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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/05/2020

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	91.16000		91.16000		91.20000	91.20000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	725.46300		725.46300		724.05100	724.05100			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	733.81900		733.81900		732.39600	732.39600			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	742.61800		742.61800		741.18100	741.18100			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	751.57200		751.57200		750.11800	750.11800			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	818.25000		818.25000		817.32400	817.32400			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	827.67400		827.67400		826.74300	826.74300			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	837.59900		837.59900		836.66000	836.66000			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	847.69700		847.69700		846.74800	846.74800			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	716.29300		716.29300		718.47000	718.47000			0.00	0.00	0	211.0
ALBI	On 05/11/2020	Index Future	724.54300		724.54300		726.75000	726.75000			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	733.23100		733.23100		735.46800	735.46800			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	742.07100		742.07100		744.33600	744.33600			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	11.55563		76.00755		11.47568	76.43512			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future	11.79101		73.09904		11.70764	73.53205			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	12.03863		73.97698		11.95161	74.41545			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.29221		71.09194		12.20143	71.53577			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	12.01826		75.55251		11.91739	76.15137			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future	12.24706		72.15594		12.14161	72.76221			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	12.48011		73.02336		12.36993	73.63712			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	12.72792		69.64585		12.61257	70.26718			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	708.14400		708.14400		710.12100	710.12100			0.00	0.00	0	1,042.0
GOVI	On 05/11/2020	GOVI	716.29900		716.29900		718.30500	718.30500			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI	724.88900		724.88900		726.92100	726.92100			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	733.62900		733.62900		735.68600	735.68600			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future	137.51480		137.51480		137.95463	137.95463			0.00	0.00	0	4,976.0
I2025	On 05/11/2020	Bond Future	139.11714		139.11714		139.56307	139.56307			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	139.29583		139.29583		139.74771	139.74771			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	141.00841		141.00841		141.46606	141.46606			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	99.86103		99.86103		99.84957	99.84957			0.00	0.00	0	4,982.0
I2029	On 05/11/2020	Bond Future	99.88795		99.88795		99.87704	99.87704			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future	101.11014		101.11014		101.09945	101.09945			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	101.20220		101.20220		101.19147	101.19147			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 06/08/2020	Bond Future			96.48159		96.48159		96.46992	96.46992			0.00	0.00	0	12,178.0
I2033	On 05/11/2020	Bond Future			96.39403		96.39403		96.38301	96.38301			0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future			97.57342		97.57342		97.56253	97.56253			0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future			97.54428		97.54428		97.53343	97.53343			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			106.94128		106.94128		106.85408	106.85408			0.00	0.00	0	10,496.0
I2038	On 05/11/2020	Bond Future			108.18766		108.18766		108.10018	108.10018			0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future			107.79762		107.79762		107.70947	107.70947			0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future			109.12323		109.12323		109.03412	109.03412			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			96.64180		96.64180		96.62950	96.62950			0.00	0.00	0	15,257.0
I2046	On 05/11/2020	Bond Future			95.98198		95.98198		95.97040	95.97040			0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future			97.15668		97.15668		97.14514	97.14514			0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future			96.54282		96.54282		96.53135	96.53135			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 06/08/2020	Bond Future			98.30956		98.30956		97.19921	97.19921			0.00	0.00	0	15,749.0
I2050	On 05/11/2020	Bond Future			99.45500		99.45500		98.33231	98.33231			0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future			98.76213		98.76213		97.62605	97.62605			0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future			99.97648		99.97648		98.82660	98.82660			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			254.74800		254.74800		254.52300	254.52300			0.00	0.00	0	1,132.0
IGOV	On 05/11/2020	Index Future			257.74400		257.74400		257.51900	257.51900			0.00	0.00	0	47.0
IGOV	On 04/02/2021	Index Future			260.89600		260.89600		260.67000	260.67000			0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future			264.10300		264.10300		263.87400	263.87400			0.00	0.00	0	0.0
R186	On 06/08/2020	Bond Future			7.82014		114.69834		7.86400	114.46434		9.81	0.00	168,606,559.80	1,470	80,541.0
R186	On 06/08/2020	Bond Future	8.00	Call	2,540.86000		2.54086		2,420.74000	2.42074	2,540.860	10.16	0.58	0.00	0	900.0
R186	On 06/08/2020	Bond Future	9.00	Call	6,397.23000		6.39723		6,199.40000	6.19940	6,397.230	10.65	0.88	0.00	0	900.0
R186	On 05/11/2020	Bond Future			7.99037		116.00717		8.03651	115.77140		9.30	0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.00	Call	957.39000		0.95739		908.43000	0.90843	957.390	9.02	0.24	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.84	Call	2,510.95000		2.51095		2,410.58000	2.41058	2,510.950	9.34	0.47	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.00	Call	2,919.05000		2.91905		2,808.07000	2.80807	2,919.050	9.42	0.52	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	8.34	Call	3,917.53000		3.91753		3,784.77000	3.78477	3,917.530	9.67	0.61	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	849.30000		0.84930		902.49000	0.90249	849.300	10.02	0.19	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			8.16807		112.11567		8.21682	111.87751		9.04	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future			8.36271		113.46900		8.41439	113.22814		8.94	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			307.42031		307.42031		307.39647	307.39647			0.00	0.00	0	2,549.00
R197	On 05/11/2020	Bond Future			311.00086		311.00086		310.97906	310.97906			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			306.86870		306.86870		306.84767	306.84767			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			310.64207		310.64207		310.62123	310.62123			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			213.13157		213.13157		213.55334	213.55334			0.00	5,967,683.96	28	7,669.00
R202	On 05/11/2020	Bond Future			215.61396		215.61396		216.04216	216.04216			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			214.03598		214.03598		214.46995	214.46995			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			216.66748		216.66748		217.10723	217.10723			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 06/08/2020	Bond Future			5.43243		108.92495		5.49353	108.77642		3.18	0.00	0.00	0	26,870.00
R2023	On 05/11/2020	Bond Future			5.52522		106.25897		5.59314	106.10956		2.95	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.62208		107.53439		5.69895	107.38356		2.47	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			5.72957		104.92049		5.81773	104.76800		2.29	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.08195		93.48086		9.12024	93.25219		15.91	0.00	248,752,568.46	2,661	107,259.00
R2030	On 06/08/2020	Bond Future	8.36	Call	914.36000		0.91436		871.63000	0.87163	914.360	15.22	0.25	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	1,141.24000		1.14124		1,089.44000	1.08944	1,141.240	15.24	0.30	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	1,944.54000		1.94454		1,865.33000	1.86533	1,944.540	15.56	0.43	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	2,478.54000		2.47854		2,383.63000	2.38363	2,478.540	15.74	0.50	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	2,947.79000		2.94779		2,840.31000	2.84031	2,947.790	15.87	0.56	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	1,720.42000		1.72042		1,823.49000	1.82349	1,720.420	16.07	0.37	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	5,026.50000		5.02650		4,876.19000	4.87619	5,026.500	16.52	0.73	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.95	Put	885.37000		0.88537		950.83000	0.95083	885.370	16.85	0.22	0.00	0	5,850.00
R2030	On 06/08/2020	Bond Future	10.00	Call	6,116.37000		6.11637		5,950.18000	5.95018	6,116.370	16.93	0.79	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.21	Call	7,071.53000		7.07153		6,893.92000	6.89392	7,071.530	17.27	0.84	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	10.70	Call	9,334.91000		9.33491		9,134.16000	9.13416	9,334.910	17.34	0.92	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.87	Put	205.73000		0.20573		227.68000	0.22768	205.730	17.34	0.06	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	11.47	Put	61.45000		0.06145		69.74000	0.06974	61.450	17.34	0.02	0.00	0	650.00
R2030	On 05/11/2020	Bond Future			9.25034		94.54875		9.29009	94.31824		15.28	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	1,272.82000		1.27282		1,225.92000	1.22592	1,272.820	14.60	0.25	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,636.34000		1.63634		1,578.61000	1.57861	1,636.340	14.60	0.30	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	1,669.65000		1.66965		1,610.96000	1.61096	1,669.650	14.60	0.30	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,975.92000		1.97592		1,908.76000	1.90876	1,975.920	14.62	0.34	0.00	0	15,758.00
R2030	On 05/11/2020	Bond Future	8.73	Call	2,402.53000		2.40253		2,324.68000	2.32468	2,402.530	14.72	0.39	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	2,689.62000		2.68962		2,605.11000	2.60511	2,689.620	14.81	0.42	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	2,714.33000		2.71433		2,629.27000	2.62927	2,714.330	14.81	0.42	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	3,156.82000		3.15682	3,062.19000	3,062.19	3,156.820		14.94	0.47	0.00	0	15,758.0
R2030	On 05/11/2020	Bond Future	9.04	Call	3,183.83000		3.18383	3,088.64000	3,088.64	3,183.830		14.95	0.47	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	9.23	Call	3,723.47000		3.72347	3,617.57000	3,617.57	3,723.470		15.10	0.52	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.61	Put	2,865.10000		2.86510	2,968.74000	2,968.74	2,865.100		15.37	0.39	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.86	Put	2,355.02000		2.35502	2,445.75000	2,445.75	2,355.020		15.61	0.34	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	10.06	Put	2,018.11000		2.01811	2,099.35000	2,099.35	2,018.110		15.86	0.30	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	10.37	Put	1,594.06000		1.59406	1,662.14000	1,662.14	1,594.060		16.31	0.25	0.00	0	15,758.0
R2030	On 05/11/2020	Bond Future	10.47	Put	1,477.56000		1.47756	1,541.79000	1,541.79	1,477.560		16.46	0.23	0.00	0	3,000.0
R2030	On 04/02/2021	Bond Future			9.42708		91.67887	9.46852	91.44587			14.97	0.00	0.00	0	0.0
R2030	On 04/02/2021	Bond Future	8.36	Call	2,035.81000		2.03581	1,972.10000	1,972.10	2,035.810		14.31	0.31	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	2,052.36000		2.05236	1,988.23000	1,988.23	2,052.360		14.31	0.31	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	2,999.75000		2.99975	2,914.08000	2,914.08	2,999.750		14.38	0.41	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	3,639.05000		3.63905	3,541.12000	3,541.12	3,639.050		14.55	0.46	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	2,757.94000		2.75794	2,844.76000	2,844.76	2,757.940		15.38	0.33	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.61638		92.78584	9.65963	92.55020			14.97	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	9.15	Call	4,041.23000		4.04123	3,943.65000	3,943.65	4,041.230		14.40	0.45	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.04	Put	4,250.76000		4.25076	4,354.35000	4,354.35	4,250.760		15.00	0.40	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.74	Put	2,992.22000		2.99222	3,072.30000	3,072.30	2,992.220		15.65	0.31	0.00	0	700.0
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2032	On 06/08/2020	Bond Future			9.87263		91.92191	9.86963	91.94081			18.26	0.00	231,091,681.74	2,514	95,210.0
R2032	On 06/08/2020	Bond Future	8.79	Call	609.18000		0.60918	624.99000	0.62499	609.180		17.31	0.17	0.00	0	800.0
R2032	On 06/08/2020	Bond Future	9.29	Call	1,339.96000		1.33996	1,363.43000	1.36343	1,339.960		17.32	0.31	0.00	0	800.0
R2032	On 06/08/2020	Bond Future	9.91	Put	2,753.45000		2.75345	2,764.95000	2.76495	2,753.450		17.90	0.47	0.00	0	800.0
R2032	On 05/11/2020	Bond Future			10.05654		88.82485	10.05331	88.84464			18.50	0.00	0.00	0	0.0
R2032	On 05/11/2020	Bond Future	8.94	Call	1,622.55000		1.62255	1,638.58000	1.63858	1,622.550		17.59	0.27	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.11	Call	1,909.66000		1.90966	1,927.02000	1.92702	1,909.660		17.59	0.31	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	9.44	Call	2,563.53000		2.56353	2,583.29000	2.58329	2,563.530		17.59	0.38	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.61	Call	2,970.70000		2.97070	2,991.62000	2.99162	2,970.700		17.67	0.42	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	10.99	Put	2,153.14000		2.15314	2,159.37000	2.15937	2,153.140		19.11	0.29	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	11.08	Put	2,020.51000		2.02051	2,026.82000	2.02682	2,020.510		19.26	0.27	0.00	0	1,000.0
R2032	On 04/02/2021	Bond Future			10.24606		89.89171	10.24265	89.91203			17.31	0.00	0.00	0	0.0
R2032	On 04/02/2021	Bond Future	8.79	Call	1,792.26000		1.79226	1,805.42000	1.80542	1,792.260		16.50	0.26	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	2,641.53000		2.64153	2,657.55000	2.65755	2,641.530		16.50	0.34	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	3,583.79000		3.58379	3,585.99000	3.58599	3,583.790		17.37	0.37	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			10.44456		86.82941	10.44098	86.85013			18.18	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2035	On 06/08/2020	Bond Future			10.45978		92.25676	10.37946	92.80122			20.09	0.00	427,241,055.56	4,631	102,320.0
R2035	On 06/08/2020	Bond Future	8.75	Call	201.72000		0.20172	246.13000	0.24613	201.720		18.80	0.06	0.00	0	3,000.0
R2035	On 06/08/2020	Bond Future	9.00	Call	339.25000		0.33925	406.41000	0.40641	339.250		18.80	0.10	0.00	0	24,761.0
R2035	On 06/08/2020	Bond Future	9.09	Call	404.36000		0.40436	481.36000	0.48136	404.360		18.80	0.11	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	9.67	Call	1,093.40000		1.09340	1,254.49000	1.25449	1,093.400		18.80	0.25	0.00	0	500.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 06/08/2020	Bond Future	10.45	Put	3,140.39000		3.14039	2,905.17000	2.90517	3,140.390		19.28	0.49	0.00	0	500.0
R2035	On 05/11/2020	Bond Future			10.64869		88.83333	10.56512	89.38473			20.58	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future			10.84714		89.89998	10.76010	90.45826			19.15	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	8,212.08000		8.21208	7,890.36000	7.89036	8,212.080		18.18	0.60	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	4,673.70000		4.67370	4,456.23000	4.45623	4,673.700		18.82	0.42	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.04653		86.50583	10.95596	87.07100			20.21	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	4,349.59000		4.34959	4,596.03000	4.59603	4,349.590		19.30	0.41	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.32	Put	5,755.08000		5.75508	5,529.99000	5.52999	5,755.080		19.83	0.42	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.02	Put	4,125.09000		4.12509	3,952.02000	3.95202	4,125.090		20.46	0.33	0.00	0	793.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 06/08/2020	Bond Future			10.73294		83.18518	10.63204	83.85945			22.83	0.00	70,457,847.46	847	87,969.0
R2037	On 05/11/2020	Bond Future			10.91694		84.13574	10.81210	84.81838			22.12	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future			11.10984		80.89071	11.00076	81.58182			21.78	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	2,178.41000		2.17841	2,384.76000	2.38476	2,178.410		20.72	0.28	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	8,567.67000		8.56767	8,167.97000	8.16797	8,567.670		20.72	0.60	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	3,865.86000		3.86586	4,173.69000	4.17369	3,865.860		20.72	0.42	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	6,503.39000		6.50339	6,167.26000	6.16726	6,503.390		20.82	0.51	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	3,638.66000		3.63866	3,422.73000	3.42273	3,638.660		21.94	0.34	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	8,645.93000		8.64593	9,127.92000	9.12792	8,645.930		22.02	0.67	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	1,200.41000		1.20041	1,115.15000	1.11515	1,200.410		23.40	0.14	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.31183		81.86782	11.19835	82.56736			21.79	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/08/2020	Bond Future			10.93793		84.79739	10.82664	85.58093			23.42	0.00	15,687,517.15	185	50,982.0
R2040	On 06/08/2020	Bond Future	9.57	Call	463.63000		0.46363	579.17000	0.57917	463.630		21.86	0.12	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.07	Call	1,077.52000		1.07752	1,294.35000	1.29435	1,077.520		21.86	0.24	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.79	Put	3,844.33000		3.84433	3,466.64000	3.46664	3,844.330		22.12	0.53	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.85	Put	3,624.33000		3.62433	3,262.89000	3.26289	3,624.330		22.24	0.51	0.00	0	12,538.0
R2040	On 06/08/2020	Bond Future	11.26	Put	2,383.17000		2.38317	2,123.21000	2.12321	2,383.170		23.06	0.38	0.00	0	517.0
R2040	On 05/11/2020	Bond Future			11.12211		85.76648	11.00642	86.55962			22.80	0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future	9.50	Call	1,216.19000		1.21619	1,386.85000	1.38685	1,216.190		21.48	0.19	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	1,547.48000		1.54748	1,751.88000	1.75188	1,547.480		21.48	0.23	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	2,012.14000		2.01214	2,259.57000	2.25957	2,012.140		21.48	0.28	0.00	0	2,230.0
R2040	On 05/11/2020	Bond Future	10.23	Call	2,475.87000		2.47587	2,762.24000	2.76224	2,475.870		21.48	0.33	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	4,566.21000		4.56621	4,989.99000	4.98999	4,566.210		21.80	0.50	0.00	0	2,230.0
R2040	On 05/11/2020	Bond Future	11.50	Put	3,880.33000		3.88033	3,593.66000	3.59366	3,880.330		22.51	0.39	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	3,379.24000		3.37924	3,122.10000	3.12210	3,379.240		22.74	0.35	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			11.31530		82.29079	11.19485	83.09375			22.39	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	1,662.05000		1.66205	1,852.10000	1.85210	1,662.050		21.25	0.22	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	1,778.94000		1.77894	1,978.97000	1.97897	1,778.940		21.25	0.23	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	2,640.05000		2.64005	2,907.21000	2.90721	2,640.050		21.25	0.31	0.00	0	800.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 04/02/2021	Bond Future	10.24	Call	2,985.68000	2.98568		3,277.14000	3.27714	2,985.680		21.25	0.34	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	5,119.42000	5.11942		4,802.37000	4.80237	5,119.420		21.92	0.42	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	4,657.72000	4.65772		4,363.01000	4.36301	4,657.720		22.12	0.39	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.51713	83.28485		11.39173	84.09763			22.40	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 06/08/2020	Bond Future			10.99759	81.49805		10.89651	82.21266			24.46	0.00	2,281,945.40	28	79,422.0
R2044	On 06/08/2020	Bond Future	9.01	Call	121.73000	0.12173		157.76000	0.15776	121.730		22.85	0.04	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.36	Call	268.06000	0.26806		336.64000	0.33664	268.060		22.85	0.08	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	9.66	Call	486.27000	0.48627		595.78000	0.59578	486.270		22.85	0.13	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.98	Call	851.06000	0.85106		1,017.99000	1.01799	851.060		22.85	0.20	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	10.93	Put	3,523.86000	3.52386		3,200.18000	3.20018	3,523.860		22.98	0.50	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	11.09	Put	2,979.77000	2.97977		2,694.40000	2.69440	2,979.770		23.22	0.45	0.00	0	602.0
R2044	On 05/11/2020	Bond Future			11.17544	82.42950		11.07034	83.15285			23.78	0.00	0.00	0	0.0
R2044	On 05/11/2020	Bond Future	8.87	Call	520.43000	0.52043		600.57000	0.60057	520.430		22.42	0.10	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	889.40000	0.88940		1,012.01000	1.01201	889.400		22.42	0.15	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	9.34	Call	943.84000	0.94384		1,072.24000	1.07224	943.840		22.42	0.16	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	9.72	Call	1,440.90000	1.44090		1,618.04000	1.61804	1,440.900		22.42	0.22	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	1,854.55000	1.85455		2,067.76000	2.06776	1,854.550		22.42	0.27	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	10.02	Call	1,946.02000	1.94602		2,166.75000	2.16675	1,946.020		22.42	0.28	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	1,983.43000	1.98343		2,207.21000	2.20721	1,983.430		22.42	0.28	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	5,415.38000	5.41538		5,081.22000	5.08122	5,415.380		22.84	0.50	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	5,040.11000	5.04011		4,723.42000	4.72342	5,040.110		23.01	0.47	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	4,386.58000	4.38658		4,101.77000	4.10177	4,386.580		23.32	0.43	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	11.43	Put	4,242.65000	4.24265		3,965.13000	3.96513	4,242.650		23.39	0.42	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			11.36185	79.03886		11.25240	79.77115			23.37	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	1,829.51000	1.82951		2,016.19000	2.01619	1,829.510		22.18	0.23	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.29	Put	10,691.08000	10.69108		10,225.47000	10.22547	10,691.080		22.18	0.66	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.84	Put	7,905.92000	7.90592		7,515.11000	7.51511	7,905.920		22.18	0.56	0.00	0	405.0
R2044	On 06/05/2021	Bond Future			11.55627	79.99370		11.44229	80.73492			23.35	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2048	On 06/08/2020	Bond Future			10.94390	84.93255		10.84271	85.66665			23.55	0.00	100,135,476.45	1,179	83,458.0
R2048	On 06/08/2020	Bond Future	9.00	Call	112.60000	0.11260		147.26000	0.14726	112.600		21.89	0.04	0.00	0	3,000.0
R2048	On 06/08/2020	Bond Future	9.25	Call	206.79000	0.20679		263.87000	0.26387	206.790		21.89	0.06	0.00	0	20,640.0
R2048	On 06/08/2020	Bond Future	10.35	Call	1,559.21000	1.55921		1,822.05000	1.82205	1,559.210		21.89	0.31	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	10.85	Call	2,943.23000	2.94323		3,336.57000	3.33657	2,943.230		21.97	0.49	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	11.10	Call	3,873.55000	3.87355		4,329.56000	4.32956	3,873.550		22.32	0.57	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	11.80	Call	7,022.08000	7.02208		7,612.90000	7.61290	7,022.080		23.63	0.77	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	12.25	Call	9,256.46000	9.25646		9,901.12000	9.90112	9,256.460		24.55	0.85	0.00	0	814.0
R2048	On 06/08/2020	Bond Future	12.75	Call	11,788.00000	11.78800		12,468.79000	12.46879	11,788.000		25.87	0.91	0.00	0	814.0
R2048	On 05/11/2020	Bond Future			11.11951	81.48866		11.01419	82.23176			24.26	0.00	0.00	0	0.0
R2048	On 05/11/2020	Bond Future	10.00	Call	1,979.11000	1.97911		2,207.78000	2.20778	1,979.110		22.81	0.28	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	Options Interest
R2048	11.00	Call	4,614.71000		4.61471	5,013.61000	5.01361	4,614.710		23.18	0.50	0.00	0	800.0
R2048			11.30357		82.46719	11.19379	83.21949			22.46	0.00	0.00	0	0.0
R2048			11.48747		79.04649	11.37316	79.80797			23.77	0.00	0.00	0	0.0
R2048			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208			3.36888		104.56880	3.36639	104.57038			0.43	0.00	0.00	0	23,391.0
R208			2.54222		102.36967	2.53617	102.37204			0.18	0.00	0.00	0	0.0
R208			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208/R204			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208/R207			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209			10.43499		70.34364	10.35470	70.81051			24.82	0.00	914,467.32	13	63,732.0
R209			10.60377		68.00538	10.52051	68.47817			24.85	0.00	0.00	0	0.0
R209			10.77649		68.82216	10.69016	69.30085			23.33	0.00	0.00	0	0.0
R209			10.95560		66.51096	10.86606	66.99555			24.46	0.00	0.00	0	0.0
R209			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.0
R209/R186			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209/R204			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209/R208			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R210			186.52124		186.52124	186.50045	186.50045				0.00	0.00	0	1,929.0
R210			185.98723		185.98723	185.96746	185.96746				0.00	0.00	0	0.0
R210			188.26309		188.26309	188.24384	188.24384				0.00	0.00	0	0.0
R210			187.83622		187.83622	187.81692	187.81692				0.00	0.00	0	0.0
R210			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R212			165.99881		165.99881	165.98747	165.98747				0.00	0.00	0	6,744.0
R212			167.93322		167.93322	167.92300	167.92300				0.00	0.00	0	0.0
R212			167.66692		167.66692	167.65712	167.65712				0.00	0.00	0	0.0
R212			169.72848		169.72848	169.71878	169.71878				0.00	0.00	0	0.0
R212			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R213			9.51816		86.59479	9.52534	86.55294			17.91	0.00	1,558,706.22	18	14,229.0
R213			9.69198		84.05237	9.69933	84.01068			17.88	0.00	0.00	0	0.0
R213			9.87454		85.06138	9.88214	85.01949			16.83	0.00	0.00	0	0.0
R213			10.05933		82.55497	10.06722	82.51269			17.55	0.00	0.00	0	0.0
R213			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 06/08/2020	Bond Future	10.77313	67.83419		10.67215	68.42909		26.70	0.00	2,781,201.79	41	22,067.0
R214	On 05/11/2020	Bond Future	10.94133	65.32989		10.83657	65.93212		26.81	0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future	11.11692	66.11434		11.00812	66.72402		25.10	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	11.29212	63.63175		11.17923	64.24891		26.41	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 :											1,275,476,711.31	13,615	1 203 105.0
Grand Total:											1,275,476,711.31	13,615	1 203 105.0