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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/06/2020

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.67000		90.67000		90.69000	90.69000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	729.49200		729.49200		729.79400	729.79400			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	737.36000		737.36000		737.67700	737.67700			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	745.94600		745.94600		746.27500	746.27500			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	754.82700		754.82700		755.16500	755.16500			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	808.23300		808.23300		807.61000	807.61000			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	816.95000		816.95000		816.33300	816.33300			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	826.46300		826.46300		825.84800	825.84800			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	836.30300		836.30300		835.68600	835.68600			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	708.35100		708.35100		707.16400	707.16400			0.00	0.00	0	212.0
ALBI	On 05/11/2020	Index Future	715.99100		715.99100		714.80300	714.80300			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	724.32800		724.32800		723.13500	723.13500			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	732.95200		732.95200		731.74900	731.74900			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	11.80209		74.71178		11.83555	74.53841			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future	12.05828		71.73568		12.09309	71.56084			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	12.32258		72.57277		12.35886	72.39623			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.59062		69.66085		12.62846	69.48238			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	12.18125		74.60220		12.21971	74.38103			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future	12.42696		71.14142		12.46712	70.91829			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	12.67262		71.97244		12.71456	71.74704			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	12.93149		68.57214		12.97541	68.34423			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	700.10900		700.10900		698.99700	698.99700			0.00	14,002,180.00	2	1,023.0
GOVI	On 05/11/2020	GOVI	707.66000		707.66000		706.54700	706.54700			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI	715.90000		715.90000		714.78300	714.78300			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	724.42300		724.42300		723.29700	723.29700			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future	137.74401		137.74401		138.06603	138.06603			0.00	152,482,619.07	1,107	5,836.0
I2025	On 05/11/2020	Bond Future	139.24970		139.24970		139.57595	139.57595			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	139.40043		139.40043		139.73114	139.73114			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	141.09433		141.09433		141.42933	141.42933			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	99.23287		99.23287		99.09412	99.09412			0.00	0.00	0	5,012.0
I2029	On 05/11/2020	Bond Future	99.19437		99.19437		99.05468	99.05468			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future	100.37462		100.37462		100.23360	100.23360			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	100.45651		100.45651		100.31394	100.31394			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	94.74189	94.74189		94.75666	94.75666				0.00	0.00	0	12,378.0
I2033	On 05/11/2020	Bond Future	94.58035	94.58035		94.59571	94.59571				0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future	95.70556	95.70556		95.72142	95.72142				0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	95.65401	95.65401		95.67034	95.67034				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	106.38388	106.38388		106.54570	106.54570				0.00	0.00	0	10,539.0
I2038	On 05/11/2020	Bond Future	107.54674	107.54674		107.71097	107.71097				0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future	107.13224	107.13224		107.29880	107.29880				0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	108.43436	108.43436		108.60318	108.60318				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	96.15807	96.15807		95.52651	95.52651				0.00	0.00	0	16,357.0
I2046	On 05/11/2020	Bond Future	95.44442	95.44442		94.80642	94.80642				0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future	96.58020	96.58020		95.93510	95.93510				0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future	95.96626	95.96626		95.31358	95.31358				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	97.01273	97.01273		95.07427	95.07427				0.00	0.00	0	16,793.0
I2050	On 05/11/2020	Bond Future	98.07305	98.07305		96.11394	96.11394				0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future	97.35221	97.35221		95.37007	95.37007				0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future	98.53522	98.53522		96.52937	96.52937				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	253.72300	253.72300		253.11400	253.11400				0.00	0.00	0	1,207.0
IGOV	On 05/11/2020	Index Future	256.52200	256.52200		255.91100	255.91100				0.00	38,478,300.00	15	47.0
IGOV	On 04/02/2021	Index Future	259.57100	259.57100		258.95600	258.95600				0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	262.72300	262.72300		262.10100	262.10100				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/07/2020	Jibar Tradeable Future	3.90000	96.10000		3.91000	96.09000				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.65000	96.35000		3.66000	96.34000				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.63000	96.37000		3.65000	96.35000				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.50000	96.50000		3.51000	96.49000				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.48000	96.52000		3.49000	96.51000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.46000	96.54000		3.46000	96.54000				0.00	0.00	0	35.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.49000	96.51000		3.48000	96.52000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.65000	96.35000		3.63000	96.37000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.65500	96.34500		3.63500	96.36500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.97500	96.02500		3.93500	96.06500				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.98500	96.01500		3.93500	96.06500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.52500	95.47500		4.49500	95.50500				0.00	0.00	0	0.0
R186	On 06/08/2020	Bond Future	7.71328	115.27103		7.69994	115.34278			8.95	0.00	1,959,607.51	17	69,032.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 06/08/2020	Bond Future	7.45	Call	719.90000		0.71990		791.21000	0.79121	719.900	8.79	0.34	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	7.45	Put	2,146.65000		2.14665		2,146.21000	2.14621	2,146.650	8.79	0.66	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	8.00	Put	713.31000		0.71331		737.25000	0.73725	713.310	9.10	0.32	0.00	0	15,177.0
R186	On 06/08/2020	Bond Future	8.00	Call	2,241.69000		2.24169		2,337.38000	2.33738	2,241.690	9.10	0.68	0.00	0	900.0
R186	On 06/08/2020	Bond Future	9.00	Call	6,701.62000		6.70162		6,781.19000	6.78119	6,701.620	9.87	0.97	0.00	0	900.0
R186	On 05/11/2020	Bond Future			7.89378		116.50277		7.87959	116.57581		10.04	0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.00	Call	1,011.11000		1.01111		1,055.35000	1.05535	1,011.110	9.76	0.26	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.84	Call	2,626.57000		2.62657		2,694.88000	2.69488	2,626.570	9.99	0.50	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.00	Call	3,048.20000		3.04820		3,119.89000	3.11989	3,048.200	10.04	0.54	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	8.34	Call	4,068.15000		4.06815		4,145.44000	4.14544	4,068.150	10.20	0.64	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	672.88000		0.67288		682.13000	0.68213	672.880	10.71	0.17	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			8.07376		112.57826		8.05863	112.65270		9.62	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future			8.26610		113.92106		8.25000	113.99662		8.44	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			307.72813		307.72813		307.79070	307.79070			0.00	0.00	0	2,591.0
R197	On 05/11/2020	Bond Future			311.09143		311.09143		311.15628	311.15628			0.00	0.00	0	0.0
R197	On 04/02/2021	Bond Future			306.94799		306.94799		307.01493	307.01493			0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			310.67877		310.67877		310.74714	310.74714			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			211.19157		211.19157		211.00480	211.00480			0.00	0.00	0	7,605.0
R202	On 05/11/2020	Bond Future			213.49989		213.49989		213.31225	213.31225			0.00	0.00	0	0.0
R202	On 04/02/2021	Bond Future			211.87308		211.87308		211.68394	211.68394			0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			214.44798		214.44798		214.25701	214.25701			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 06/08/2020	Bond Future			5.02236		109.92867		5.05489	109.84861		2.75	0.00	0.00	0	32,369.0
R2023	On 05/11/2020	Bond Future			5.10190		107.19628		5.13801	107.11591		2.96	0.00	0.00	0	0.0
R2023	On 04/02/2021	Bond Future			5.16033		108.44636		5.20105	108.36553		2.77	0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			5.20816		105.82845		5.25475	105.74689		2.42	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			9.24970		92.48448		9.26212	92.41126		14.43	0.00	14,520,063.36	157	106,536.0
R2030	On 06/08/2020	Bond Future	8.36	Call	179.01000		0.17901		198.84000	0.19884	179.010	13.42	0.10	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	8.50	Call	274.63000		0.27463		298.93000	0.29893	274.630	13.42	0.14	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	8.86	Call	739.64000		0.73964		772.65000	0.77265	739.640	13.70	0.29	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.05	Call	1,142.24000		1.14224		1,175.27000	1.17527	1,142.240	13.93	0.40	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	9.20	Put	1,835.15000		1.83515		1,938.32000	1.93832	1,835.150	14.13	0.52	0.00	0	2,500.0

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R2030	On 06/08/2020	Bond Future	9.20	Call	1,541.41000	1.54141	1,571.36000	1.57136	1,541.410	14.13	0.48	0.00	0	323.0		
R2030	On 06/08/2020	Bond Future	9.42	Put	1,247.03000	1.24703	1,340.74000	1.34074	1,247.030	14.35	0.40	0.00	0	800.0		
R2030	On 06/08/2020	Bond Future	9.75	Call	3,539.47000	3.53947	3,538.61000	3.53861	3,539.470	14.70	0.76	0.00	0	450.0		
R2030	On 06/08/2020	Bond Future	9.95	Put	427.52000	0.42752	486.22000	0.48622	427.520	15.01	0.17	0.00	0	5,850.0		
R2030	On 06/08/2020	Bond Future	10.00	Call	4,673.47000	4.67347	4,655.62000	4.65562	4,673.470	15.09	0.84	0.00	0	470.0		
R2030	On 06/08/2020	Bond Future	10.21	Call	5,685.98000	5.68598	5,655.27000	5.65527	5,685.980	15.46	0.89	0.00	0	622.0		
R2030	On 06/08/2020	Bond Future	10.70	Call	8,128.15000	8.12815	8,073.68000	8.07368	8,128.150	15.98	0.96	0.00	0	470.0		
R2030	On 06/08/2020	Bond Future	10.87	Put	41.48000	0.04148	54.28000	0.05428	41.480	15.98	0.02	0.00	0	622.0		
R2030	On 06/08/2020	Bond Future	11.47	Put	4.94000	0.00494	7.42000	0.00742	4.940	15.98	0.00	0.00	0	622.0		
R2030	On 05/11/2020	Bond Future			9.43690	93.47333	9.44976	93.39980		16.13	0.00	0.00	0	0.0		
R2030	On 05/11/2020	Bond Future	8.10	Call	891.68000	0.89168	904.69000	0.90469	891.680	15.44	0.20	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	8.34	Call	1,184.63000	1.18463	1,197.79000	1.19779	1,184.630	15.44	0.24	0.00	0	1,000.0		
R2030	On 05/11/2020	Bond Future	8.36	Call	1,211.91000	1.21191	1,225.05000	1.22505	1,211.910	15.44	0.25	0.00	0	14,160.0		
R2030	On 05/11/2020	Bond Future	8.53	Call	1,466.30000	1.46630	1,479.02000	1.47902	1,466.300	15.46	0.29	0.00	0	15,646.0		
R2030	On 05/11/2020	Bond Future	8.73	Call	1,832.59000	1.83259	1,844.41000	1.84441	1,832.590	15.59	0.34	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	8.85	Call	2,079.76000	2.07976	2,090.72000	2.09072	2,079.760	15.67	0.37	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	8.86	Call	2,101.22000	2.10122	2,112.10000	2.11210	2,101.220	15.68	0.37	0.00	0	14,160.0		
R2030	On 05/11/2020	Bond Future	9.03	Call	2,487.32000	2.48732	2,496.50000	2.49650	2,487.320	15.80	0.41	0.00	0	15,646.0		
R2030	On 05/11/2020	Bond Future	9.04	Call	2,511.42000	2.51142	2,520.49000	2.52049	2,511.420	15.81	0.42	0.00	0	1,000.0		
R2030	On 05/11/2020	Bond Future	9.23	Call	2,991.04000	2.99104	2,997.58000	2.99758	2,991.040	15.95	0.47	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	9.61	Put	3,102.93000	3.10293	3,176.25000	3.17625	3,102.930	16.21	0.44	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	9.86	Put	2,530.07000	2.53007	2,598.11000	2.59811	2,530.070	16.43	0.38	0.00	0	14,160.0		
R2030	On 05/11/2020	Bond Future	10.06	Put	2,149.21000	2.14921	2,212.85000	2.21285	2,149.210	16.67	0.33	0.00	0	1,000.0		
R2030	On 05/11/2020	Bond Future	10.37	Put	1,670.12000	1.67012	1,726.85000	1.72685	1,670.120	17.10	0.27	0.00	0	15,646.0		
R2030	On 05/11/2020	Bond Future	10.47	Put	1,539.78000	1.53978	1,594.30000	1.59430	1,539.780	17.25	0.25	0.00	0	3,000.0		
R2030	On 04/02/2021	Bond Future			9.62759	90.55861	9.64095	90.48460		15.78	0.00	0.00	0	0.0		
R2030	On 04/02/2021	Bond Future	8.36	Call	1,675.14000	1.67514	1,679.07000	1.67907	1,675.140	15.17	0.27	0.00	0	800.0		
R2030	On 04/02/2021	Bond Future	8.37	Call	1,689.55000	1.68955	1,693.43000	1.69343	1,689.550	15.17	0.27	0.00	0	1,000.0		
R2030	On 04/02/2021	Bond Future	8.86	Call	2,524.35000	2.52435	2,524.64000	2.52464	2,524.350	15.23	0.37	0.00	0	800.0		
R2030	On 04/02/2021	Bond Future	9.12	Call	3,093.15000	3.09315	3,090.83000	3.09083	3,093.150	15.38	0.42	0.00	0	1,000.0		
R2030	On 04/02/2021	Bond Future	10.20	Put	3,067.05000	3.06705	3,123.35000	3.12335	3,067.050	16.14	0.37	0.00	0	1,800.0		
R2030	On 06/05/2021	Bond Future			9.82821	91.63930	9.84213	91.56462		13.74	0.00	0.00	0	0.0		
R2030	On 06/05/2021	Bond Future	7.97	Call	1,140.31000	1.14031	1,140.42000	1.14042	1,140.310	13.10	0.20	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	9.22	Put	6,409.65000	6.40965	6,474.81000	6.47481	6,409.650	13.23	0.59	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	9.92	Put	4,362.77000	4.36277	4,419.16000	4.41916	4,362.770	13.69	0.46	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			10.14518	90.22699	10.14751	90.21269		16.74	0.00	0.00	0	104,991.0		
R2032	On 06/08/2020	Bond Future	8.79	Call	54.54000	0.05454	67.26000	0.06726	54.540	15.47	0.03	0.00	0	800.0		
R2032	On 06/08/2020	Bond Future	9.29	Call	273.21000	0.27321	308.15000	0.30815	273.210	15.50	0.12	0.00	0	800.0		
R2032	On 06/08/2020	Bond Future	9.91	Put	2,727.42000	2.72742	2,806.76000	2.80676	2,727.420	16.31	0.61	0.00	0	800.0		
R2032	On 05/11/2020	Bond Future			10.35086	87.04644	10.35321	87.03244		19.46	0.00	0.00	0	0.0		
R2032	On 05/11/2020	Bond Future	8.94	Call	1,021.96000	1.02196	1,050.35000	1.05035	1,021.960	18.52	0.20	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
R2032	On 05/11/2020	Bond Future	9.11	Call	1,235.63000		1.23563	1,266.33000	1.26633	1,235.630		18.52	0.23	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	9.44	Call	1,740.98000		1.74098	1,775.44000	1.77544	1,740.980		18.52	0.30	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.61	Call	2,070.34000		2.07034	2,106.48000	2.10648	2,070.340		18.62	0.34	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	10.99	Put	2,461.82000		2.46182	2,510.27000	2.51027	2,461.820		20.03	0.34	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	11.08	Put	2,302.49000		2.30249	2,350.08000	2.35008	2,302.490		20.17	0.32	0.00	0	1,000.0
R2032	On 04/02/2021	Bond Future			10.55770		88.06228	10.56008	88.04851			18.26	0.00	0.00	0	0.0
R2032	On 04/02/2021	Bond Future	8.79	Call	1,327.39000		1.32739	1,347.90000	1.34790	1,327.390		17.48	0.21	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	2,018.17000		2.01817	2,041.96000	2.04196	2,018.170		17.48	0.29	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	4,235.41000		4.23541	4,274.58000	4.27458	4,235.410		18.32	0.42	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			10.77153		84.96569	10.77398	84.95193			16.71	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			10.76692		90.21943	10.78966	90.07136			18.72	0.00	0.00	0	99,776.0
R2035	On 06/08/2020	Bond Future	8.75	Call	4.94000		0.00494	6.53000	0.00653	4.940		17.13	0.00	0.00	0	3,000.0
R2035	On 06/08/2020	Bond Future	9.00	Call	14.86000		0.01486	18.47000	0.01847	14.860		17.13	0.01	0.00	0	24,761.0
R2035	On 06/08/2020	Bond Future	9.09	Call	21.47000		0.02147	26.16000	0.02616	21.470		17.13	0.01	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	9.67	Call	164.53000		0.16453	181.02000	0.18102	164.530		17.13	0.08	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	10.45	Put	3,309.05000		3.30905	3,479.38000	3.47938	3,309.050		17.80	0.65	0.00	0	500.0
R2035	On 05/11/2020	Bond Future			10.97802		86.70932	11.00161	86.56011			21.57	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future			11.19501		87.72079	11.21954	87.57021			20.24	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	9,546.74000		9.54674	9,679.62000	9.67962	9,546.740		19.27	0.67	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	5,584.10000		5.58410	5,693.24000	5.69324	5,584.100		19.90	0.48	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.41059		84.28854	11.43611	84.13632			18.71	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	2,801.58000		2.80158	2,775.34000	2.77534	2,801.580		17.86	0.33	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.32	Put	5,980.74000		5.98074	6,081.67000	6.08167	5,980.740		18.34	0.48	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.02	Put	4,159.81000		4.15981	4,243.27000	4.24327	4,159.810		18.95	0.37	0.00	0	793.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 06/08/2020	Bond Future			11.01247		81.35993	11.04547	81.14851			21.04	0.00	0.00	0	103,338.0
R2037	On 05/11/2020	Bond Future			11.21683		82.22990	11.25106	82.01669			23.16	0.00	0.00	0	276.0
R2037	On 04/02/2021	Bond Future			11.42656		78.93395	11.46215	78.71861			22.92	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	1,629.58000		1.62958	1,608.31000	1.60831	1,629.580		21.89	0.23	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	9,737.22000		9.73722	9,913.09000	9.91309	9,737.220		21.89	0.66	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	3,032.14000		3.03214	2,988.60000	2.98860	3,032.140		21.89	0.36	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	7,489.24000		7.48924	7,648.49000	7.64849	7,489.240		21.99	0.57	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	4,249.43000		4.24943	4,369.92000	4.36992	4,249.430		23.08	0.39	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	7,278.54000		7.27854	7,181.12000	7.18112	7,278.540		23.15	0.63	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	1,413.68000		1.41368	1,474.61000	1.47461	1,413.680		24.49	0.16	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.64338		79.87634	11.68042	79.65860			20.03	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			11.18696		83.08556	11.23016	82.79431			21.78	0.00	0.00	0	55,869.0

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 06/08/2020	Bond Future	9.57	Call	32.89000	0.03289		36.77000	0.03677	32.890	19.85	0.02	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.07	Call	178.79000	0.17879		186.08000	0.18608	178.790	19.85	0.08	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.79	Put	3,852.46000	3.85246		4,126.67000	4.12667	3,852.460	20.30	0.68	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.85	Put	3,573.26000	3.57326		3,842.44000	3.84244	3,573.260	20.44	0.65	0.00	0	12,496.0
R2040	On 06/08/2020	Bond Future	11.26	Put	2,042.70000	2.04270		2,265.36000	2.26536	2,042.700	21.39	0.45	0.00	0	517.0
R2040	On 05/11/2020	Bond Future			11.39023	83.97401		11.43510	83.68013		23.68	0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future	9.50	Call	706.14000	0.70614		694.68000	0.69468	706.140	22.23	0.13	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	939.40000	0.93940		922.41000	0.92241	939.400	22.23	0.17	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	1,281.62000	1.28162		1,256.19000	1.25619	1,281.620	22.23	0.22	0.00	0	2,230.0
R2040	On 05/11/2020	Bond Future	10.23	Call	1,637.29000	1.63729		1,602.92000	1.60292	1,637.290	22.23	0.26	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	3,376.43000	3.37643		3,300.92000	3.30092	3,376.430	22.62	0.44	0.00	0	2,230.0
R2040	On 05/11/2020	Bond Future	11.50	Put	4,283.62000	4.28362		4,470.05000	4.47005	4,283.620	23.38	0.45	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	3,715.10000	3.71510		3,888.38000	3.88838	3,715.100	23.62	0.40	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			11.59904	80.44816		11.64576	80.15118		23.47	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	1,221.06000	1.22106		1,193.63000	1.19363	1,221.060	22.29	0.18	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	1,314.45000	1.31445		1,284.79000	1.28479	1,314.450	22.29	0.19	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	2,017.38000	2.01738		1,971.20000	1.97120	2,017.380	22.29	0.26	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	2,305.78000	2.30578		2,252.98000	2.25298	2,305.780	22.29	0.29	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	5,819.10000	5.81910		5,998.49000	5.99849	5,819.100	22.98	0.47	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	5,303.60000	5.30360		5,474.15000	5.47415	5,303.600	23.19	0.44	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.81453	81.40865		11.86320	81.10833		20.61	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			11.29986	79.42324		11.33792	79.16841		22.81	0.00	0.00	0	77,118.0
R2044	On 06/08/2020	Bond Future	9.01	Call	1.65000	0.00165		2.19000	0.00219	1.650	20.84	0.00	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.36	Call	8.84000	0.00884		10.75000	0.01075	8.840	20.84	0.01	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	9.66	Call	30.72000	0.03072		35.13000	0.03513	30.720	20.84	0.02	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.98	Call	96.67000	0.09667		104.87000	0.10487	96.670	20.84	0.05	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	10.93	Put	3,699.13000	3.69913		3,945.81000	3.94581	3,699.130	21.10	0.67	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	11.09	Put	2,997.41000	2.99741		3,231.31000	3.23131	2,997.410	21.42	0.59	0.00	0	602.0
R2044	On 05/11/2020	Bond Future			11.49869	80.27257		11.53825	80.01543		24.85	0.00	0.00	0	0.0
R2044	On 05/11/2020	Bond Future	8.87	Call	247.19000	0.24719		247.40000	0.24740	247.190	23.39	0.06	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	466.98000	0.46698		464.41000	0.46441	466.980	23.39	0.09	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	9.34	Call	501.09000	0.50109		498.02000	0.49802	501.090	23.39	0.10	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	9.72	Call	827.72000	0.82772		819.11000	0.81911	827.720	23.39	0.15	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	1,116.37000	1.11637		1,102.28000	1.10228	1,116.370	23.39	0.19	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	10.02	Call	1,181.90000	1.18190		1,166.51000	1.16651	1,181.900	23.39	0.20	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	1,208.87000	1.20887		1,192.95000	1.19295	1,208.870	23.39	0.21	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	6,176.39000	6.17639		6,375.78000	6.37578	6,176.390	23.48	0.57	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	5,741.77000	5.74177		5,935.31000	5.93531	5,741.770	23.66	0.55	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	4,985.87000	4.98587		5,167.85000	5.16785	4,985.870	23.99	0.50	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	11.43	Put	4,819.52000	4.81952		4,998.71000	4.99871	4,819.520	24.07	0.49	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			11.70301	76.82863		11.74421	76.56891		24.63	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 Inter
R2044	On 04/02/2021	Bond Future	9.66	Call	1,313.23000		1.31323	1,290.53000	1.29053	1,313.230		23.44	0.19	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.29	Put	12,149.97000		12.14997	12,368.87000	12.36887	12,149.970		23.44	0.72	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.84	Put	9,140.70000		9.14070	9,338.85000	9.33885	9,140.700		23.44	0.62	0.00	0	405.0
R2044	On 06/05/2021	Bond Future			11.91359		77.74602	11.95655	77.48331			21.56	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			11.24040		82.84762	11.27831	82.58794			22.08	0.00	332,798,889.54	4,017	112,312.0
R2048	On 06/08/2020	Bond Future	9.00	Call	1.49000		0.00149	1.99000	0.00199	1.490		20.08	0.00	0.00	0	3,000.0
R2048	On 06/08/2020	Bond Future	9.25	Call	5.40000		0.00540	6.72000	0.00672	5.400		20.08	0.00	0.00	0	20,640.0
R2048	On 06/08/2020	Bond Future	10.35	Call	327.46000		0.32746	337.70000	0.33770	327.460		20.08	0.13	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	10.85	Call	1,126.65000		1.12665	1,120.25000	1.12025	1,126.650		20.70	0.32	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	11.10	Call	1,830.49000		1.83049	1,803.37000	1.80337	1,830.490		21.31	0.45	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	11.80	Call	4,644.33000		4.64433	4,530.21000	4.53021	4,644.330		22.64	0.75	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	12.25	Call	6,889.19000		6.88919	6,724.42000	6.72442	6,889.190		23.84	0.86	0.00	0	814.0
R2048	On 06/08/2020	Bond Future	12.75	Call	9,447.62000		9.44762	9,238.95000	9.23895	9,447.620		24.54	0.94	0.00	0	814.0
R2048	On 05/11/2020	Bond Future			11.43687		79.32168	11.47632	79.05965			25.27	0.00	0.00	0	0.0
R2048	On 05/11/2020	Bond Future	10.00	Call	1,190.15000		1.19015	1,173.65000	1.17365	1,190.150		23.69	0.20	0.00	0	800.0
R2048	On 05/11/2020	Bond Future	11.00	Call	3,270.66000		3.27066	3,211.55000	3.21155	3,270.660		24.13	0.43	0.00	0	800.0
R2048	On 04/02/2021	Bond Future			11.63878		80.24707	11.67992	79.98234			23.65	0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			11.83853		76.78885	11.88141	76.52118			21.96	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			3.48729		104.49362	3.48519	104.49495			0.37	0.00	0.00	0	23,391.0
R208	On 05/11/2020	Bond Future			2.92733		102.21908	2.92252	102.22095			0.26	0.00	0.00	0	0.0
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209	On 06/08/2020	Bond Future			10.70193		68.82427	10.73457	68.64189			21.87	0.00	4,680,050.36	68	59,956.0
R209	On 05/11/2020	Bond Future			10.88932		66.41975	10.92310	66.23578			25.84	0.00	0.00	0	0.0
R209	On 04/02/2021	Bond Future			11.07682		67.19491	11.11182	67.00905			23.95	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.26899		64.85472	11.30529	64.66680			22.10	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R210	On 06/08/2020	Bond Future			184.79173		184.79173	185.58061	185.58061				0.00	5,174,168.44	28	1,957.0

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
R210		On 05/11/2020	Bond Future	184.13639	184.13639		184.93491	184.93491			0.00	0.00	0	0.0
R210		On 04/02/2021	Bond Future	186.32748	186.32748		187.13621	187.13621			0.00	0.00	0	0.0
R210		On 06/05/2021	Bond Future	185.88156	185.88156		186.70048	186.70048			0.00	0.00	0	0.0
R210		On 31/03/2028	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R212		On 06/08/2020	Bond Future	166.09604	166.09604		166.26007	166.26007			0.00	0.00	0	7,044.0
R212		On 05/11/2020	Bond Future	167.91174	167.91174		168.07839	168.07839			0.00	0.00	0	0.0
R212		On 04/02/2021	Bond Future	167.61494	167.61494		167.78431	167.78431			0.00	0.00	0	0.0
R212		On 06/05/2021	Bond Future	169.65193	169.65193		169.82369	169.82369			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	9.69283	85.58464		9.70007	85.54312		15.98	0.00	0.00	0	17,461.0
R213		On 05/11/2020	Bond Future	9.88439	82.97021		9.89184	82.92869		18.75	0.00	0.00	0	0.0
R213		On 04/02/2021	Bond Future	10.08015	83.93793		10.08785	83.89625		17.51	0.00	0.00	0	0.0
R213		On 06/05/2021	Bond Future	10.27556	81.40641		10.28353	81.36449		15.99	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	10.95451	66.78719		10.99220	66.57304		23.36	0.00	3,072,210.74	46	20,943.0
R214		On 05/11/2020	Bond Future	11.13789	64.22395		11.17694	64.00790		27.66	0.00	0.00	0	0.0
R214		On 04/02/2021	Bond Future	11.32517	64.97316		11.36572	64.75481		25.60	0.00	0.00	0	0.0
R214		On 06/05/2021	Bond Future	11.50994	62.46806		11.55203	62.24723		23.69	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 :												567,168,089.02	5,457	1 274 913.0
Grand Total:												567,168,089.02	5,457	1 274 913.0