218		19.82	0.00	78,239,465.38	982	100,491.0
R2037	On 05/11/2020	Bond Future			11.49165	80.54242		11.31297	81.63327		19.04	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future			11.71285	77.22702		11.52662	78.33083		18.27	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	664.73000	0.66473	839.46000	0.83946	664.730	17.20	0.13	0.00	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	10,083.03000	10.08303	9,286.18000	9.28618	10,083.030	17.20	0.76	0.00	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	1,600.12000	1.60012	1,935.61000	1.93561	1,600.120	17.20	0.26	0.00	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	7,638.09000	7.63809	6,960.94000	6.96094	7,638.090	17.58	0.66	0.00	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	4,072.07000	4.07207	3,643.77000	3.64377	4,072.070	18.77	0.43	0.00	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	5,389.38000	5.38938	6,079.53000	6.07953	5,389.380	18.88	0.58	0.00	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	1,096.71000	1.09671	951.40000	0.95140	1,096.710	19.87	0.16	0.00	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.94114	78.15208		11.74704	79.26931		18.29	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			11.46932	81.21161		11.30772	82.27557		20.26	0.00	0.00	0	52,240.0
R2040	On 06/08/2020	Bond Future	9.57	Call	24.90000	0.02490	50.80000	0.05080	24.900	18.68	0.01	0.00	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.07	Call	125.21000	0.12521	217.97000	0.21797	125.210	18.68	0.05	0.00	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.79	Put	5,418.94000	5.41894	4,694.81000	4.69481	5,418.940	19.37	0.76	0.00	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.85	Put	5,101.90000	5.10190	4,406.11000	4.40611	5,101.900	19.51	0.74	0.00	0.00	0	12,538.0
R2040	On 06/08/2020	Bond Future	11.26	Put	3,252.02000	3.25202	2,750.41000	2.75041	3,252.020	20.28	0.57	0.00	0.00	0	517.0
R2040	On 05/11/2020	Bond Future			11.68139	82.09728		11.51311	83.17328		19.61	0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future	9.50	Call	258.57000	0.25857	353.09000	0.35309	258.570	18.19	0.07	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	378.85000	0.37885	506.62000	0.50662	378.850	18.19	0.09	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	573.14000	0.57314	748.85000	0.74885	573.140	18.19	0.13	0.00	0.00	0	2,230.0
R2040	On 05/11/2020	Bond Future	10.23	Call	793.16000	0.79316	1,017.24000	1.01724	793.160	18.19	0.17	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	2,135.24000	2.13524	2,571.26000	2.57126	2,135.240	18.96	0.35	0.00	0.00	0	2,230.0
R2040	On 05/11/2020	Bond Future	11.50	Put	4,652.80000	4.65280	4,157.32000	4.15732	4,652.800	19.61	0.52	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	4,008.56000	4.00856	3,566.91000	3.56691	4,008.560	19.87	0.47	0.00	0.00	0	2,000.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 04/02/2021	Bond Future			11.90266	78.54969		11.72707	79.63858			18.81	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	432.95000	0.43295		552.27000	0.55227	432.950		17.64	0.09	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	481.19000	0.48119		610.95000	0.61095	481.190		17.64	0.10	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	885.48000	0.88548		1,093.69000	1.09369	885.480		17.64	0.16	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,069.23000	1.06923		1,309.12000	1.30912	1,069.230		17.64	0.19	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	5,844.86000	5.84486		5,306.92000	5.30692	5,844.860		18.62	0.54	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	5,263.77000	5.26377		4,765.60000	4.76560	5,263.770		18.80	0.50	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.13064	79.49073		11.94746	80.59276			18.82	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future			11.53039	77.90109		11.37379	78.92954			21.17	0.00	104,231,658.42	1,338	77,097.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1.81000	0.00181		4.63000	0.00463	1.810		19.50	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	8.45000	0.00845		18.77000	0.01877	8.450		19.50	0.00	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	26.85000	0.02685		53.50000	0.05350	26.850		19.50	0.01	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	78.83000	0.07883		141.67000	0.14167	78.830		19.50	0.04	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	5,026.68000	5.02668		4,366.97000	4.36697	5,026.680		20.57	0.73	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	4,245.89000	4.24589		3,659.76000	3.65976	4,245.890		20.90	0.67	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			11.73617	78.75063		11.57300	79.79076			20.48	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	65.98000	0.06598		95.85000	0.09585	65.980		18.98	0.02	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	155.94000	0.15594		216.85000	0.21685	155.940		18.98	0.04	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	171.48000	0.17148		237.29000	0.23729	171.480		18.98	0.05	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	336.37000	0.33637		449.16000	0.44916	336.370		18.98	0.08	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	501.40000	0.50140		655.16000	0.65516	501.400		18.98	0.12	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	540.92000	0.54092		703.85000	0.70385	540.920		18.98	0.12	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	557.39000	0.55739		724.08000	0.72408	557.390		18.98	0.13	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	6,645.56000	6.64556		6,031.36000	6.03136	6,645.560		19.89	0.65	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	6,160.11000	6.16011		5,577.40000	5.57740	6,160.110		20.05	0.62	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	5,308.17000	5.30817		4,784.30000	4.78430	5,308.170		20.33	0.56	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	5,119.42000	5.11942		4,609.25000	4.60925	5,119.420		20.39	0.55	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.95080	75.28917		11.78045	76.34171			19.63	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	499.01000	0.49901		628.47000	0.62847	499.010		18.40	0.10	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	12,515.91000	12.51591		11,695.43000	11.69543	12,515.910		18.40	0.81	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	9,229.42000	9.22942		8,525.11000	8.52511	9,229.420		18.52	0.71	0.00	0	405.00
R2044	On 06/05/2021	Bond Future			12.17169	76.19116		11.99385	77.25649			19.62	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			11.49457	81.13543		11.33781	82.18345			20.47	0.00	0.00	0	96,451.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1.44000	0.00144		3.79000	0.00379	1.440		18.75	0.00	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	4.73000	0.00473		11.17000	0.01117	4.730		18.75	0.00	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	236.18000	0.23618		382.98000	0.38298	236.180		18.79	0.09	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	848.70000	0.84870		1,197.33000	1.19733	848.700		19.67	0.25	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	1,391.34000	1.39134		1,859.53000	1.85953	1,391.340		20.21	0.35	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	3,719.24000	3.71924		4,481.25000	4.48125	3,719.240		21.69	0.63	0.00	0	470.00



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
R2048	On 06/08/2020	Bond Future	12.25	Call	5,697.09000	5.69709	6,581.01000	6.58101	5,697.090	22.89	0.77	0.00	0	814.0	
R2048	On 06/08/2020	Bond Future	12.75	Call	7,983.85000	7.98385	8,955.04000	8.95504	7,983.850	22.89	0.88	0.00	0	814.0	
R2048	On 05/11/2020	Bond Future			11.69935	77.60769	11.53581	78.66751		20.96	0.00	0.00	0	0.0	
R2048	On 05/11/2020	Bond Future	10.00	Call	535.67000	0.53567	699.83000	0.69983	535.670	19.36	0.12	0.00	0	800.0	
R2048	On 05/11/2020	Bond Future	11.00	Call	2,107.52000	2.10752	2,532.39000	2.53239	2,107.520	20.24	0.34	0.00	0	800.0	
R2048	On 04/02/2021	Bond Future			11.91299	78.51324	11.74204	79.58571		18.98	0.00	0.00	0	0.0	
R2048	On 06/05/2021	Bond Future			12.12424	75.03733	11.94575	76.12278		20.05	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			3.54841	104.45485	3.42855	104.53090		0.41	0.00	0.00	0	23,391.0	
R208	On 05/11/2020	Bond Future			2.97285	102.20130	2.77450	102.27878		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			10.94903	67.46155	10.78762	68.34702		21.12	0.00	0.00	0	61,531.0	
R209	On 05/11/2020	Bond Future			11.14302	65.05628	10.97552	65.95178		20.90	0.00	0.00	0	0.0	
R209	On 04/02/2021	Bond Future			11.34012	65.81553	11.16622	66.72170		19.12	0.00	0.00	0	0.0	
R209	On 06/05/2021	Bond Future			11.54188	63.46144	11.36127	64.37857		20.10	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			186.85977	186.85977	186.83870	186.83870			0.00	0.00	0	1,929.0	
R210	On 05/11/2020	Bond Future			186.23444	186.23444	186.21428	186.21428			0.00	0.00	0	0.0	
R210	On 04/02/2021	Bond Future			188.45057	188.45057	188.43070	188.43070			0.00	0.00	0	0.0	
R210	On 06/05/2021	Bond Future			188.00613	188.00613	187.98647	187.98647			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			166.25613	166.25613	166.25788	166.25788			0.00	0.00	0	6,744.0	
R212	On 05/11/2020	Bond Future			168.10804	168.10804	168.11077	168.11077			0.00	0.00	0	0.0	
R212	On 04/02/2021	Bond Future			167.78718	167.78718	167.79052	167.79052			0.00	0.00	0	0.0	
R212	On 06/05/2021	Bond Future			169.83258	169.83258	169.83630	169.83630			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			9.90976	84.35246	9.73787	85.32679		15.52	0.00	0.00	0	17,345.0	
R213	On 05/11/2020	Bond Future			10.10688	81.74202	9.92802	82.72742		15.32	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	On 04/02/2021	Bond Future	10.31195	82.69554		10.12553	83.69271		13.99	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future	10.51634	80.15238		10.32216	81.16168		14.63	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
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	11.29317	64.90382		11.13669	65.76271		22.70	0.00	0.00	0	21,194.0
R214	On 05/11/2020	Bond Future	11.48710	62.33361		11.32449	63.20225		22.52	0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future	11.68838	63.06084		11.51914	63.93984		20.57	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	11.88689	60.53534		11.71095	61.42493		21.68	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
<b>Total for Derivatives :</b>											<b>455,914,577.33</b>	<b>3,160</b>	<b>1 243 676.0</b>
<b>Grand Total:</b>											<b>455,914,577.33</b>	<b>3,160</b>	<b>1 243 676.0</b>