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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/07/2020

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	90.76000		90.76000		90.78000	90.78000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	736.99300		736.99300		737.78400	737.78400			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	744.44000		744.44000		745.33800	745.33800			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	752.67500		752.67500		753.53100	753.53100			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	761.27100		761.27100		762.03000	762.03000			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	810.38600		810.38600		812.55000	812.55000			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	818.57500		818.57500		820.86900	820.86900			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	827.63000		827.63000		829.89300	829.89300			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	837.08200		837.08200		839.25300	839.25300			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	709.20800		709.20800		711.79300	711.79300			0.00	1,163,101,120.00	164	51.0
ALBI	On 05/11/2020	Index Future	716.37400		716.37400		719.08000	719.08000			0.00	1,174,853,360.00	164	164.0
ALBI	On 04/02/2021	Index Future	724.29900		724.29900		726.98500	726.98500			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	732.57100		732.57100		735.18400	735.18400			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	11.72533		75.11177		11.65268	75.49332			0.00	0.00	0	0.0
ES33	On 05/11/2020	Bond Future	11.98799		72.09061		11.91033	72.48575			0.00	0.00	0	350.0
ES33	On 04/02/2021	Bond Future	12.25780		72.88959		12.17778	73.28382			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.53022		69.94710		12.44889	70.33527			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	12.11855		74.96526		12.04573	75.39085			0.00	0.00	0	0.0
ES42	On 05/11/2020	Bond Future	12.37029		71.45835		12.29237	71.89809			0.00	0.00	0	4,919.0
ES42	On 04/02/2021	Bond Future	12.62108		72.25116		12.54058	72.69034			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	12.88412		68.81943		12.80177	69.25301			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	700.43400		700.43400		702.93700	702.93700			0.00	4,657,886,100.00	665	54.0
GOVI	On 05/11/2020	GOVI	707.51200		707.51200		710.13300	710.13300			0.00	4,704,954,800.00	665	983.0
GOVI	On 04/02/2021	GOVI	715.33900		715.33900		717.94000	717.94000			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	723.50800		723.50800		726.03700	726.03700			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future	137.46406		137.46406		137.43071	137.43071			0.00	0.00	0	7,846.0
I2025	On 05/11/2020	Bond Future	138.87417		138.87417		138.85877	138.85877			0.00	0.00	0	2,695.0
I2025	On 04/02/2021	Bond Future	138.93991		138.93991		138.91446	138.91446			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	140.56109		140.56109		140.51524	140.51524			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	97.69142		97.69142		97.70749	97.70749			0.00	0.00	0	3,891.0
I2029	On 05/11/2020	Bond Future	97.57084		97.57084		97.59999	97.59999			0.00	0.00	0	2,297.0
I2029	On 04/02/2021	Bond Future	98.67513		98.67513		98.69761	98.69761			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	98.68892		98.68892		98.69754	98.69754			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	92.37547	92.37547	92.48774	92.48774					0.00	0.00	0	6,608.0
I2033	On 05/11/2020	Bond Future	92.12649	92.12649	92.25209	92.25209					0.00	0.00	0	8,226.0
I2033	On 04/02/2021	Bond Future	93.16898	93.16898	93.28949	93.28949					0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	93.04208	93.04208	93.15055	93.15055					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	102.78994	102.78994	102.80557	102.80557					0.00	0.00	0	10,802.0
I2038	On 05/11/2020	Bond Future	103.84437	103.84437	103.87394	103.87394					0.00	0.00	0	6,806.0
I2038	On 04/02/2021	Bond Future	103.32553	103.32553	103.34806	103.34806					0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	104.53151	104.53151	104.53918	104.53918					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	91.81288	91.81288	91.82684	91.82684					0.00	0.00	0	7,555.0
I2046	On 05/11/2020	Bond Future	90.99056	90.99056	91.01675	91.01675					0.00	0.00	0	11,620.0
I2046	On 04/02/2021	Bond Future	92.02049	92.02049	92.04040	92.04040					0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future	91.30702	91.30702	91.31401	91.31401					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	92.16358	92.16358	92.42923	92.42923					0.00	3,317,888.88	36	10,365.0
I2050	On 05/11/2020	Bond Future	93.10899	93.10899	93.38959	93.38959					0.00	3,351,923.64	36	12,528.0
I2050	On 04/02/2021	Bond Future	92.27549	92.27549	92.55261	92.55261					0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future	93.35244	93.35244	93.61929	93.61929					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	248.48600	248.48600	248.65000	248.65000					0.00	745,458,000.00	300	914.0
IGOV	On 05/11/2020	Index Future	251.05900	251.05900	251.25700	251.25700					0.00	1,506,354,000.00	600	348.0
IGOV	On 04/02/2021	Index Future	253.89700	253.89700	254.08100	254.08100					0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	256.85700	256.85700	257.00700	257.00700					0.00	0.00	0	0.0
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.69500	96.30500	3.71500	96.28500					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.67500	96.32500	3.68500	96.31500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.57500	96.42500	3.62500	96.37500					0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.57500	96.42500	3.61500	96.38500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.56500	96.43500	3.60500	96.39500					0.00	0.00	0	10.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.56500	96.43500	3.59500	96.40500					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.60000	96.40000	3.65000	96.35000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.73000	96.27000	3.79000	96.21000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.79500	96.20500	3.83500	96.16500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.03000	95.97000	4.07000	95.93000					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.12500	95.87500	4.13500	95.86500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.38500	95.61500	4.42500	95.57500					0.00	0.00	0	0.0
R186	On 06/08/2020	Bond Future	7.49484	116.45319	7.47151	116.58036				8.88	0.00	6,294,644,279.07	54,053	38,201.0

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R186	On 06/08/2020	Bond Future	7.45	Call	531.79000		0.53179		624.99000	0.62499	531.790	8.86	0.44		0	2,500.0
R186	On 06/08/2020	Bond Future	7.45	Put	776.38000		0.77638		742.41000	0.74241	776.380	8.86	0.56	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	8.00	Put	37.13000		0.03713		40.28000	0.04028	37.130	9.26	0.05	0.00	0	15,177.0
R186	On 06/08/2020	Bond Future	8.00	Call	2,747.67000		2.74767		2,877.99000	2.87799	2,747.670	9.26	0.95	0.00	0	900.0
R186	On 06/08/2020	Bond Future	9.00	Call	7,841.04000		7.84104		7,968.21000	7.96821	7,841.040	9.77	1.00	0.00	0	900.0
R186	On 05/11/2020	Bond Future			7.67817		117.61910		7.65055	117.76312		9.88	0.00	8,363,423,724.60	71,106	77,114.0
R186	On 05/11/2020	Bond Future	6.50	Call	463.27000		0.46327		493.01000	0.49301	463.270	9.61	0.15	0.00	0	80.0
R186	On 05/11/2020	Bond Future	7.00	Call	1,021.30000		1.02130		1,072.93000	1.07293	1,021.300	9.65	0.28	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.50	Call	1,978.29000		1.97829		2,055.58000	2.05558	1,978.290	9.80	0.45	0.00	0	80.0
R186	On 05/11/2020	Bond Future	7.84	Call	2,869.12000		2.86912		2,963.13000	2.96313	2,869.120	9.92	0.57	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.00	Call	3,353.81000		3.35381		3,454.99000	3.45499	3,353.810	9.98	0.62	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	8.34	Call	4,519.70000		4.51970		4,633.97000	4.63397	4,519.700	10.20	0.72	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	311.77000		0.31177		303.25000	0.30325	311.770	10.53	0.10	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			7.85901		113.64075		7.83147	113.77793		9.52	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future			8.04994		114.94108		8.02427	115.06300		8.18	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			305.00265		305.00265		305.06537	305.06537			0.00	0.00	0	1,641.0
R197	On 05/11/2020	Bond Future			308.13140		308.13140		308.23540	308.23540			0.00	0.00	0	2,350.0
R197	On 04/02/2021	Bond Future			303.77714		303.77714		303.86027	303.86027			0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			307.32262		307.32262		307.36250	307.36250			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			205.73421		205.73421		205.76579	205.76579			0.00	0.00	0	3,530.0
R202	On 05/11/2020	Bond Future			207.84474		207.84474		207.90400	207.90400			0.00	831,378.96	4	7,972.0
R202	On 04/02/2021	Bond Future			206.03177		206.03177		206.07690	206.07690			0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			208.43611		208.43611		208.45180	208.45180			0.00	0.00	0	0.0
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 06/08/2020	Bond Future			4.90955		110.20689		4.95093	110.10473		2.37	0.00	659,037,202.20	5,980	18,784.0
R2023	On 05/11/2020	Bond Future			5.00833		107.40490		5.04817	107.31601		2.50	0.00	1,216,038,277.80	11,322	22,007.0
R2023	On 04/02/2021	Bond Future			5.08577		108.59459		5.13485	108.49699		2.38	0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			5.15187		105.92710		5.21708	105.81283		2.18	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			9.20638		92.74045		9.16823	92.96663		14.91	0.00	6,916,304,539.65	74,577	81,714.0
R2030	On 06/08/2020	Bond Future	8.36	Call	4.45000		0.00445		9.41000	0.00941	4.450	13.99	0.01	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	8.50	Call	15.34000		0.01534		28.17000	0.02817	15.340	14.07	0.02	0.00	0	423.0
R2030	On 06/08/2020	Bond Future	8.86	Call	187.00000		0.18700		260.43000	0.26043	187.000	14.51	0.17	0.00	0	800.0

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R2030	On 06/08/2020	Bond Future	9.05	Call	473.05000	0.47305	597.94000	0.59794	473.050	14.73	0.34	0.00	0	450.0		
R2030	On 06/08/2020	Bond Future	9.20	Put	882.73000	0.88273	820.43000	0.82043	882.730	14.86	0.50	0.00	0	2,500.0		
R2030	On 06/08/2020	Bond Future	9.20	Call	844.96000	0.84496	1,008.84000	1.00884	844.960	14.86	0.50	0.00	0	423.0		
R2030	On 06/08/2020	Bond Future	9.42	Put	383.67000	0.38367	362.35000	0.36235	383.670	15.09	0.28	0.00	0	800.0		
R2030	On 06/08/2020	Bond Future	9.75	Call	3,225.40000	3.22540	3,451.96000	3.45196	3,225.400	15.56	0.92	0.00	0	450.0		
R2030	On 06/08/2020	Bond Future	9.95	Put	25.89000	0.02589	27.63000	0.02763	25.890	15.90	0.03	0.00	0	5,850.0		
R2030	On 06/08/2020	Bond Future	10.00	Call	4,564.79000	4.56479	4,792.62000	4.79262	4,564.790	15.99	0.98	0.00	0	470.0		
R2030	On 06/08/2020	Bond Future	10.21	Call	5,704.11000	5.70411	5,931.21000	5.93121	5,704.110	16.36	0.99	0.00	0	622.0		
R2030	On 06/08/2020	Bond Future	10.70	Call	8,313.73000	8.31373	8,539.95000	8.53995	8,313.730	16.43	1.00	0.00	0	470.0		
R2030	On 06/08/2020	Bond Future	10.87	Put	0.01000	0.00001	0.02000	0.00002	0.010	16.43	0.00	0.00	0	622.0		
R2030	On 06/08/2020	Bond Future	11.47	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.43	0.00	0.00	0	622.0		
R2030	On 05/11/2020	Bond Future			9.40275	93.66896	9.36084	93.90980		16.56	0.00	7,078,656,976.16	75,571	82,427.0		
R2030	On 05/11/2020	Bond Future	8.10	Call	714.69000	0.71469	768.56000	0.76856	714.690	15.91	0.18	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	8.34	Call	985.57000	0.98557	1,053.43000	1.05343	985.570	15.91	0.23	0.00	0	1,000.0		
R2030	On 05/11/2020	Bond Future	8.36	Call	1,011.20000	1.01120	1,080.31000	1.08031	1,011.200	15.91	0.23	0.00	0	14,160.0		
R2030	On 05/11/2020	Bond Future	8.53	Call	1,252.26000	1.25226	1,332.36000	1.33236	1,252.260	15.93	0.27	0.00	0	15,414.0		
R2030	On 05/11/2020	Bond Future	8.73	Call	1,601.80000	1.60180	1,695.91000	1.69591	1,601.800	16.04	0.33	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	8.85	Call	1,842.46000	1.84246	1,945.22000	1.94522	1,842.460	16.12	0.36	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	8.86	Call	1,863.51000	1.86351	1,966.99000	1.96699	1,863.510	16.13	0.36	0.00	0	14,160.0		
R2030	On 05/11/2020	Bond Future	9.03	Call	2,244.53000	2.24453	2,360.35000	2.36035	2,244.530	16.25	0.41	0.00	0	15,414.0		
R2030	On 05/11/2020	Bond Future	9.04	Call	2,268.27000	2.26827	2,384.81000	2.38481	2,268.270	16.26	0.41	0.00	0	1,000.0		
R2030	On 05/11/2020	Bond Future	9.23	Call	2,746.64000	2.74664	2,876.76000	2.87676	2,746.640	16.39	0.47	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	9.61	Put	2,677.66000	2.67766	2,592.57000	2.59257	2,677.660	16.64	0.43	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	9.65	Put	2,580.97000	2.58097	2,498.41000	2.49841	2,580.970	16.67	0.41	0.00	0	2,500.0		
R2030	On 05/11/2020	Bond Future	9.86	Put	2,124.54000	2.12454	2,054.58000	2.05458	2,124.540	16.86	0.36	0.00	0	14,160.0		
R2030	On 05/11/2020	Bond Future	9.99	Put	1,880.84000	1.88084	1,818.02000	1.81802	1,880.840	17.00	0.33	0.00	0	5,000.0		
R2030	On 05/11/2020	Bond Future	10.06	Put	1,762.22000	1.76222	1,703.03000	1.70303	1,762.220	17.09	0.31	0.00	0	1,000.0		
R2030	On 05/11/2020	Bond Future	10.37	Put	1,317.60000	1.31760	1,272.59000	1.27259	1,317.600	17.52	0.25	0.00	0	15,414.0		
R2030	On 05/11/2020	Bond Future	10.47	Put	1,199.10000	1.19910	1,158.02000	1.15802	1,199.100	17.67	0.23	0.00	0	3,000.0		
R2030	On 04/02/2021	Bond Future			9.60178	90.70181	9.55921	90.93864		16.20	0.00	0.00	0	0.0		
R2030	On 04/02/2021	Bond Future	8.36	Call	1,568.49000	1.56849	1,641.36000	1.64136	1,568.490	15.61	0.27	0.00	0	800.0		
R2030	On 04/02/2021	Bond Future	8.37	Call	1,582.68000	1.58268	1,656.01000	1.65601	1,582.680	15.61	0.27	0.00	0	1,000.0		
R2030	On 04/02/2021	Bond Future	8.86	Call	2,408.92000	2.40892	2,506.44000	2.50644	2,408.920	15.67	0.36	0.00	0	800.0		
R2030	On 04/02/2021	Bond Future	9.12	Call	2,974.81000	2.97481	3,086.01000	3.08601	2,974.810	15.81	0.42	0.00	0	1,000.0		
R2030	On 04/02/2021	Bond Future	10.20	Put	2,825.35000	2.82535	2,752.10000	2.75210	2,825.350	16.55	0.36	0.00	0	1,800.0		
R2030	On 06/05/2021	Bond Future			9.80947	91.73997	9.76749	91.96601		13.90	0.00	0.00	0	0.0		
R2030	On 06/05/2021	Bond Future	7.97	Call	1,045.78000	1.04578	1,094.19000	1.09419	1,045.780	13.24	0.19	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	9.22	Put	6,188.98000	6.18898	6,063.21000	6.06321	6,188.980	13.38	0.59	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	9.92	Put	4,148.52000	4.14852	4,054.50000	4.05450	4,148.520	13.85	0.45	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			10.11412	90.41789	10.07114	90.68300		17.51	0.00	5,774,628,962.74	63,866	64,797.0		
R2032	On 06/08/2020	Bond Future	8.79	Call	0.10000	0.00010	0.32000	0.00032	0.100	16.26	0.00	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
R2032	On 06/08/2020	Bond Future	9.29	Call	11.01000	0.01101		21.52000	0.02152	11.010	16.29	0.01		0	800.0	
R2032	On 06/08/2020	Bond Future	9.91	Put	1,737.47000	1.73747		1,607.49000	1.60749	1,737.470	17.08	0.69		0	800.0	
R2032	On 05/11/2020	Bond Future			10.32856	87.17945		10.28183	87.45908		20.23	0.00	5,652,192,461.30	64,834	95,446.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	834.20000	0.83420		898.33000	0.89833	834.200	19.32	0.18		0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	1,031.43000	1.03143		1,106.18000	1.10618	1,031.430	19.32	0.22		0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	1,510.36000	1.51036		1,607.83000	1.60783	1,510.360	19.32	0.29		0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	1,826.68000	1.82668		1,937.04000	1.93704	1,826.680	19.42	0.33		0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	2,095.53000	2.09553		2,024.20000	2.02420	2,095.530	20.79	0.32		0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	1,942.79000	1.94279		1,876.28000	1.87628	1,942.790	20.93	0.30		0	1,000.0	
R2032	On 04/02/2021	Bond Future			10.54327	88.14582		10.49568	88.42212		18.98	0.00		0	0.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	1,248.24000	1.24824		1,314.21000	1.31421	1,248.240	18.23	0.20		0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,927.08000	1.92708		2,017.30000	2.01730	1,927.080	18.23	0.28		0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	4,045.16000	4.04516		3,942.56000	3.94256	4,045.160	19.04	0.42		0	800.0	
R2032	On 06/05/2021	Bond Future			10.76396	85.00821		10.71661	85.27484		17.06	0.00		0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,848.40000	3.84840		3,978.20000	3.97820	3,848.400	16.53	0.45		0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,732.31000	1.73231		1,684.20000	1.68420	1,732.310	18.16	0.21		0	736.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00		0	0.0	
R2035	On 06/08/2020	Bond Future			10.78985	90.07012		10.71174	90.58031		19.86	0.00	3,043,919,705.40	33,795	36,312.0	
R2035	On 06/08/2020	Bond Future	8.75	Call	0.00000	0.00000		0.00000	0.00000	0.000	18.32	0.00		0	3,000.0	
R2035	On 06/08/2020	Bond Future	9.00	Call	0.00000	0.00000		0.01000	0.00001	0.000	18.32	0.00		0	24,761.0	
R2035	On 06/08/2020	Bond Future	9.09	Call	0.00000	0.00000		0.02000	0.00002	0.000	18.32	0.00		0	500.0	
R2035	On 06/08/2020	Bond Future	9.67	Call	1.60000	0.00160		5.06000	0.00506	1.600	18.32	0.00		0	500.0	
R2035	On 06/08/2020	Bond Future	10.45	Put	2,562.62000	2.56262		2,221.37000	2.22137	2,562.620	18.97	0.79		0	500.0	
R2035	On 05/11/2020	Bond Future			11.01119	86.49963		10.92806	87.02659		22.81	0.00	4,188,571,583.49	48,423	84,648.0	
R2035	On 04/02/2021	Bond Future			11.23788	87.45788		11.15222	87.98442		21.39	0.00		0	0.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	9,672.44000	9.67244		9,332.95000	9.33295	9,672.440	20.46	0.68		0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	5,636.00000	5.63600		5,397.37000	5.39737	5,636.000	21.06	0.49		0	650.0	
R2035	On 06/05/2021	Bond Future			11.46212	83.98160		11.37500	84.50151		19.32	0.00		0	0.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	2,616.83000	2.61683		2,796.31000	2.79631	2,616.830	18.44	0.32		0	793.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,790.58000	3.79058		4,021.57000	4.02157	3,790.580	18.49	0.42		0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	6,035.59000	6.03559		5,794.12000	5.79412	6,035.590	18.94	0.49		0	793.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	5,357.70000	5.35770		5,136.48000	5.13648	5,357.700	19.14	0.45		0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	4,176.55000	4.17655		3,993.71000	3.99371	4,176.550	19.55	0.38		0	793.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	2,858.39000	2.85839		2,726.03000	2.72603	2,858.390	20.54	0.28		0	1,650.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00		0	0.0	
R2037	On 06/08/2020	Bond Future			11.04359	81.16053		10.97047	81.63023		22.19	0.00	7,500,369,219.42	92,414	49,820.0	
R2037	On 05/11/2020	Bond Future			11.25807	81.97314		11.18030	82.45841		24.33	0.00	7,576,941,276.48	92,432	95,391.0	
R2037	On 04/02/2021	Bond Future			11.47746	78.62626		11.39741	79.11100		24.07	0.00		0	0.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	1,491.50000	1.49150		1,609.00000	1.60900	1,491.500	23.08	0.22		0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	9,856.53000	9.85653		9,546.56000	9.54656	9,856.530	23.08	0.67		0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	2,834.62000	2.83462		3,020.82000	3.02082	2,834.620	23.08	0.35		0	240.0	

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	10.85	Put	7,571.76000	7.57176	7,306.80000	7.30680	7,571.760	23.18	0.58	0.00	0	72.0		
R2037	On 04/02/2021	Bond Future	11.90	Put	4,249.93000	4.24993	4,076.36000	4.07636	4,249.930	24.22	0.39	0.00	0	240.0		
R2037	On 04/02/2021	Bond Future	11.97	Call	6,967.13000	6.96713	7,283.69000	7.28369	6,967.130	24.29	0.62	0.00	0	300.0		
R2037	On 04/02/2021	Bond Future	13.73	Put	1,369.31000	1.36931	1,301.41000	1.30141	1,369.310	25.61	0.16	0.00	0	300.0		
R2037	On 06/05/2021	Bond Future			11.70296	79.52655	11.62157	80.00499		20.60	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			11.25357	82.63718	11.16033	83.26593		23.21	0.00	4,349,360,057.76	52,632	29,440.0		
R2040	On 06/08/2020	Bond Future	9.57	Call	0.01000	0.00001	0.05000	0.00005	0.010	21.35	0.00	0.00	0	800.0		
R2040	On 06/08/2020	Bond Future	10.07	Call	1.32000	0.00132	4.73000	0.00473	1.320	21.35	0.00	0.00	0	800.0		
R2040	On 06/08/2020	Bond Future	10.79	Put	3,397.18000	3.39718	2,913.74000	2.91374	3,397.180	21.78	0.86	0.00	0	800.0		
R2040	On 06/08/2020	Bond Future	10.85	Put	3,037.74000	3.03774	2,584.78000	2.58478	3,037.740	21.92	0.83	0.00	0	12,496.0		
R2040	On 06/08/2020	Bond Future	11.26	Put	1,159.82000	1.15982	942.56000	0.94256	1,159.820	22.83	0.49	0.00	0	517.0		
R2040	On 05/11/2020	Bond Future			11.46818	83.46457	11.36945	84.11069		25.16	0.00	4,389,234,807.16	52,588	39,277.0		
R2040	On 05/11/2020	Bond Future	9.50	Call	516.79000	0.51679	601.34000	0.60134	516.790	23.80	0.11	0.00	0	2,000.0		
R2040	On 05/11/2020	Bond Future	9.73	Call	709.54000	0.70954	817.79000	0.81779	709.540	23.80	0.14	0.00	0	2,000.0		
R2040	On 05/11/2020	Bond Future	10.00	Call	1,001.12000	1.00112	1,141.71000	1.14171	1,001.120	23.80	0.19	0.00	0	2,380.0		
R2040	On 05/11/2020	Bond Future	10.23	Call	1,312.49000	1.31249	1,484.14000	1.48414	1,312.490	23.80	0.23	0.00	0	2,000.0		
R2040	On 05/11/2020	Bond Future	11.00	Call	2,900.12000	2.90012	3,193.33000	3.19333	2,900.120	24.17	0.41	0.00	0	2,380.0		
R2040	On 05/11/2020	Bond Future	11.50	Put	4,223.67000	4.22367	3,951.42000	3.95142	4,223.670	24.87	0.47	0.00	0	2,000.0		
R2040	On 05/11/2020	Bond Future	11.70	Put	3,630.81000	3.63081	3,388.19000	3.38819	3,630.810	25.10	0.42	0.00	0	2,000.0		
R2040	On 04/02/2021	Bond Future			11.68805	79.88390	11.58603	80.53118		24.93	0.00	0.00	0	0.0		
R2040	On 04/02/2021	Bond Future	9.49	Call	1,108.67000	1.10867	1,228.14000	1.22814	1,108.670	23.81	0.16	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	9.57	Call	1,195.50000	1.19550	1,322.13000	1.32213	1,195.500	23.81	0.17	0.00	0	800.0		
R2040	On 04/02/2021	Bond Future	10.07	Call	1,853.40000	1.85340	2,029.59000	2.02959	1,853.400	23.81	0.25	0.00	0	800.0		
R2040	On 04/02/2021	Bond Future	10.24	Call	2,125.13000	2.12513	2,319.82000	2.31982	2,125.130	23.81	0.27	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	11.57	Put	6,040.52000	6.04052	5,746.79000	5.74679	6,040.520	24.46	0.49	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	11.74	Put	5,501.48000	5.50148	5,227.32000	5.22732	5,501.480	24.65	0.46	0.00	0	800.0		
R2040	On 06/05/2021	Bond Future			11.91370	80.79867	11.80926	81.44128		21.31	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			11.39811	78.76829	11.31991	79.28882		24.27	0.00	781,932,814.83	9,927	54,838.0		
R2044	On 06/08/2020	Bond Future	9.36	Call	0.00000	0.00000	0.00000	0.00000	0.000	22.39	0.00	0.00	0	474.0		
R2044	On 06/08/2020	Bond Future	9.98	Call	0.15000	0.00015	0.62000	0.00062	0.150	22.39	0.00	0.00	0	474.0		
R2044	On 06/08/2020	Bond Future	11.09	Put	2,478.35000	2.47835	2,151.97000	2.15197	2,478.350	22.93	0.76	0.00	0	474.0		
R2044	On 05/11/2020	Bond Future			11.60935	79.55694	11.52625	80.09328		26.40	0.00	644,968,112.58	8,107	9,792.0		
R2044	On 05/11/2020	Bond Future	8.87	Call	152.90000	0.15290	179.41000	0.17941	152.900	25.06	0.04	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	9.29	Call	312.11000	0.31211	359.77000	0.35977	312.110	25.06	0.07	0.00	0	300.0		
R2044	On 05/11/2020	Bond Future	9.34	Call	337.76000	0.33776	388.56000	0.38856	337.760	25.06	0.08	0.00	0	525.0		
R2044	On 05/11/2020	Bond Future	9.72	Call	592.26000	0.59226	671.53000	0.67153	592.260	25.06	0.12	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	9.97	Call	827.16000	0.82716	929.62000	0.92962	827.160	25.06	0.16	0.00	0	300.0		
R2044	On 05/11/2020	Bond Future	10.02	Call	881.49000	0.88149	989.01000	0.98901	881.490	25.06	0.17	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	903.95000		0.90395	1,013.52000	1.01352	903.950		25.06	0.17	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	6,351.73000		6.35173	6,050.84000	6.05084	6,351.730		25.14	0.61	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	5,887.43000		5.88743	5,601.88000	5.60188	5,887.430		25.30	0.58	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	5,078.59000		5.07859	4,821.73000	4.82173	5,078.590		25.60	0.53	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	11.43	Put	4,900.38000		4.90038	4,650.20000	4.65020	4,900.380		25.67	0.52	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			11.82594		76.05816	11.74010	76.59475			26.15	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	1,157.60000		1.15760	1,261.24000	1.26124	1,157.600		25.03	0.17	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	12,687.23000		12.68723	12,307.12000	12.30712	12,687.230		25.03	0.74	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	9,601.63000		9.60163	9,273.99000	9.27399	9,601.630		25.03	0.64	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			12.04802		76.92919	11.96031	77.46039			22.32	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			11.34325		82.14665	11.26498	82.67907			23.56	0.00	1,697,971,255.50	20,670	35,833.0
R2048	On 06/08/2020	Bond Future	9.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		21.68	0.00	0.00	0	3,000.0
R2048	On 06/08/2020	Bond Future	9.25	Call	0.00000		0.00000	0.00000	0.00000	0.000		21.68	0.00	0.00	0	20,640.0
R2048	On 06/08/2020	Bond Future	10.35	Call	6.02000		0.00602	15.84000	0.01584	6.020		21.68	0.01	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	10.85	Call	158.98000		0.15898	270.01000	0.27001	158.980		21.82	0.12	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	11.10	Call	506.69000		0.50669	735.44000	0.73544	506.690		22.25	0.29	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	11.80	Call	3,233.53000		3.23353	3,727.61000	3.72761	3,233.530		23.65	0.84	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	12.25	Call	5,761.40000		5.76140	6,290.11000	6.29011	5,761.400		24.61	0.97	0.00	0	814.0
R2048	On 06/08/2020	Bond Future	12.75	Call	8,568.09000		8.56809	9,100.57000	9.10057	8,568.090		26.00	1.00	0.00	0	814.0
R2048	On 05/11/2020	Bond Future			11.55224		78.55984	11.46901	79.10809			26.97	0.00	1,832,643,947.52	23,328	86,833.0
R2048	On 05/11/2020	Bond Future	10.00	Call	896.88000		0.89688	1,007.63000	1.00763	896.880		25.54	0.17	0.00	0	950.0
R2048	On 05/11/2020	Bond Future	11.00	Call	2,661.47000		2.66147	2,900.27000	2.90027	2,661.470		25.54	0.39	0.00	0	950.0
R2048	On 04/02/2021	Bond Future			11.76655		79.43024	11.68046	79.97887			25.19	0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			11.97789		75.92519	11.88986	76.46864			22.78	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			3.49854		104.48648	3.42680	104.53202			0.30	0.00	920,839,348.24	8,813	15,169.0
R208	On 05/11/2020	Bond Future			3.12402		102.14233	2.97093	102.20205			0.21	0.00	920,404,535.63	9,011	7,489.0
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			10.64636		69.13646	10.57303	69.55171			22.45	0.00	860,195,835.32	12,442	49,562.0
R209	On 05/11/2020	Bond Future			10.84003		66.68954	10.76236	67.11796			26.38	0.00	926,784,537.38	13,897	11,753.0
R209	On 04/02/2021	Bond Future			11.03299		67.42877	10.95332	67.85699			24.58	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.22966		65.05924	11.14882	65.48259			22.32	0.00	0.00	0	460.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,788.56000		2.78856	2,955.81000	2.95581	2,788.560		21.25	0.37	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	11.25	Put	4,968.00000		4.96800	4,785.78000	4.78578	4,968.000		22.06	0.46	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	12.25	Put	2,984.02000		2.98402	2,863.08000	2.86308	2,984.020		23.32	0.31	0.00	0	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	181.79754		181.79754		182.19541	182.19541			0.00	0.00	0	1,331.0
R210	On 05/11/2020	Bond Future	180.98799		180.98799		181.41403	181.41403			0.00	0.00	0	1,243.0
R210	On 04/02/2021	Bond Future	183.03666		183.03666		183.45435	183.45435			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future	182.46291		182.46291		182.85913	182.85913			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	165.48345		165.48345		165.52013	165.52013			0.00	0.00	0	6,998.0
R212	On 05/11/2020	Bond Future	167.18102		167.18102		167.24009	167.24009			0.00	0.00	0	1,686.0
R212	On 04/02/2021	Bond Future	166.77857		166.77857		166.82645	166.82645			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future	168.72479		168.72479		168.74902	168.74902			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	9.66197		85.76193		9.61378	86.03979		16.53	0.00	652,991,335.02	7,614	5,698.0
R213	On 05/11/2020	Bond Future	9.86236		83.09316		9.81026	83.38492		19.30	0.00	626,273,146.92	7,537	14,934.0
R213	On 04/02/2021	Bond Future	10.06618		84.01362		10.01300	84.30260		18.04	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future	10.26852		81.44347		10.21543	81.72366		16.23	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	10.91065		67.03787		10.83726	67.46087		23.99	0.00	20,044,323.13	299	16,490.0
R214	On 05/11/2020	Bond Future	11.10021		64.43357		11.02249	64.86949		28.24	0.00	19,265,637.43	299	11,059.0
R214	On 04/02/2021	Bond Future	11.29297		65.14743		11.21304	65.58345		26.26	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	11.48228		62.61389		11.40103	63.04550		23.91	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :												96,867,746,474.21	918,171	1 573 869.0
Grand Total:												96,867,746,474.21	918,171	1 573 869.0