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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/07/2020

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	90.67000		90.67000		90.71000	90.71000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	732.66300		732.66300		728.30800	728.30800			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	740.40600		740.40600		736.00900	736.00900			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	748.97300		748.97300		744.52900	744.52900			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	757.83100		757.83100		753.33600	753.33600			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	799.84800		799.84800		796.16100	796.16100			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	808.30200		808.30200		804.58000	804.58000			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	817.65400		817.65400		813.89300	813.89300			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	827.32500		827.32500		823.52100	823.52100			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	699.10800		699.10800		697.03100	697.03100			0.00	0.00	0	213.0
ALBI	On 05/11/2020	Index Future	706.49700		706.49700		704.40200	704.40200			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	714.67100		714.67100		712.55500	712.55500			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	723.12400		723.12400		720.98500	720.98500			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	12.00885		73.65013		12.04316	73.47616			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future	12.27722		70.64635		12.31278	70.47171			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	12.55250		71.46481		12.58943	71.28922			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.83199		68.53382		12.87046	68.35666			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	12.42102		73.24209		12.43472	73.16571			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future	12.68093		69.75041		12.69507	69.67435			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	12.93947		70.55945		12.95407	70.48357			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	13.21247		67.13644		13.22769	67.06016			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	690.70300		690.70300		688.61400	688.61400			0.00	0.00	0	1,021.0
GOVI	On 05/11/2020	GOVI	698.00300		698.00300		695.89600	695.89600			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI	706.07900		706.07900		703.95100	703.95100			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	714.43000		714.43000		712.27800	712.27800			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future	137.03837		137.03837		136.93452	136.93452			0.00	0.00	0	6,043.0
I2025	On 05/11/2020	Bond Future	138.50545		138.50545		138.40261	138.40261			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	138.63603		138.63603		138.53392	138.53392			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	140.30921		140.30921		140.20687	140.20687			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	97.94443		97.94443		97.95317	97.95317			0.00	118,120,982.58	1,206	4,982.0
I2029	On 05/11/2020	Bond Future	97.86999		97.86999		97.88031	97.88031			0.00	118,031,207.94	1,206	1,206.0
I2029	On 04/02/2021	Bond Future	99.02646		99.02646		99.03835	99.03835			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	99.08386		99.08386		99.09654	99.09654			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	92.14109	92.14109		92.13321	92.13321				0.00	0.00	0	12,378.0
I2033	On 05/11/2020	Bond Future	91.93045	91.93045		91.92393	91.92393				0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future	93.01664	93.01664		93.01134	93.01134				0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	92.92488	92.92488		92.92011	92.92011				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	102.68699	102.68699		102.66324	102.66324				0.00	173,027,578.15	1,685	10,802.0
I2038	On 05/11/2020	Bond Future	103.78635	103.78635		103.76392	103.76392				0.00	174,879,999.75	1,685	1,685.0
I2038	On 04/02/2021	Bond Future	103.31861	103.31861		103.29744	103.29744				0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	104.56581	104.56581		104.54509	104.54509				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	91.73751	91.73751		91.77754	91.77754				0.00	364,656,602.25	3,975	12,382.0
I2046	On 05/11/2020	Bond Future	90.95505	90.95505		90.99688	90.99688				0.00	361,546,323.75	3,975	3,975.0
I2046	On 04/02/2021	Bond Future	92.03007	92.03007		92.07380	92.07380				0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future	91.35328	91.35328		91.39823	91.39823				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	92.40225	92.40225		91.60713	91.60713				0.00	239,321,827.50	2,590	14,575.0
I2050	On 05/11/2020	Bond Future	93.39142	93.39142		92.58912	92.58912				0.00	241,883,777.80	2,590	2,590.0
I2050	On 04/02/2021	Bond Future	92.60728	92.60728		91.79686	91.79686				0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future	93.72517	93.72517		92.90554	92.90554				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	248.56700	248.56700		248.20000	248.20000				0.00	0.00	0	1,207.0
IGOV	On 05/11/2020	Index Future	251.25600	251.25600		250.88600	250.88600				0.00	0.00	0	47.0
IGOV	On 04/02/2021	Index Future	254.22400	254.22400		253.85100	253.85100				0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	257.29100	257.29100		256.91400	256.91400				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/07/2020	Jibar Tradeable Future	3.85000	96.15000		3.85500	96.14500				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.64500	96.35500		3.65500	96.34500				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.59000	96.41000		3.61500	96.38500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.48500	96.51500		3.53500	96.46500				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.48500	96.51500		3.52500	96.47500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.47500	96.52500		3.53500	96.46500				0.00	0.00	0	30.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.50000	96.50000		3.56000	96.44000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.67000	96.33000		3.74000	96.26000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.71500	96.28500		3.77500	96.22500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.96000	96.04000		4.03000	95.97000				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.04500	95.95500		4.11500	95.88500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.56500	95.43500		4.60500	95.39500				0.00	0.00	0	0.0
R186	On 06/08/2020	Bond Future	7.61657	115.79250		7.74958	115.07608			9.09	0.00	25,590,142.50	221	72,961.0

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 06/08/2020	Bond Future	7.45	Call	627.32000		0.62732	408.92000	0.40892	627.320		8.93	0.37	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	7.45	Put	1,532.60000		1.53260	2,030.62000	2.03062	1,532.600		8.93	0.63	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	8.00	Put	320.79000		0.32079	510.74000	0.51074	320.790		9.25	0.21	0.00	0	15,177.0
R186	On 06/08/2020	Bond Future	8.00	Call	2,370.64000		2.37064	1,844.17000	1.84417	2,370.640		9.25	0.79	0.00	0	900.0
R186	On 06/08/2020	Bond Future	9.00	Call	7,184.28000		7.18428	6,474.44000	6.47444	7,184.280		10.00	1.00	0.00	0	900.0
R186	On 05/11/2020	Bond Future			7.79670		117.00368	7.93683	116.28154			10.15	0.00	21,177,666.08	181	181.0
R186	On 05/11/2020	Bond Future	7.00	Call	1,028.61000		1.02861	862.16000	0.86216	1,028.610		9.89	0.27	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.84	Call	2,733.45000		2.73345	2,367.83000	2.36783	2,733.450		10.10	0.52	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.00	Call	3,179.97000		3.17997	2,776.90000	2.77690	3,179.970		10.15	0.57	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	8.34	Call	4,255.66000		4.25566	3,770.86000	3.77086	4,255.660		10.31	0.67	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	502.17000		0.50217	621.83000	0.62183	502.170		10.82	0.14	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			7.97291		113.07563	8.12088	112.34683			9.77	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future			8.16113		114.41491	8.31792	113.67829			8.38	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
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			306.21267		306.21267	306.20860	306.20860				0.00	428,697,738.00	1,400	2,591.0
R197	On 05/11/2020	Bond Future			309.49068		309.49068	309.49129	309.49129				0.00	433,286,952.00	1,400	1,400.0
R197	On 04/02/2021	Bond Future			305.30356		305.30356	305.30856	305.30856				0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			308.98924		308.98924	308.99635	308.99635				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			204.81407		204.81407	204.48298	204.48298				0.00	389,965,989.28	1,904	6,136.0
R202	On 05/11/2020	Bond Future			207.00661		207.00661	206.67507	206.67507				0.00	394,140,585.44	1,904	1,904.0
R202	On 04/02/2021	Bond Future			205.28608		205.28608	204.95342	204.95342				0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			207.76392		207.76392	207.42882	207.42882				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			4.73296		110.64425	4.91056	110.20440			2.42	0.00	372,871,122.50	3,370	32,030.0
R2023	On 05/11/2020	Bond Future			4.78946		107.89492	4.98714	107.45222			2.63	0.00	363,605,880.40	3,370	3,370.0
R2023	On 04/02/2021	Bond Future			4.81053		109.14410	5.03389	108.69788			2.45	0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			4.81188		106.52553	5.06772	106.07479			2.22	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			9.40718		91.56174	9.50026	91.02203			14.95	0.00	0.00	0	106,756.0
R2030	On 06/08/2020	Bond Future	8.36	Call	30.43000		0.03043	23.63000	0.02363	30.430		13.96	0.03	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	8.50	Call	59.37000		0.05937	46.16000	0.04616	59.370		13.96	0.05	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	8.86	Call	271.25000		0.27125	205.02000	0.20502	271.250		14.24	0.16	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.05	Call	518.55000		0.51855	398.47000	0.39847	518.550		14.47	0.27	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	9.20	Put	2,019.41000		2.01941	2,389.40000	2.38940	2,019.410		14.66	0.64	0.00	0	2,500.0

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R2030	On 06/08/2020	Bond Future	9.20	Call	802.93000	0.80293	633.21000	0.63321	802.930	14.66	0.36	0.00	0	323.0	
R2030	On 06/08/2020	Bond Future	9.42	Put	1,296.49000	1.29649	1,591.47000	1.59147	1,296.490	14.88	0.48	0.00	0	800.0	
R2030	On 06/08/2020	Bond Future	9.75	Call	2,555.64000	2.55564	2,193.05000	2.19305	2,555.640	15.22	0.73	0.00	0	450.0	
R2030	On 06/08/2020	Bond Future	9.95	Put	344.59000	0.34459	457.93000	0.45793	344.590	15.53	0.18	0.00	0	5,850.0	
R2030	On 06/08/2020	Bond Future	10.00	Call	3,666.28000	3.66628	3,226.65000	3.22665	3,666.280	15.61	0.84	0.00	0	470.0	
R2030	On 06/08/2020	Bond Future	10.21	Call	4,682.99000	4.68299	4,203.19000	4.20319	4,682.990	15.98	0.90	0.00	0	622.0	
R2030	On 06/08/2020	Bond Future	10.70	Call	7,164.84000	7.16484	6,645.34000	6.64534	7,164.840	16.49	0.98	0.00	0	470.0	
R2030	On 06/08/2020	Bond Future	10.87	Put	14.41000	0.01441	26.53000	0.02653	14.410	16.49	0.01	0.00	0	622.0	
R2030	On 06/08/2020	Bond Future	11.47	Put	0.71000	0.00071	1.69000	0.00169	0.710	16.49	0.00	0.00	0	622.0	
R2030	On 05/11/2020	Bond Future			9.60475	92.51968	9.70152	91.97578		16.67	0.00	138,779,520.00	1,500	2,000.0	
R2030	On 05/11/2020	Bond Future	8.10	Call	659.14000	0.65914	613.67000	0.61367	659.140	16.02	0.16	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.34	Call	898.18000	0.89818	835.80000	0.83580	898.180	16.02	0.20	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	8.36	Call	920.73000	0.92073	856.78000	0.85678	920.730	16.02	0.21	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	8.53	Call	1,130.10000	1.13010	1,051.64000	1.05164	1,130.100	16.02	0.24	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	8.73	Call	1,419.12000	1.41912	1,321.12000	1.32112	1,419.120	16.02	0.29	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.85	Call	1,626.33000	1.62633	1,505.06000	1.50506	1,626.330	16.08	0.32	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.86	Call	1,644.70000	1.64470	1,521.17000	1.52117	1,644.700	16.08	0.32	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.03	Call	1,976.99000	1.97699	1,816.55000	1.81655	1,976.990	16.18	0.36	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	1,998.00000	1.99800	1,835.85000	1.83585	1,998.000	16.19	0.37	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	2,422.44000	2.42244	2,226.87000	2.22687	2,422.440	16.32	0.42	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	3,388.51000	3.38851	3,677.71000	3.67771	3,388.510	16.58	0.48	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	2,746.50000	2.74650	2,998.46000	2.99846	2,746.500	16.75	0.42	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.99	Put	2,453.68000	2.45368	2,685.74000	2.68574	2,453.680	16.84	0.38	0.00	0	5,000.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	2,310.82000	2.31082	2,529.00000	2.52900	2,310.820	16.92	0.37	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,768.63000	1.76863	1,930.58000	1.93058	1,768.630	17.28	0.30	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,622.50000	1.62250	1,769.38000	1.76938	1,622.500	17.42	0.28	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.80431	89.58603	9.90514	89.03722		16.29	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,414.13000	1.41413	1,311.88000	1.31188	1,414.130	15.70	0.24	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,426.83000	1.42683	1,323.79000	1.32379	1,426.830	15.70	0.24	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,155.64000	2.15564	2,009.36000	2.00936	2,155.640	15.70	0.33	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,647.44000	2.64744	2,459.32000	2.45932	2,647.440	15.76	0.38	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	3,352.38000	3.35238	3,561.83000	3.56183	3,352.380	16.43	0.40	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			10.01432	90.64747	10.11957	90.09288		13.95	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	922.64000	0.92264	868.34000	0.86834	922.640	13.28	0.17	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	6,965.52000	6.96552	7,328.97000	7.32897	6,965.520	13.43	0.63	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	4,782.10000	4.78210	5,013.03000	5.01303	4,782.100	13.90	0.49	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			10.31601	89.18725	10.36886	88.86905		17.39	0.00	0.00	0	106,623.0	
R2032	On 06/08/2020	Bond Future	8.79	Call	4.41000	0.00441	4.39000	0.00439	4.410	16.13	0.00	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.29	Call	55.59000	0.05559	51.66000	0.05166	55.590	16.16	0.04	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.91	Put	3,071.94000	3.07194	3,296.38000	3.29638	3,071.940	16.97	0.74	0.00	0	800.0	
R2032	On 05/11/2020	Bond Future			10.53213	85.97566	10.58693	85.65556		20.12	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
R2032	On 05/11/2020	Bond Future	8.94	Call	755.29000	0.75529	754.58000	0.75458	755.290	19.22	0.16	0.00	0	1,000.0		
R2032	On 05/11/2020	Bond Future	9.11	Call	928.89000	0.92889	924.54000	0.92454	928.890	19.22	0.19	0.00	0	3,000.0		
R2032	On 05/11/2020	Bond Future	9.44	Call	1,349.72000	1.34972	1,335.13000	1.33513	1,349.720	19.22	0.26	0.00	0	1,000.0		
R2032	On 05/11/2020	Bond Future	9.61	Call	1,629.60000	1.62960	1,592.10000	1.59210	1,629.600	19.32	0.30	0.00	0	3,000.0		
R2032	On 05/11/2020	Bond Future	10.99	Put	2,713.21000	2.71321	2,797.09000	2.79709	2,713.210	20.69	0.37	0.00	0	3,000.0		
R2032	On 05/11/2020	Bond Future	11.08	Put	2,535.12000	2.53512	2,602.09000	2.60209	2,535.120	20.83	0.35	0.00	0	1,000.0		
R2032	On 04/02/2021	Bond Future			10.74785	86.97189	10.80475	86.64934		18.86	0.00	0.00	0	0.0		
R2032	On 04/02/2021	Bond Future	8.79	Call	1,105.81000	1.10581	1,092.58000	1.09258	1,105.810	18.11	0.18	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	9.29	Call	1,710.97000	1.71097	1,683.87000	1.68387	1,710.970	18.11	0.26	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	10.82	Put	4,689.43000	4.68943	4,849.41000	4.84941	4,689.430	18.92	0.46	0.00	0	800.0		
R2032	On 06/05/2021	Bond Future			10.97112	83.85514	11.03037	83.52934		16.91	0.00	0.00	0	0.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	3,414.17000	3.41417	3,297.50000	3.29750	3,414.170	16.37	0.41	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	2,046.59000	2.04659	2,203.17000	2.20317	2,046.590	18.01	0.24	0.00	0	736.0		
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			11.03294	88.51052	11.07087	88.27095		19.64	0.00	265,531.56	3	105,561.0		
R2035	On 06/08/2020	Bond Future	8.75	Call	0.06000	0.00006	0.07000	0.00007	0.060	18.06	0.00	0.00	0	3,000.0		
R2035	On 06/08/2020	Bond Future	9.00	Call	0.35000	0.00035	0.37000	0.00037	0.350	18.06	0.00	0.00	0	24,761.0		
R2035	On 06/08/2020	Bond Future	9.09	Call	0.63000	0.00063	0.67000	0.00067	0.630	18.06	0.00	0.00	0	500.0		
R2035	On 06/08/2020	Bond Future	9.67	Call	17.06000	0.01706	16.85000	0.01685	17.060	18.06	0.01	0.00	0	500.0		
R2035	On 06/08/2020	Bond Future	10.45	Put	4,217.07000	4.21707	4,410.35000	4.41035	4,217.070	18.74	0.81	0.00	0	500.0		
R2035	On 05/11/2020	Bond Future			11.25808	84.96266	11.29736	84.72194		22.51	0.00	0.00	0	0.0		
R2035	On 04/02/2021	Bond Future			11.48825	85.94656	11.52901	85.70436		21.09	0.00	0.00	0	0.0		
R2035	On 04/02/2021	Bond Future	10.14	Put	10,804.20000	10.80420	11,018.61000	11.01861	10,804.200	20.16	0.71	0.00	0	650.0		
R2035	On 04/02/2021	Bond Future	11.14	Put	6,504.88000	6.50488	6,616.54000	6.61654	6,504.880	20.76	0.53	0.00	0	650.0		
R2035	On 06/05/2021	Bond Future			11.71731	82.48613	11.75969	82.24167		18.99	0.00	0.00	0	0.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	2,190.71000	2.19071	2,171.98000	2.17198	2,190.710	18.13	0.28	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	10.81	Call	3,225.44000	3.22544	0.00000	0.00000	3,225.440	18.18	0.38	102,337,196.60	3,300	1,650.0		
R2035	On 06/05/2021	Bond Future	11.32	Put	6,828.98000	6.82898	6,961.56000	6.96156	6,828.980	18.61	0.53	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	11.55	Put	6,093.61000	6.09361	0.00000	0.00000	6,093.610	18.81	0.49	67,066,297.58	1,650	1,650.0		
R2035	On 06/05/2021	Bond Future	12.02	Put	4,800.89000	4.80089	4,912.03000	4.91203	4,800.890	19.22	0.42	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	12.77	Put	3,331.96000	3.33196	0.00000	0.00000	3,331.960	20.21	0.31	84,796,780.31	3,300	1,650.0		
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			11.27732	79.68671	11.31038	79.48158		21.88	0.00	239,060.13	3	112,830.0		
R2037	On 05/11/2020	Bond Future			11.49529	80.52044	11.52947	80.31449		23.93	0.00	0.00	0	276.0		
R2037	On 04/02/2021	Bond Future			11.71785	77.19772	11.75328	76.99056		23.65	0.00	0.00	0	0.0		
R2037	On 04/02/2021	Bond Future	9.65	Call	1,253.54000	1.25354	1,260.57000	1.26057	1,253.540	22.64	0.19	0.00	0	72.0		
R2037	On 04/02/2021	Bond Future	10.35	Put	10,905.52000	10.90552	11,110.86000	11.11086	10,905.520	22.64	0.71	0.00	0	72.0		
R2037	On 04/02/2021	Bond Future	10.48	Call	2,425.27000	2.42527	2,420.92000	2.42092	2,425.270	22.64	0.31	0.00	0	240.0		
R2037	On 04/02/2021	Bond Future	10.85	Put	8,501.30000	8.50130	8,674.28000	8.67428	8,501.300	22.74	0.62	0.00	0	72.0		
R2037	On 04/02/2021	Bond Future	11.90	Put	4,923.36000	4.92336	5,009.81000	5.00981	4,923.360	23.80	0.43	0.00	0	240.0		
R2037	On 04/02/2021	Bond Future	11.97	Call	6,195.54000	6.19554	6,071.80000	6.07180	6,195.540	23.87	0.58	0.00	0	300.0		

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
R2037	On 04/02/2021	Bond Future	13.73	Put	1,684.19000	1.68419	1,766.08000	1.76608	1,684.190	25.19	0.19	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			11.94805	78.11277	11.98488	77.90376		20.18	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			11.55314	80.66859	11.55596	80.65042		22.94	0.00	0.00	0	56,400.0	
R2040	On 06/08/2020	Bond Future	9.57	Call	0.75000	0.00075	0.90000	0.00090	0.750	21.01	0.00	0.00	0	800.0	
R2040	On 06/08/2020	Bond Future	10.07	Call	12.58000	0.01258	14.07000	0.01407	12.580	21.01	0.01	0.00	0	800.0	
R2040	On 06/08/2020	Bond Future	10.79	Put	5,429.77000	5.42977	5,442.35000	5.44235	5,429.770	21.47	0.88	0.00	0	800.0	
R2040	On 06/08/2020	Bond Future	10.85	Put	5,062.85000	5.06285	5,071.77000	5.07177	5,062.850	21.62	0.85	0.00	0	12,496.0	
R2040	On 06/08/2020	Bond Future	11.26	Put	2,926.32000	2.92632	2,916.85000	2.91685	2,926.320	22.55	0.65	0.00	0	517.0	
R2040	On 05/11/2020	Bond Future			11.77439	81.51262	11.77712	81.49557		24.78	0.00	0.00	0	0.0	
R2040	On 05/11/2020	Bond Future	9.50	Call	403.28000	0.40328	422.40000	0.42240	403.280	23.36	0.09	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	9.73	Call	554.52000	0.55452	577.55000	0.57755	554.520	23.36	0.11	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	10.00	Call	784.86000	0.78486	812.62000	0.81262	784.860	23.36	0.15	0.00	0	2,230.0	
R2040	On 05/11/2020	Bond Future	10.23	Call	1,032.84000	1.03284	1,064.52000	1.06452	1,032.840	23.36	0.19	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	11.00	Call	2,339.01000	2.33901	2,315.51000	2.31551	2,339.010	23.75	0.35	0.00	0	2,230.0	
R2040	On 05/11/2020	Bond Future	11.50	Put	5,399.96000	5.39996	5,379.88000	5.37988	5,399.960	24.48	0.53	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	11.70	Put	4,719.47000	4.71947	4,701.41000	4.70141	4,719.470	24.72	0.49	0.00	0	2,000.0	
R2040	On 04/02/2021	Bond Future			12.00090	77.95106	12.00354	77.93508		24.52	0.00	0.00	0	0.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	866.50000	0.86650	880.53000	0.88053	866.500	23.38	0.14	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	936.73000	0.93673	951.33000	0.95133	936.730	23.38	0.14	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	1,475.36000	1.47536	1,493.34000	1.49334	1,475.360	23.38	0.21	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	1,700.74000	1.70074	1,719.72000	1.71972	1,700.740	23.38	0.23	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	7,120.95000	7.12095	7,081.98000	7.08198	7,120.950	24.05	0.54	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	6,524.46000	6.52446	6,483.72000	6.48372	6,524.460	24.24	0.51	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			12.23483	78.87519	12.23749	78.85958		20.91	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			11.70747	76.76576	11.71021	76.74842		23.99	0.00	38,382,880.00	500	61,197.0	
R2044	On 06/08/2020	Bond Future	9.01	Call	0.00000	0.00000	0.01000	0.00001	0.000	22.04	0.00	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	9.36	Call	0.06000	0.00006	0.08000	0.00008	0.060	22.04	0.00	0.00	0	602.0	
R2044	On 06/08/2020	Bond Future	9.66	Call	0.53000	0.00053	0.63000	0.00063	0.530	22.04	0.00	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	9.98	Call	3.69000	0.00369	4.18000	0.00418	3.690	22.04	0.00	0.00	0	602.0	
R2044	On 06/08/2020	Bond Future	10.93	Put	5,453.20000	5.45320	5,469.77000	5.46977	5,453.200	22.31	0.88	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	11.09	Put	4,500.66000	4.50066	4,506.56000	4.50656	4,500.660	22.62	0.82	0.00	0	602.0	
R2044	On 05/11/2020	Bond Future			11.92626	77.56897	11.92891	77.55272		26.01	0.00	0.00	0	0.0	
R2044	On 05/11/2020	Bond Future	8.87	Call	119.28000	0.11928	125.37000	0.12537	119.280	24.61	0.03	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.29	Call	242.39000	0.24239	252.30000	0.25230	242.390	24.61	0.06	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	9.34	Call	262.26000	0.26226	272.69000	0.27269	262.260	24.61	0.06	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	9.72	Call	460.14000	0.46014	474.92000	0.47492	460.140	24.61	0.10	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.97	Call	644.07000	0.64407	661.94000	0.66194	644.070	24.61	0.13	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	10.02	Call	686.80000	0.68680	705.28000	0.70528	686.800	24.61	0.14	0.00	0	1,815.0	

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
R2044	On 05/11/2020	Bond Future	10.04	Call	704.48000		0.70448		723.20000	0.72320	704.480	24.61	0.14	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	7,796.49000		7.79649		7,827.40000	7.82740	7,796.490	24.70	0.67	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	7,286.69000		7.28669		7,290.95000	7.29095	7,286.690	24.87	0.65	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	6,388.22000		6.38822		6,364.98000	6.36498	6,388.220	25.19	0.60	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	11.43	Put	6,188.29000		6.18829		6,162.33000	6.16233	6,188.290	25.26	0.58	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			12.15051		74.08692		12.15308	74.07166		25.74	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	902.69000		0.90269		905.51000	0.90551	902.690	24.60	0.14	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.29	Put	14,248.06000		14.24806		14,266.56000	14.26656	14,248.060	24.60	0.78	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.84	Put	10,995.99000		10.99599		11,014.38000	11.01438	10,995.990	24.60	0.69	0.00	0	405.0
R2044	On 06/05/2021	Bond Future			12.38192		74.96525		12.38451	74.95036		21.91	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			11.64590		80.14741		11.63802	80.19830		23.30	0.00	0.00	0	111,984.0
R2048	On 06/08/2020	Bond Future	9.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	21.33	0.00	0.00	0	3,000.0
R2048	On 06/08/2020	Bond Future	9.25	Call	0.03000		0.00003		0.04000	0.00004	0.030	21.33	0.00	0.00	0	20,640.0
R2048	On 06/08/2020	Bond Future	10.35	Call	29.50000		0.02950		32.40000	0.03240	29.500	21.33	0.02	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	10.85	Call	220.52000		0.22052		227.74000	0.22774	220.520	21.48	0.11	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	11.10	Call	501.74000		0.50174		495.64000	0.49564	501.740	21.95	0.21	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	11.80	Call	2,357.67000		2.35767		2,363.72000	2.36372	2,357.670	23.39	0.60	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	12.25	Call	4,292.05000		4.29205		4,302.69000	4.30269	4,292.050	24.36	0.80	0.00	0	814.0
R2048	On 06/08/2020	Bond Future	12.75	Call	6,763.10000		6.76310		6,792.41000	6.79241	6,763.100	25.75	0.92	0.00	0	814.0
R2048	On 05/11/2020	Bond Future			11.86270		76.57508		11.85427	76.62774		26.54	0.00	0.00	0	250.0
R2048	On 05/11/2020	Bond Future	10.00	Call	695.06000		0.69506		718.38000	0.71838	695.060	25.02	0.14	0.00	0	800.0
R2048	On 05/11/2020	Bond Future	11.00	Call	2,178.23000		2.17823		2,157.28000	2.15728	2,178.230	25.44	0.33	0.00	0	800.0
R2048	On 04/02/2021	Bond Future			12.08493		77.46196		12.07592	77.51638		24.77	0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			12.30546		73.96426		12.29595	74.01986		22.33	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			3.39331		104.55328		3.43060	104.52960		0.30	0.00	0.00	0	22,723.0
R208	On 05/11/2020	Bond Future			2.83281		102.25599		2.88989	102.23370		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			10.92153		67.61118		10.95353	67.43712		22.13	0.00	3,515,781.36	52	59,872.0
R209	On 05/11/2020	Bond Future			11.11993		65.17865		11.15294	65.00381		26.05	0.00	0.00	0	0.0
R209	On 04/02/2021	Bond Future			11.31720		65.93389		11.35128	65.75801		24.27	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.51966		63.57323		11.55496	63.39577		21.94	0.00	0.00	0	460.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,295.53000		2.29553		0.00000	0.00000	2,295.530	20.88	0.32	41,229,029.49	2,000	1,000.0
R209	On 06/05/2021	Bond Future	11.25	Put	5,706.90000		5.70690		0.00000	0.00000	5,706.900	21.67	0.51	32,087,492.75	1,000	1,000.0
R209	On 06/05/2021	Bond Future	12.25	Put	3,503.31000		3.50331		0.00000	0.00000	3,503.310	22.93	0.35	44,723,015.04	2,000	1,000.0

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
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		182.12864	182.12864		182.21592	182.21592			0.00	117,290,844.16	644	1,929.0
R210	On 05/11/2020	Bond Future		181.40346	181.40346		181.49457	181.49457			0.00	116,823,828.24	644	644.0
R210	On 04/02/2021	Bond Future		183.54726	183.54726		183.64197	183.64197			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future		183.05261	183.05261		183.14972	183.14972			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		165.49735	165.49735		165.55428	165.55428			0.00	252,548,956.10	1,526	7,008.0
R212	On 05/11/2020	Bond Future		167.26914	167.26914		167.32926	167.32926			0.00	255,252,707.64	1,526	1,526.0
R212	On 04/02/2021	Bond Future		166.95103	166.95103		167.01426	167.01426			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future		168.96622	168.96622		169.03132	169.03132			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		9.86179	84.62283		9.93431	84.21455		16.48	0.00	0.00	0	16,142.0
R213	On 05/11/2020	Bond Future		10.06353	81.97940		10.13873	81.56820		19.28	0.00	0.00	0	0.0
R213	On 04/02/2021	Bond Future		10.26810	82.92863		10.34624	82.51389		18.01	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future		10.47258	80.37836		10.55386	79.95929		16.15	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		11.20553	65.38249		11.21720	65.31841		23.59	0.00	0.00	0	19,898.0
R214	On 05/11/2020	Bond Future		11.40122	62.78989		11.41315	62.72617		27.81	0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future		11.60005	63.51702		11.61228	63.45353		25.88	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future		11.79656	60.98938		11.80919	60.92556		23.43	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 :												5,516,143,296.88	52,310	1 304 423.0
Grand Total:												5,516,143,296.88	52,310	1 304 423.0