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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/03/2020

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded
Derivatives												
5Y STND	On 21/12/2021	Interest Rate Swap	93.39000	93.39000		93.67000	93.67000			0.00	0.00	0
AL37	On 07/05/2020	Index Future	629.64300	629.64300		633.04000	633.04000			0.00	0.00	0
AL37	On 06/08/2020	Index Future	640.72000	640.72000		644.17500	644.17500			0.00	0.00	0
AL37	On 05/11/2020	Index Future	651.99900	651.99900		655.51400	655.51400			0.00	0.00	0
AL37	On 04/02/2021	Index Future	663.47100	663.47100		667.04700	667.04700			0.00	0.00	0
AL7T	On 07/05/2020	Index Future	678.71600	678.71600		683.65000	683.65000			0.00	0.00	0
AL7T	On 06/08/2020	Index Future	690.65600	690.65600		695.67500	695.67500			0.00	0.00	0
AL7T	On 05/11/2020	Index Future	702.81400	702.81400		707.92000	707.92000			0.00	0.00	0
AL7T	On 04/02/2021	Index Future	715.18100	715.18100		720.37600	720.37600			0.00	0.00	0

**Open
Interest**

51.00

0.00

0.00

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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
ALBI	On 07/05/2020	Index Future	609.08500		609.08500		613.43500	613.43500			0.00	0.00	0
ALBI	On 06/08/2020	Index Future	619.80000		619.80000		624.22600	624.22600			0.00	0.00	0
ALBI	On 05/11/2020	Index Future	630.71000		630.71000		635.21400	635.21400			0.00	0.00	0
ALBI	On 04/02/2021	Index Future	641.80800		641.80800		646.39000	646.39000			0.00	0.00	0
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
ES33	On 07/05/2020	Bond Future	13.67734		63.72076		13.54686	64.28431			0.00	0.00	0
ES33	On 06/08/2020	Bond Future	13.91606		64.85396		13.77975	65.42746			0.00	0.00	0
ES33	On 05/11/2020	Bond Future	14.16493		62.19204		14.02256	62.77537			0.00	0.00	0
ES33	On 04/02/2021	Bond Future	14.43541		63.28522		14.28638	63.87877			0.00	0.00	0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
ES42	On 07/05/2020	Bond Future	14.00180		63.10303		13.88648	63.62903			0.00	0.00	0
ES42	On 06/08/2020	Bond Future	14.23969		64.22504		14.11884	64.76031			0.00	0.00	0
ES42	On 05/11/2020	Bond Future	14.48959		61.07973		14.36277	61.62422			0.00	0.00	0
ES42	On 04/02/2021	Bond Future	14.75205		62.15272		14.61892	62.70664			0.00	0.00	0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
GOVI	On 07/05/2020	GOVI	601.93600		601.93600		606.19900	606.19900			0.00	0.00	0
GOVI	On 06/08/2020	GOVI	612.52500		612.52500		616.86200	616.86200			0.00	0.00	0
GOVI	On 05/11/2020	GOVI	623.30800		623.30800		627.72000	627.72000			0.00	0.00	0
GOVI	On 04/02/2021	GOVI	634.27600		634.27600		638.76400	638.76400			0.00	0.00	0
I2025	On 07/05/2020	Bond Future	129.29614		129.29614		131.17158	131.17158			0.00	0.00	0
I2025	On 06/08/2020	Bond Future	130.12086		130.12086		132.02982	132.02982			0.00	0.00	0
I2025	On 05/11/2020	Bond Future	132.41645		132.41645		134.35893	134.35893			0.00	0.00	0
I2025	On 04/02/2021	Bond Future	133.24716		133.24716		135.22399	135.22399			0.00	0.00	0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	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
I2029		On 07/05/2020	Bond Future	89.49518	89.49518		90.35584	90.35584			0.00	0.00	0
I2029		On 06/08/2020	Bond Future	91.10886	91.10886		91.98489	91.98489			0.00	0.00	0
I2029		On 05/11/2020	Bond Future	91.57304	91.57304		92.46435	92.46435			0.00	0.00	0
I2029		On 04/02/2021	Bond Future	93.20484	93.20484		94.11187	94.11187			0.00	0.00	0
I2033		On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
I2033		On 07/05/2020	Bond Future	86.65751	86.65751		89.04562	89.04562			0.00	0.00	0
I2033		On 06/08/2020	Bond Future	88.22012	88.22012		90.65112	90.65112			0.00	0.00	0
I2033		On 05/11/2020	Bond Future	88.55502	88.55502		91.02873	91.02873			0.00	0.00	0
I2033		On 04/02/2021	Bond Future	90.13303	90.13303		92.65072	92.65072			0.00	0.00	0
I2033		On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
I2038		On 07/05/2020	Bond Future	94.15915	94.15915		96.45528	96.45528			0.00	13,747,235.90	146
I2038		On 06/08/2020	Bond Future	94.16199	94.16199		96.49936	96.49936			0.00	0.00	0
I2038		On 05/11/2020	Bond Future	95.82314	95.82314		98.20154	98.20154			0.00	0.00	0
I2038		On 04/02/2021	Bond Future	95.81034	95.81034		98.23098	98.23098			0.00	0.00	0
I2038		On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
I2046		On 07/05/2020	Bond Future	81.16398	81.16398		83.73324	83.73324			0.00	56,571,294.06	697
I2046		On 06/08/2020	Bond Future	82.62748	82.62748		85.24297	85.24297			0.00	0.00	0
I2046		On 05/11/2020	Bond Future	82.28869	82.28869		84.95012	84.95012			0.00	0.00	0
I2046		On 04/02/2021	Bond Future	83.75481	83.75481		86.46352	86.46352			0.00	0.00	0
I2046		On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
I2050		On 07/05/2020	Bond Future	81.76690	81.76690		85.40124	85.40124			0.00	93,704,867.40	1,146
I2050		On 06/08/2020	Bond Future	81.36007	81.36007		85.05997	85.05997			0.00	0.00	0
I2050		On 05/11/2020	Bond Future	82.79540	82.79540		86.56040	86.56040			0.00	0.00	0
I2050		On 04/02/2021	Bond Future	82.34939	82.34939		86.18141	86.18141			0.00	0.00	0
I2050		On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
IGOV		On 07/05/2020	Index Future	230.52500	230.52500		235.45800	235.45800			0.00	0.00	0
IGOV		On 06/08/2020	Index Future	234.63700	234.63700		239.65800	239.65800			0.00	0.00	0
IGOV		On 05/11/2020	Index Future	238.82300	238.82300		243.93300	243.93300			0.00	0.00	0
IGOV		On 04/02/2021	Index Future	243.08000	243.08000		248.28000	248.28000			0.00	0.00	0
R186		On 07/05/2020	Bond Future	10.54249	103.88066		10.42088	104.45086		6.65	0.00	100,868,120.86	971
R186	7.90	Put	13,393.79000	13.39379		12,823.59000	12.82359	13,393.790	6.40	1.00	0.00	0	
R186	8.50	Put	10,159.64000	10.15964		9,589.47000	9.58947	10,159.640	6.40	1.00	0.00	0	
R186		On 06/08/2020	Bond Future	10.72962	100.42506		10.60108	101.00526		6.68	0.00	281,190,168.00	2,800
R186	8.25	Put	12,008.73000	12.00873		11,430.31000	11.43031	12,008.730	6.39	1.00	285,751,273.11	2,800	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded
R186	On 05/11/2020	Bond Future			10.92892		102.17283		10.79297	102.76297		5.82	0.00	0.00	0
R186	On 05/11/2020	Bond Future	7.84	Call	1.34000		0.00134		2.21000	0.00221	1.340	5.46	0.00	0.00	0
R186	On 05/11/2020	Bond Future	8.34	Call	7.42000		0.00742		11.45000	0.01145	7.420	5.46	0.01	0.00	0
R186	On 05/11/2020	Bond Future	9.26	Put	7,679.04000		7.67904	7,128.51000	7.12851	7.12851	7,679.040	5.61	0.94	0.00	0
R186	On 04/02/2021	Bond Future			11.15056		98.66801	11.00643	99.26833			6.07	0.00	0.00	0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0
R197	On 07/05/2020	Bond Future			301.58191		301.58191	301.58517	301.58517				0.00	0.00	0
R197	On 06/08/2020	Bond Future			299.22353		299.22353	299.22631	299.22631				0.00	0.00	0
R197	On 05/11/2020	Bond Future			304.50231		304.50231	304.50466	304.50466				0.00	0.00	0
R197	On 04/02/2021	Bond Future			301.93014		301.93014	301.93201	301.93201				0.00	0.00	0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0
R202	On 07/05/2020	Bond Future			193.33873		193.33873	203.57006	203.57006				0.00	103,049,543.09	533
R202	On 06/08/2020	Bond Future			192.68389		192.68389	203.09941	203.09941				0.00	0.00	0
R202	On 05/11/2020	Bond Future			196.08332		196.08332	206.68205	206.68205				0.00	0.00	0
R202	On 04/02/2021	Bond Future			195.32932		195.32932	206.11658	206.11658				0.00	0.00	0
R202	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0
R2023	On 07/05/2020	Bond Future			7.46198		102.24883	7.33599	102.56426			2.38	0.00	414,210,010.33	4,051
R2023	On 06/08/2020	Bond Future			7.48868		104.06725	7.34904	104.38813			2.23	0.00	0.00	0
R2023	On 05/11/2020	Bond Future			7.53488		101.95027	7.37889	102.27657			1.92	0.00	0.00	0
R2023	On 04/02/2021	Bond Future			7.59917		103.74314	7.42228	104.07501			1.80	0.00	0.00	0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0
R2030	On 07/05/2020	Bond Future			11.76587		80.74186	11.64507	81.33023			10.11	0.00	80,741,860.00	1,000
R2030	On 07/05/2020	Bond Future	8.45	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000	9.56	0.00	0.00	0
R2030	On 07/05/2020	Bond Future	8.85	Put	16,013.31000		16.01331	15,424.94000	15.42494	16,013.310	16,013.310	9.56	1.00	0.00	0
R2030	On 07/05/2020	Bond Future	8.85	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.000	9.56	0.00	0.00	0
R2030	On 07/05/2020	Bond Future	8.90	Put	15,703.98000		15.70398	15,115.61000	15.11561	15,703.980	15,703.980	9.56	1.00	0.00	0
R2030	On 06/08/2020	Bond Future			11.95987		78.16848	11.83358	78.76714			10.30	0.00	0.00	0
R2030	On 06/08/2020	Bond Future	8.36	Call	0.11000		0.00011	0.20000	0.00020	0.110	0.110	9.74	0.00	0.00	0
R2030	On 06/08/2020	Bond Future	8.50	Call	0.20000		0.00020	0.36000	0.00036	0.200	0.200	9.74	0.00	0.00	0
R2030	On 06/08/2020	Bond Future	8.86	Call	0.91000		0.00091	1.52000	0.00152	0.910	0.910	9.74	0.00	0.00	0
R2030	On 06/08/2020	Bond Future	9.05	Call	1.89000		0.00189	3.08000	0.00308	1.890	1.890	9.74	0.00	0.00	0
R2030	On 06/08/2020	Bond Future	9.20	Call	3.28000		0.00328	5.22000	0.00522	3.280	3.280	9.74	0.00	0.00	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
R2030	On 06/08/2020	Bond Future	9.42	Put	13,325.71000		13.32571		12,730.87000	12.73087	13,325.710	9.74	1.00	0.00	0
R2030	On 06/08/2020	Bond Future	9.75	Call	20.11000		0.02011		29.72000	0.02972	20.110	9.74	0.01	0.00	0
R2030	On 06/08/2020	Bond Future	10.00	Call	41.48000		0.04148		59.40000	0.05940	41.480	9.74	0.02	0.00	0
R2030	On 06/08/2020	Bond Future	10.70	Call	262.68000		0.26268		342.22000	0.34222	262.680	10.09	0.11	0.00	0
R2030	On 05/11/2020	Bond Future			12.15256		79.52868		12.02074	80.13763		8.99	0.00	0.00	0
R2030	On 05/11/2020	Bond Future	8.10	Call	0.17000		0.00017		0.28000	0.00028	0.170	8.37	0.00	0.00	0
R2030	On 05/11/2020	Bond Future	8.34	Call	0.42000		0.00042		0.67000	0.00067	0.420	8.37	0.00	0.00	0
R2030	On 05/11/2020	Bond Future	8.36	Call	0.45000		0.00045		0.72000	0.00072	0.450	8.37	0.00	0.00	0
R2030	On 05/11/2020	Bond Future	8.53	Call	0.82000		0.00082		1.30000	0.00130	0.820	8.37	0.00	0.00	0
R2030	On 05/11/2020	Bond Future	8.73	Call	1.64000		0.00164		2.53000	0.00253	1.640	8.37	0.00	0.00	0
R2030	On 05/11/2020	Bond Future	8.85	Call	2.43000		0.00243		3.71000	0.00371	2.430	8.37	0.00	0.00	0
R2030	On 05/11/2020	Bond Future	8.86	Call	2.51000		0.00251		3.83000	0.00383	2.510	8.37	0.00	0.00	0
R2030	On 05/11/2020	Bond Future	9.03	Call	4.30000		0.00430		6.44000	0.00644	4.300	8.37	0.00	0.00	0
R2030	On 05/11/2020	Bond Future	9.04	Call	4.43000		0.00443		6.64000	0.00664	4.430	8.37	0.00	0.00	0
R2030	On 05/11/2020	Bond Future	9.23	Call	7.85000		0.00785		11.53000	0.01153	7.850	8.37	0.00	0.00	0
R2030	On 05/11/2020	Bond Future	9.61	Put	12,983.98000		12.98398		12,384.42000	12.38442	12,983.980	8.37	0.99	0.00	0
R2030	On 05/11/2020	Bond Future	9.86	Put	11,608.26000		11.60826		11,015.59000	11.01559	11,608.260	8.37	0.98	0.00	0
R2030	On 05/11/2020	Bond Future	10.06	Put	10,539.24000		10.53924		9,955.08000	9.95508	10,539.240	8.40	0.97	0.00	0
R2030	On 05/11/2020	Bond Future	10.37	Put	8,955.19000		8.95519		8,392.46000	8.39246	8,955.190	8.56	0.93	0.00	0
R2030	On 05/11/2020	Bond Future	10.47	Put	8,465.63000		8.46563		7,912.05000	7.91205	8,465.630	8.62	0.92	0.00	0
R2030	On 04/02/2021	Bond Future			12.36461		76.92008		12.22666	77.53961		9.44	0.00	0.00	0
R2030	On 04/02/2021	Bond Future	8.36	Call	3.16000		0.00316		4.53000	0.00453	3.160	8.72	0.00	0.00	0
R2030	On 04/02/2021	Bond Future	8.37	Call	3.25000		0.00325		4.65000	0.00465	3.250	8.72	0.00	0.00	0
R2030	On 04/02/2021	Bond Future	8.86	Call	11.08000		0.01108		15.31000	0.01531	11.080	8.72	0.01	0.00	0
R2030	On 04/02/2021	Bond Future	9.12	Call	20.15000		0.02015		27.35000	0.02735	20.150	8.72	0.01	0.00	0
R2030	On 04/02/2021	Bond Future	10.20	Put	10,704.46000		10.70446		10,129.41000	10.12941	10,704.460	8.72	0.94	0.00	0
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R2032	On 07/05/2020	Bond Future			12.28025		76.06690		12.17496	76.59991		11.72	0.00	0.00	0
R2032	On 07/05/2020	Bond Future	8.82	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.89	0.00	0.00	0
R2032	On 07/05/2020	Bond Future	9.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.89	0.00	0.00	0
R2032	On 07/05/2020	Bond Future	9.17	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.89	0.00	0.00	0
R2032	On 07/05/2020	Bond Future	9.20	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.89	0.00	0.00	0
R2032	On 07/05/2020	Bond Future	9.30	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.89	0.00	0.00	0
R2032	On 07/05/2020	Bond Future	9.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.89	0.00	0.00	0
R2032	On 07/05/2020	Bond Future	9.54	Put	15,807.72000		15.80772		15,274.71000	15.27471	15,807.720	10.89	1.00	0.00	0
R2032	On 06/08/2020	Bond Future			12.47394		77.41967		12.36413	77.96207		11.43	0.00	0.00	0
R2032	On 06/08/2020	Bond Future	8.79	Call	0.12000		0.00012		0.20000	0.00020	0.120	10.68	0.00	0.00	0
R2032	On 06/08/2020	Bond Future	9.29	Call	0.99000		0.00099		1.53000	0.00153	0.990	10.68	0.00	0.00	0
R2032	On 06/08/2020	Bond Future	9.91	Put	14,276.22000		14.27622		13,737.78000	13.73778	14,276.220	10.68	0.99	0.00	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
R2032	On 05/11/2020	Bond Future			12.67504		74.60951		12.56052	75.16123		10.50	0.00	0.00	0
R2032	On 05/11/2020	Bond Future	8.94	Call	0.92000		0.00092		1.35000	0.00135	0.920	9.72	0.00	0.00	0
R2032	On 05/11/2020	Bond Future	9.11	Call	1.63000		0.00163		2.36000	0.00236	1.630	9.72	0.00	0.00	0
R2032	On 05/11/2020	Bond Future	9.44	Call	4.62000		0.00462		6.52000	0.00652	4.620	9.72	0.00	0.00	0
R2032	On 05/11/2020	Bond Future	9.61	Call	7.65000		0.00765		10.63000	0.01063	7.650	9.72	0.00	0.00	0
R2032	On 05/11/2020	Bond Future	10.99	Put	8,962.64000		8.96264		8,464.21000	8.46421	8,962.640	9.88	0.92	0.00	0
R2032	On 05/11/2020	Bond Future	11.08	Put	8,506.67000		8.50667		8,016.84000	8.01684	8,506.670	9.95	0.90	0.00	0
R2032	On 04/02/2021	Bond Future			12.89062		75.92101		12.77105	76.48228		10.52	0.00	0.00	0
R2032	On 04/02/2021	Bond Future	8.79	Call	3.91000		0.00391		5.26000	0.00526	3.910	9.74	0.00	0.00	0
R2032	On 04/02/2021	Bond Future	9.29	Call	13.27000		0.01327		17.34000	0.01734	13.270	9.74	0.01	0.00	0
R2032	On 04/02/2021	Bond Future	10.82	Put	10,898.02000		10.89802		10,388.98000	10.38898	10,898.020	9.79	0.92	0.00	0
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R2035	On 07/05/2020	Bond Future			12.53257		77.38706		12.40171	78.09755		12.56	0.00	773,870.60	10
R2035	On 07/05/2020	Bond Future	9.11	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.26	0.00	0.00	0
R2035	On 07/05/2020	Bond Future	9.18	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.26	0.00	0.00	0
R2035	On 07/05/2020	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.26	0.00	0.00	0
R2035	On 07/05/2020	Bond Future	9.75	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.26	0.00	0.00	0
R2035	On 07/05/2020	Bond Future	9.78	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.26	0.00	0.00	0
R2035	On 07/05/2020	Bond Future	9.85	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.26	0.00	0.00	0
R2035	On 07/05/2020	Bond Future	10.57	Put	11,816.61000		11.81661		11,106.51000	11.10651	11,816.610	11.29	1.00	0.00	0
R2035	On 07/05/2020	Bond Future	10.75	Put	10,622.16000		10.62216		9,912.91000	9.91291	10,622.160	11.37	1.00	0.00	0
R2035	On 06/08/2020	Bond Future			12.72041		78.76334		12.58401	79.48633		12.19	0.00	0.00	0
R2035	On 06/08/2020	Bond Future	8.75	Call	0.02000		0.00002		0.04000	0.00004	0.020	11.12	0.00	0.00	0
R2035	On 06/08/2020	Bond Future	9.00	Call	0.07000		0.00007		0.13000	0.00013	0.070	11.12	0.00	0.00	0
R2035	On 06/08/2020	Bond Future	9.09	Call	0.10000		0.00010		0.19000	0.00019	0.100	11.12	0.00	0.00	0
R2035	On 06/08/2020	Bond Future	9.67	Call	1.30000		0.00130		2.20000	0.00220	1.300	11.12	0.00	0.00	0
R2035	On 06/08/2020	Bond Future	10.45	Put	13,579.96000		13.57996		12,867.50000	12.86750	13,579.960	11.12	0.99	0.00	0
R2035	On 05/11/2020	Bond Future			12.91748		75.63545		12.77534	76.37093		11.38	0.00	0.00	0
R2035	On 04/02/2021	Bond Future			13.13262		76.96511		12.98416	77.71338		11.39	0.00	0.00	0
R2035	On 04/02/2021	Bond Future	10.14	Put	17,686.62000		17.68662		16,957.06000	16.95706	17,686.620	10.59	0.98	0.00	0
R2035	On 04/02/2021	Bond Future	11.14	Put	11,437.11000		11.43711		10,771.06000	10.77106	11,437.110	10.69	0.90	0.00	0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R2037	On 07/05/2020	Bond Future			12.68613		73.57222		12.55017	74.29478		13.23	0.00	0.00	0
R2037	On 07/05/2020	Bond Future	9.70	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.94	0.00	0.00	0
R2037	On 07/05/2020	Bond Future	10.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.94	0.00	0.00	0
R2037	On 06/08/2020	Bond Future			12.87922		70.62073		12.73741	71.35603		13.56	0.00	0.00	0
R2037	On 05/11/2020	Bond Future			13.06828		71.84946		12.92066	72.59743		11.97	0.00	0.00	0
R2037	On 04/02/2021	Bond Future			13.27403		68.85520		13.11997	69.61625		12.68	0.00	0.00	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
R2037	On 04/02/2021	Bond Future	9.65	Call	16.56000	0.01656			22.90000	0.02290	16.560	11.78	0.01	0.00	0
R2037	On 04/02/2021	Bond Future	10.35	Put	17,113.89000	17.11389		16,375.77000	16.37577	17,113.890	11.78	0.97	0.00	0.00	0
R2037	On 04/02/2021	Bond Future	10.48	Call	91.48000	0.09148		119.75000	0.11975	91.480	11.78	0.03	0.00	0.00	0
R2037	On 04/02/2021	Bond Future	10.85	Put	13,871.61000	13.87161		13,159.48000	13.15948	13,871.610	11.78	0.94	0.00	0.00	0
R2037	On 04/02/2021	Bond Future	11.90	Put	8,177.20000	8.17720		7,589.55000	7.58955	8,177.200	12.35	0.79	0.00	0.00	0
R2037	On 04/02/2021	Bond Future	11.97	Call	976.13000	0.97613		1,161.19000	1.16119	976.130	12.41	0.22	0.00	0.00	0
R2037	On 04/02/2021	Bond Future	13.73	Put	2,605.94000	2.60594		2,334.73000	2.33473	2,605.940	14.17	0.38	0.00	0.00	0
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0
R2040	On 07/05/2020	Bond Future			12.80649	75.33484		12.69092	75.97424			13.62	0.00	3,390,067.80	45
R2040	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.03	0.00	0.00	0.00	0
R2040	On 07/05/2020	Bond Future	9.85	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.03	0.00	0.00	0.00	0
R2040	On 07/05/2020	Bond Future	10.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.03	0.00	0.00	0.00	0
R2040	On 07/05/2020	Bond Future	10.15	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.03	0.00	0.00	0.00	0
R2040	On 07/05/2020	Bond Future	11.10	Call	1.50000	0.00150		3.22000	0.00322	1.500	12.10	0.00	0.00	0.00	0
R2040	On 07/05/2020	Bond Future	11.80	Call	96.32000	0.09632		149.66000	0.14966	96.320	13.32	0.06	0.00	0.00	0
R2040	On 07/05/2020	Bond Future	12.20	Call	399.62000	0.39962		0.00000	0.00000	399.620	13.95	0.19	4,755,723.42	325	325
R2040	On 07/05/2020	Bond Future	12.70	Call	1,379.61000	1.37961		0.00000	0.00000	1,379.610	15.15	0.45	11,141,630.38	325	325
R2040	On 06/08/2020	Bond Future			13.00032	72.16410		12.87966	72.81474			13.94	0.00	0.00	0
R2040	On 06/08/2020	Bond Future	9.57	Call	0.28000	0.00028		0.47000	0.00047	0.280	12.61	0.00	0.00	0.00	0
R2040	On 06/08/2020	Bond Future	10.07	Call	2.30000	0.00230		3.60000	0.00360	2.300	12.61	0.00	0.00	0.00	0
R2040	On 06/08/2020	Bond Future	10.79	Put	13,704.79000	13.70479		13,065.82000	13.06582	13,704.790	12.61	0.99	0.00	0.00	0
R2040	On 06/08/2020	Bond Future	10.85	Put	13,284.21000	13.28421		12,647.21000	12.64721	13,284.210	12.61	0.98	0.00	0.00	0
R2040	On 06/08/2020	Bond Future	11.26	Put	10,546.86000	10.54686		9,935.25000	9.93525	10,546.860	12.97	0.95	0.00	0.00	0
R2040	On 05/11/2020	Bond Future			13.18989	73.41963		13.06417	74.08148			12.39	0.00	0.00	0
R2040	On 05/11/2020	Bond Future	9.50	Call	1.28000	0.00128		1.90000	0.00190	1.280	11.31	0.00	0.00	0.00	0
R2040	On 05/11/2020	Bond Future	9.73	Call	2.81000	0.00281		4.10000	0.00410	2.810	11.31	0.00	0.00	0.00	0
R2040	On 05/11/2020	Bond Future	10.00	Call	6.65000	0.00665		9.46000	0.00946	6.650	11.31	0.00	0.00	0.00	0
R2040	On 05/11/2020	Bond Future	10.23	Call	13.13000	0.01313		18.29000	0.01829	13.130	11.31	0.01	0.00	0.00	0
R2040	On 05/11/2020	Bond Future	11.50	Put	10,120.91000	10.12091		9,529.07000	9.52907	10,120.910	11.58	0.91	0.00	0.00	0
R2040	On 05/11/2020	Bond Future	11.70	Put	8,987.29000	8.98729		8,421.42000	8.42142	8,987.290	11.80	0.87	0.00	0.00	0
R2040	On 04/02/2021	Bond Future			13.39622	70.20254		13.26488	70.87591			13.13	0.00	0.00	0
R2040	On 04/02/2021	Bond Future	9.49	Call	9.14000	0.00914		12.23000	0.01223	9.140	12.22	0.00	0.00	0.00	0
R2040	On 04/02/2021	Bond Future	9.57	Call	11.13000	0.01113		14.81000	0.01481	11.130	12.22	0.00	0.00	0.00	0
R2040	On 04/02/2021	Bond Future	10.07	Call	34.81000	0.03481		44.98000	0.04498	34.810	12.22	0.01	0.00	0.00	0
R2040	On 04/02/2021	Bond Future	10.24	Call	49.63000	0.04963		63.51000	0.06351	49.630	12.22	0.02	0.00	0.00	0
R2040	On 04/02/2021	Bond Future	11.57	Put	10,943.28000	10.94328		10,366.83000	10.36683	10,943.280	12.49	0.87	0.00	0.00	0
R2040	On 04/02/2021	Bond Future	11.74	Put	10,019.53000	10.01953		9,464.01000	9.46401	10,019.530	12.65	0.84	0.00	0.00	0
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0.00	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
R2044	On 07/05/2020	Bond Future			12.84468		72.20362		12.73927	72.77700		14.15	0.00	285,926,335.20	3,960
R2044	On 07/05/2020	Bond Future	9.26	Call	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	12.54	0.00	0.00	0
R2044	On 07/05/2020	Bond Future	9.33	Call	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	12.54	0.00	0.00	0
R2044	On 07/05/2020	Bond Future	9.45	Call	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	12.54	0.00	0.00	0
R2044	On 07/05/2020	Bond Future	9.91	Call	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	12.54	0.00	0.00	0
R2044	On 07/05/2020	Bond Future	9.97	Call	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	12.54	0.00	0.00	0
R2044	On 07/05/2020	Bond Future	9.98	Call	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	12.54	0.00	0.00	0
R2044	On 07/05/2020	Bond Future	10.81	Put	12,732.26000		12.73226	12,159.08000	12.15908	12,732.260		12.54	1.00	0.00	0
R2044	On 07/05/2020	Bond Future	11.02	Put	11,238.53000		11.23853	10,665.94000	10.66594	11,238.530		12.55	1.00	0.00	0
R2044	On 07/05/2020	Bond Future	11.09	Put	10,751.13000		10.75113	10,179.00000	10.17900	10,751.130		12.60	1.00	0.00	0
R2044	On 06/08/2020	Bond Future			13.03483		69.10247	12.92470	69.68597			14.50	0.00	0.00	0
R2044	On 06/08/2020	Bond Future	9.01	Call	0.01000	0.00001		0.02000	0.00002	0.010		13.14	0.00	0.00	0
R2044	On 06/08/2020	Bond Future	9.36	Call	0.08000	0.00008		0.14000	0.00014	0.080		13.14	0.00	0.00	0
R2044	On 06/08/2020	Bond Future	9.66	Call	0.36000	0.00036		0.57000	0.00057	0.360		13.14	0.00	0.00	0
R2044	On 06/08/2020	Bond Future	9.98	Call	1.42000	0.00142		2.16000	0.00216	1.420		13.14	0.00	0.00	0
R2044	On 06/08/2020	Bond Future	10.93	Put	12,910.99000		12.91099	12,341.54000	12.34154	12,910.990		13.14	0.98	0.00	0
R2044	On 06/08/2020	Bond Future	11.09	Put	11,815.93000		11.81593	11,253.96000	11.25396	11,815.930		13.27	0.97	0.00	0
R2044	On 05/11/2020	Bond Future			13.22063		70.30476	13.10581	70.89830			12.86	0.00	0.00	0
R2044	On 05/11/2020	Bond Future	8.87	Call	0.08000	0.00008		0.13000	0.00013	0.080		11.75	0.00	0.00	0
R2044	On 05/11/2020	Bond Future	9.29	Call	0.48000	0.00048		0.71000	0.00071	0.480		11.75	0.00	0.00	0
R2044	On 05/11/2020	Bond Future	9.34	Call	0.58000	0.00058		0.86000	0.00086	0.580		11.75	0.00	0.00	0
R2044	On 05/11/2020	Bond Future	9.72	Call	2.34000	0.00234		3.31000	0.00331	2.340		11.75	0.00	0.00	0
R2044	On 05/11/2020	Bond Future	9.97	Call	5.35000	0.00535		7.42000	0.00742	5.350		11.75	0.00	0.00	0
R2044	On 05/11/2020	Bond Future	10.02	Call	6.27000	0.00627		8.65000	0.00865	6.270		11.75	0.00	0.00	0
R2044	On 05/11/2020	Bond Future	10.04	Call	6.67000	0.00667		9.19000	0.00919	6.670		11.75	0.00	0.00	0
R2044	On 05/11/2020	Bond Future	11.06	Put	13,019.42000		13.01942	12,452.85000	12.45285	13,019.420		11.75	0.96	0.00	0
R2044	On 05/11/2020	Bond Future	11.17	Put	12,288.37000		12.28837	11,727.83000	11.72783	12,288.370		11.75	0.95	0.00	0
R2044	On 05/11/2020	Bond Future	11.38	Put	10,953.70000		10.95370	10,409.10000	10.40910	10,953.700		11.90	0.93	0.00	0
R2044	On 05/11/2020	Bond Future	11.43	Put	10,648.69000		10.64869	10,108.77000	10.10877	10,648.690		11.95	0.92	0.00	0
R2044	On 04/02/2021	Bond Future			13.42282		67.15808	13.30279	67.76189			13.63	0.00	0.00	0
R2044	On 04/02/2021	Bond Future	9.66	Call	12.30000	0.01230		15.91000	0.01591	12.300		12.69	0.01	0.00	0
R2044	On 04/02/2021	Bond Future	10.29	Put	19,631.88000		19.63188	19,040.85000	19.04085	19,631.880		12.69	0.98	0.00	0
R2044	On 04/02/2021	Bond Future	10.84	Put	15,624.65000		15.62465	15,052.38000	15.05238	15,624.650		12.69	0.95	0.00	0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0
R2048	On 07/05/2020	Bond Future			12.81894		70.97935	12.71346	71.55557			14.48	0.00	388,895,858.65	5,479
R2048	On 07/05/2020	Bond Future	9.69	Call	0.00000	0.00000		0.00000	0.00000	0.000		12.77	0.00	0.00	0
R2048	On 07/05/2020	Bond Future	10.20	Put	17,423.55000		17.42355	16,847.33000	16.84733	17,423.550		12.77	1.00	0.00	0
R2048	On 07/05/2020	Bond Future	10.70	Put	13,524.12000		13.52412	12,948.00000	12.94800	13,524.120		12.77	1.00	0.00	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
R2048	On 06/08/2020	Bond Future			12.99927		72.24162		12.88911	72.82802		14.00	0.00	0.00	0
R2048	On 06/08/2020	Bond Future	9.00	Call	0.01000		0.00001		0.02000	0.00002	0.010	12.65	0.00	0.00	0
R2048	On 06/08/2020	Bond Future	9.25	Call	0.04000		0.00004		0.07000	0.00007	0.040	12.65	0.00	0.00	0
R2048	On 06/08/2020	Bond Future	10.35	Call	5.98000		0.00598		8.70000	0.00870	5.980	12.65	0.00	0.00	0
R2048	On 06/08/2020	Bond Future	10.85	Call	32.14000		0.03214		44.09000	0.04409	32.140	12.65	0.02	0.00	0
R2048	On 06/08/2020	Bond Future	11.10	Call	70.76000		0.07076		94.00000	0.09400	70.760	12.79	0.03	0.00	0
R2048	On 06/08/2020	Bond Future	11.80	Call	460.15000		0.46015		560.71000	0.56071	460.150	13.76	0.15	0.00	0
R2048	On 06/08/2020	Bond Future	12.25	Call	1,044.22000		1.04422		0.00000	0.00000	1,044.220	14.33	0.28	16,288,517.19	814
R2048	On 06/08/2020	Bond Future	12.75	Call	2,132.29000		2.13229		0.00000	0.00000	2,132.290	15.33	0.44	25,967,542.21	814
R2048	On 05/11/2020	Bond Future			13.18740		69.06362		13.07239	69.66004		13.16	0.00	0.00	0
R2048	On 04/02/2021	Bond Future			13.39238		70.27762		13.27195	70.88451		13.15	0.00	0.00	0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R208	On 07/05/2020	Bond Future			4.56459		102.64304		5.07623	102.19834		0.57	0.00	0.00	0
R208	On 06/08/2020	Bond Future			3.52693		104.46848		4.24370	104.01569		0.40	0.00	0.00	0
R208	On 05/11/2020	Bond Future			1.23213		102.88529		2.40236	102.42447		0.21	0.00	0.00	0
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R209	On 07/05/2020	Bond Future			12.57621		57.64455		12.44544	58.23326		14.32	0.00	461,156.40	8
R209	On 06/08/2020	Bond Future			12.75032		58.66971		12.61446	59.26878		13.93	0.00	0.00	0
R209	On 05/11/2020	Bond Future			12.92942		56.54108		12.78827	57.15052		12.90	0.00	0.00	0
R209	On 04/02/2021	Bond Future			13.11953		57.53496		12.97274	58.15506		12.98	0.00	0.00	0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0
R210	On 07/05/2020	Bond Future			170.59708		170.59708		172.40277	172.40277			0.00	0.00	0
R210	On 06/08/2020	Bond Future			173.67319		173.67319		175.51116	175.51116			0.00	0.00	0
R210	On 05/11/2020	Bond Future			174.01397		174.01397		175.88396	175.88396			0.00	0.00	0
R210	On 04/02/2021	Bond Future			177.11465		177.11465		179.01764	179.01764			0.00	0.00	0
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	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
R212	On 07/05/2020	Bond Future			163.80577	163.80577		164.98652	164.98652			0.00	0.00	0
R212	On 06/08/2020	Bond Future			164.46364	164.46364		165.66542	165.66542			0.00	0.00	0
R212	On 05/11/2020	Bond Future			167.36508	167.36508		168.58776	168.58776			0.00	0.00	0
R212	On 04/02/2021	Bond Future			168.01774	168.01774		169.26193	169.26193			0.00	0.00	0
R212	On 31/01/2022	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
R213	On 07/05/2020	Bond Future			12.01901	71.45524		11.90853	71.97491		11.34	0.00	0.00	0
R213	On 06/08/2020	Bond Future			12.19986	72.72602		12.08477	73.25479		11.02	0.00	0.00	0
R213	On 05/11/2020	Bond Future			12.39164	70.44360		12.27176	70.98144		10.13	0.00	0.00	0
R213	On 04/02/2021	Bond Future			12.60197	71.68214		12.47681	72.22938		10.16	0.00	0.00	0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
R214	On 07/05/2020	Bond Future			12.74488	56.02740		12.62928	56.54366		15.06	0.00	0.00	0
R214	On 07/05/2020	Bond Future	9.31	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.43	0.00	0.00	0
R214	On 07/05/2020	Bond Future	9.91	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.43	0.00	0.00	0
R214	On 07/05/2020	Bond Future	10.66	Put	10,727.89000	10.72789	10,212.04000	10.21204	10,727.890		14.43	1.00	0.00	0
R214	On 06/08/2020	Bond Future			12.91636	57.02383		12.79608	57.54912		14.64	0.00	0.00	0
R214	On 05/11/2020	Bond Future			13.09501	54.72146		12.96987	55.25583		13.60	0.00	0.00	0
R214	On 04/02/2021	Bond Future			13.28883	55.68344		13.15834	56.22712		13.66	0.00	0.00	0
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0
Total for Derivatives :												2,167,435,074.61	25,924	
Grand Total:												2,167,435,074.61	25,924	