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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/05/2020

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	91.13000		91.13000		91.16000	91.16000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	726.87700		726.87700		725.46300	725.46300			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	735.24300		735.24300		733.81900	733.81900			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	744.05800		744.05800		742.61800	742.61800			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	753.02800		753.02800		751.57200	751.57200			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	820.16500		820.16500		818.25000	818.25000			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	829.60500		829.60500		827.67400	827.67400			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	839.55100		839.55100		837.59900	837.59900			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	849.67200		849.67200		847.69700	847.69700			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	714.53500		714.53500		716.29300	716.29300			0.00	0.00	0	211.0
ALBI	On 05/11/2020	Index Future	722.76000		722.76000		724.54300	724.54300			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	731.42400		731.42400		733.23100	733.23100			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	740.24200		740.24200		742.07100	742.07100			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	11.60970		75.72041		11.55563	76.00755			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future	11.84744		72.80806		11.79101	73.09904			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	12.09756		73.68223		12.03863	73.97698			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.35371		70.79353		12.29221	71.09194			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	12.13458		74.87214		12.01826	75.55251			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future	12.36870		71.46727		12.24706	72.15594			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	12.60727		72.32617		12.48011	73.02336			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	12.86110		68.94016		12.72792	69.64585			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	706.57400		706.57400		708.14400	708.14400			0.00	14,131,480.00	2	1,044.0
GOVI	On 05/11/2020	GOVI	714.70700		714.70700		716.29900	716.29900			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI	723.27500		723.27500		724.88900	724.88900			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	731.99400		731.99400		733.62900	733.62900			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future	138.04441		138.04441		137.51480	137.51480			0.00	0.00	0	4,976.0
I2025	On 05/11/2020	Bond Future	139.65182		139.65182		139.11714	139.11714			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	139.83661		139.83661		139.29583	139.29583			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	141.55564		141.55564		141.00841	141.00841			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	100.50584		100.50584		99.86103	99.86103			0.00	0.00	0	4,982.0
I2029	On 05/11/2020	Bond Future	100.53942		100.53942		99.88795	99.88795			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future	101.76927		101.76927		101.11014	101.11014			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	101.86931		101.86931		101.20220	101.20220			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			96.70222	96.70222		96.48159	96.48159			0.00	0.00	0	12,178.0
I2033	On 05/11/2020	Bond Future			96.61656	96.61656		96.39403	96.39403			0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future			97.79827	97.79827		97.57342	97.57342			0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future			97.77183	97.77183		97.54428	97.54428			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			107.17595	107.17595		106.94128	106.94128			0.00	0.00	0	10,496.0
I2038	On 05/11/2020	Bond Future			108.42416	108.42416		108.18766	108.18766			0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future			108.03672	108.03672		107.79762	107.79762			0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future			109.36517	109.36517		109.12323	109.12323			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			97.64621	97.64621		96.64180	96.64180			0.00	0.00	0	15,257.0
I2046	On 05/11/2020	Bond Future			96.99742	96.99742		95.98198	95.98198			0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future			98.18419	98.18419		97.15668	97.15668			0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future			97.58284	97.58284		96.54282	96.54282			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			98.87750	98.87750		98.30956	98.30956			0.00	0.00	0	15,749.0
I2050	On 05/11/2020	Bond Future			100.02884	100.02884		99.45500	99.45500			0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future			99.34251	99.34251		98.76213	98.76213			0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future			100.56397	100.56397		99.97648	99.97648			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			255.79300	255.79300		254.74800	254.74800			0.00	0.00	0	1,132.0
IGOV	On 05/11/2020	Index Future			258.80000	258.80000		257.74400	257.74400			0.00	0.00	0	47.0
IGOV	On 04/02/2021	Index Future			261.96500	261.96500		260.89600	260.89600			0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future			265.18400	265.18400		264.10300	264.10300			0.00	0.00	0	0.0
R186	On 06/08/2020	Bond Future			7.77633	114.93269		7.82014	114.69834		9.47	0.00	36,088,864.66	314	80,278.0
R186	On 06/08/2020	Bond Future	8.00	Call	2,563.44000	2.56344	2,540.86000	2.54086	2,563.440	9.63	0.61	0.00	0.00	0	900.0
R186	On 06/08/2020	Bond Future	9.00	Call	6,573.81000	6.57381	6,397.23000	6.39723	6,573.810	10.38	0.90	0.00	0.00	0	900.0
R186	On 05/11/2020	Bond Future			7.94428	116.24331		7.99037	116.00717		9.02	0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.00	Call	938.14000	0.93814	957.39000	0.95739	938.140	8.73	0.24	0.00	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.84	Call	2,497.62000	2.49762	2,510.95000	2.51095	2,497.620	8.96	0.48	0.00	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.00	Call	2,910.72000	2.91072	2,919.05000	2.91905	2,910.720	9.02	0.53	0.00	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	8.34	Call	3,922.38000	3.92238	3,917.53000	3.91753	3,922.380	9.22	0.62	0.00	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	751.67000	0.75167	849.30000	0.84930	751.670	9.79	0.18	0.00	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			8.11938	112.35419		8.16807	112.11567		8.69	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future			8.31109	113.71025		8.36271	113.46900		8.61	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	Open 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			307.44405		307.44405		307.42031	307.42031			0.00	0.00	0	2,549.00
R197	On 05/11/2020	Bond Future			311.02258		311.02258		311.00086	311.00086			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			306.88964		306.88964		306.86870	306.86870			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			310.66291		310.66291		310.64207	310.64207			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			214.95667		214.95667		213.13157	213.13157			0.00	0.00	0	7,669.00
R202	On 05/11/2020	Bond Future			217.45872		217.45872		215.61396	215.61396			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			215.90256		215.90256		214.03598	214.03598			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			218.55683		218.55683		216.66748	216.66748			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			5.31731		109.20553		5.43243	108.92495		2.91	0.00	0.00	0	26,870.00
R2023	On 05/11/2020	Bond Future			5.39692		106.54193		5.52522	106.25897		2.87	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.47672		107.82038		5.62208	107.53439		2.48	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			5.56279		105.20978		5.72957	104.92049		2.36	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			9.02820		93.80309		9.08195	93.48086		14.45	0.00	87,799,692.24	936	107,199.00
R2030	On 06/08/2020	Bond Future	8.36	Call	805.51000		0.80551		914.36000	0.91436	805.510	13.87	0.25	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	1,042.51000		1.04251		1,141.24000	1.14124	1,042.510	13.97	0.30	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	1,870.34000		1.87034		1,944.54000	1.94454	1,870.340	14.33	0.44	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	2,423.88000		2.42388		2,478.54000	2.47854	2,423.880	14.50	0.52	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	2,920.36000		2.92036		2,947.79000	2.94779	2,920.360	14.67	0.58	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	1,423.64000		1.42364		1,720.42000	1.72042	1,423.640	14.98	0.34	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	5,122.10000		5.12210		5,026.50000	5.02650	5,122.100	15.52	0.76	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.95	Put	690.32000		0.69032		885.37000	0.88537	690.320	15.84	0.19	0.00	0	5,850.00
R2030	On 06/08/2020	Bond Future	10.00	Call	6,251.20000		6.25120		6,116.37000	6.11637	6,251.200	15.92	0.82	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.21	Call	7,207.18000		7.20718		7,071.53000	7.07153	7,207.180	15.92	0.87	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	10.70	Call	9,548.09000		9.54809		9,334.91000	9.33491	9,548.090	15.92	0.94	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.87	Put	119.51000		0.11951		205.73000	0.20573	119.510	15.92	0.04	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	11.47	Put	28.97000		0.02897		61.45000	0.06145	28.970	15.92	0.01	0.00	0	650.00
R2030	On 05/11/2020	Bond Future			9.19449		94.87391		9.25034	94.54875		13.99	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	1,088.74000		1.08874		1,272.82000	1.27282	1,088.740	13.30	0.23	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,452.18000		1.45218		1,636.34000	1.63634	1,452.180	13.35	0.29	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	1,487.57000		1.48757		1,669.65000	1.66965	1,487.570	13.36	0.29	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,811.07000		1.81107		1,975.92000	1.97592	1,811.070	13.46	0.34	0.00	0	15,758.00
R2030	On 05/11/2020	Bond Future	8.73	Call	2,252.81000		2.25281		2,402.53000	2.40253	2,252.810	13.62	0.39	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	2,545.68000		2.54568		2,689.62000	2.68962	2,545.680	13.71	0.43	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	2,571.12000		2.57112		2,714.33000	2.71433	2,571.120	13.71	0.43	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	3,022.76000		3.02276	3,156.82000	3.15682	3,022.760		13.84	0.47	0.00	0	15,758.0
R2030	On 05/11/2020	Bond Future	9.04	Call	3,050.48000		3.05048	3,183.83000	3.18383	3,050.480		13.85	0.48	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	9.23	Call	3,601.67000		3.60167	3,723.47000	3.72347	3,601.670		13.98	0.53	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.61	Put	2,476.41000		2.47641	2,865.10000	2.86510	2,476.410		14.32	0.38	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.86	Put	2,014.32000		2.01432	2,355.02000	2.35502	2,014.320		14.63	0.32	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	10.06	Put	1,709.30000		1.70930	2,018.11000	2.01811	1,709.300		14.92	0.28	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	10.37	Put	1,291.83000		1.29183	1,594.06000	1.59406	1,291.830		15.19	0.22	0.00	0	15,758.0
R2030	On 05/11/2020	Bond Future	10.47	Put	1,162.34000		1.16234	1,477.56000	1.47756	1,162.340		15.19	0.21	0.00	0	3,000.0
R2030	On 04/02/2021	Bond Future			9.36885		92.00758	9.42708	91.67887			13.41	0.00	0.00	0	0.0
R2030	On 04/02/2021	Bond Future	8.36	Call	1,713.10000		1.71310	2,035.81000	2.03581	1,713.100		12.75	0.29	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	1,729.08000		1.72908	2,052.36000	2.05236	1,729.080		12.75	0.30	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	2,709.22000		2.70922	2,999.75000	2.99975	2,709.220		12.97	0.41	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	3,360.59000		3.36059	3,639.05000	3.63905	3,360.590		13.15	0.47	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	2,297.08000		2.29708	2,757.94000	2.75794	2,297.080		14.11	0.31	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.55558		93.11843	9.61638	92.78584			13.42	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	9.15	Call	3,753.90000		3.75390	4,041.23000	4.04123	3,753.900		13.20	0.45	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.04	Put	3,718.28000		3.71828	4,250.76000	4.25076	3,718.280		13.87	0.39	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.74	Put	2,497.94000		2.49794	2,992.22000	2.99222	2,497.940		14.40	0.29	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			9.85500		92.03310	9.87263	91.92191			16.38	0.00	49,605,840.90	539	94,671.0
R2032	On 06/08/2020	Bond Future	8.79	Call	439.76000		0.43976	609.18000	0.60918	439.760		15.49	0.14	0.00	0	800.0
R2032	On 06/08/2020	Bond Future	9.29	Call	1,143.27000		1.14327	1,339.96000	1.33996	1,143.270		15.80	0.30	0.00	0	800.0
R2032	On 06/08/2020	Bond Future	9.91	Put	2,471.55000		2.47155	2,753.45000	2.75345	2,471.550		16.58	0.46	0.00	0	800.0
R2032	On 05/11/2020	Bond Future			10.03832		88.93659	10.05654	88.82485			16.64	0.00	0.00	0	0.0
R2032	On 05/11/2020	Bond Future	8.94	Call	1,279.49000		1.27949	1,622.55000	1.62255	1,279.490		15.69	0.25	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.11	Call	1,565.12000		1.56512	1,909.66000	1.90966	1,565.120		15.79	0.28	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	9.44	Call	2,262.76000		2.26276	2,563.53000	2.56353	2,262.760		16.11	0.37	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.61	Call	2,685.73000		2.68573	2,970.70000	2.97070	2,685.730		16.28	0.41	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	10.99	Put	1,907.39000		1.90739	2,153.14000	2.15314	1,907.390		18.08	0.27	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	11.08	Put	1,756.99000		1.75699	2,020.51000	2.02051	1,756.990		18.10	0.26	0.00	0	1,000.0
R2032	On 04/02/2021	Bond Future			10.22714		90.00450	10.24606	89.89171			15.27	0.00	0.00	0	0.0
R2032	On 04/02/2021	Bond Future	8.79	Call	1,333.93000		1.33393	1,792.26000	1.79226	1,333.930		14.45	0.23	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	2,122.96000		2.12296	2,641.53000	2.64153	2,122.960		14.48	0.32	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	3,117.54000		3.11754	3,583.79000	3.58379	3,117.540		15.89	0.36	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			10.42487		86.94344	10.44456	86.82941			16.04	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			10.51427		91.89017	10.45978	92.25676			17.79	0.00	0.00	0	102,320.0
R2035	On 06/08/2020	Bond Future	8.75	Call	87.43000		0.08743	201.72000	0.20172	87.430		16.52	0.03	0.00	0	3,000.0
R2035	On 06/08/2020	Bond Future	9.00	Call	168.17000		0.16817	339.25000	0.33925	168.170		16.52	0.06	0.00	0	24,761.0
R2035	On 06/08/2020	Bond Future	9.09	Call	209.55000		0.20955	404.36000	0.40436	209.550		16.52	0.07	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	9.67	Call	720.77000		0.72077	1,093.40000	1.09340	720.770		16.53	0.20	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	3,051.88000		3.05188	3,140.39000	3.14039	3,051.880		17.72	0.51	0.00	0	500.0
R2035	On 05/11/2020	Bond Future			10.70542		88.46193	10.64869	88.83333			18.21	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future			10.90626		89.52379	10.84714	89.89998			16.67	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	7,839.61000		7.83961	8,212.08000	8.21208	7,839.610		16.08	0.64	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	4,316.40000		4.31640	4,673.70000	4.67370	4,316.400		17.09	0.43	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.10807		86.12493	11.04653	86.50583			17.57	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	3,426.01000		3.42601	4,349.59000	4.34959	3,426.010		16.93	0.38	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.32	Put	5,264.54000		5.26454	5,755.08000	5.75508	5,264.540		17.86	0.43	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.02	Put	3,741.40000		3.74140	4,125.09000	4.12509	3,741.400		18.80	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			10.79254		82.79078	10.73294	83.18518			20.12	0.00	0.00	0	87,969.0
R2037	On 05/11/2020	Bond Future			10.97892		83.73620	10.91694	84.13574			19.58	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future			11.17436		80.48612	11.10984	80.89071			18.86	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	1,435.12000		1.43512	2,178.41000	2.17841	1,435.120		17.75	0.23	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	8,156.86000		8.15686	8,567.67000	8.56767	8,156.860		18.16	0.64	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	3,068.64000		3.06864	3,865.86000	3.86586	3,068.640		18.32	0.39	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	6,140.61000		6.14061	6,503.39000	6.50339	6,140.610		18.71	0.53	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	3,344.02000		3.34402	3,638.66000	3.63866	3,344.020		20.22	0.34	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	7,961.55000		7.96155	8,645.93000	8.64593	7,961.550		20.35	0.67	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	828.98000		0.82898	1,200.41000	1.20041	828.980		20.41	0.12	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.37898		81.45823	11.31183	81.86782			18.90	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			11.04915		84.02587	10.93793	84.79739			20.50	0.00	0.00	0	50,982.0
R2040	On 06/08/2020	Bond Future	9.57	Call	197.42000		0.19742	463.63000	0.46363	197.420		18.84	0.07	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.07	Call	593.64000		0.59364	1,077.52000	1.07752	593.640		18.85	0.17	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.79	Put	3,961.52000		3.96152	3,844.33000	3.84433	3,961.520		20.14	0.58	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.85	Put	3,719.93000		3.71993	3,624.33000	3.62433	3,719.930		20.24	0.56	0.00	0	12,538.0
R2040	On 06/08/2020	Bond Future	11.26	Put	2,366.26000		2.36626	2,383.17000	2.38317	2,366.260		20.97	0.41	0.00	0	517.0
R2040	On 05/11/2020	Bond Future			11.23778		84.98545	11.12211	85.76648			20.00	0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future	9.50	Call	660.30000		0.66030	1,216.19000	1.21619	660.300		18.46	0.13	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	898.87000		0.89887	1,547.48000	1.54748	898.870		18.46	0.17	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	1,255.23000		1.25523	2,012.14000	2.01214	1,255.230		18.46	0.22	0.00	0	2,230.0
R2040	On 05/11/2020	Bond Future	10.23	Call	1,705.27000		1.70527	2,475.87000	2.47587	1,705.270		18.86	0.28	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	3,765.49000		3.76549	4,566.21000	4.56621	3,765.490		20.00	0.47	0.00	0	2,230.0
R2040	On 05/11/2020	Bond Future	11.50	Put	3,796.47000		3.79647	3,880.33000	3.88033	3,796.470		20.76	0.41	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	3,315.28000		3.31528	3,379.24000	3.37924	3,315.280		21.18	0.37	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			11.43578		81.50010	11.31530	82.29079			19.26	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	921.28000		0.92128	1,662.05000	1.66205	921.280		18.03	0.15	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	1,006.26000		1.00626	1,778.94000	1.77894	1,006.260		18.03	0.17	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	1,673.77000		1.67377	2,640.05000	2.64005	1,673.770		18.03	0.25	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	1,958.61000	1.95861	2,985.68000	2.98568	1,958.610	18.03	0.28	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	11.57	Put	4,838.74000	4.83874	5,119.42000	5.11942	4,838.740	19.64	0.44	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	11.74	Put	4,379.58000	4.37958	4,657.72000	4.65772	4,379.580	19.90	0.41	0.00	0	800.0		
R2040	On 06/05/2021	Bond Future			11.64262	82.48447	11.51713	83.28485		19.29	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			11.10892	80.72318	10.99759	81.49805		21.50	0.00	0.00	0	79,422.0		
R2044	On 06/08/2020	Bond Future	9.01	Call	34.34000	0.03434	121.73000	0.12173	34.340	19.76	0.01	0.00	0	140.0		
R2044	On 06/08/2020	Bond Future	9.36	Call	97.48000	0.09748	268.06000	0.26806	97.480	19.76	0.04	0.00	0	602.0		
R2044	On 06/08/2020	Bond Future	9.66	Call	212.86000	0.21286	486.27000	0.48627	212.860	19.76	0.07	0.00	0	140.0		
R2044	On 06/08/2020	Bond Future	9.98	Call	440.50000	0.44050	851.06000	0.85106	440.500	19.76	0.13	0.00	0	602.0		
R2044	On 06/08/2020	Bond Future	10.93	Put	3,681.83000	3.68183	3,523.86000	3.52386	3,681.830	21.37	0.55	0.00	0	140.0		
R2044	On 06/08/2020	Bond Future	11.09	Put	3,101.26000	3.10126	2,979.77000	2.97977	3,101.260	21.67	0.49	0.00	0	602.0		
R2044	On 05/11/2020	Bond Future			11.29125	81.64513	11.17544	82.42950		20.95	0.00	0.00	0	0.0		
R2044	On 05/11/2020	Bond Future	8.87	Call	221.88000	0.22188	520.43000	0.52043	221.880	19.31	0.05	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	9.29	Call	444.06000	0.44406	889.40000	0.88940	444.060	19.31	0.10	0.00	0	568.0		
R2044	On 05/11/2020	Bond Future	9.34	Call	479.38000	0.47938	943.84000	0.94384	479.380	19.31	0.10	0.00	0	525.0		
R2044	On 05/11/2020	Bond Future	9.72	Call	824.46000	0.82446	1,440.90000	1.44090	824.460	19.31	0.16	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	9.97	Call	1,136.34000	1.13634	1,854.55000	1.85455	1,136.340	19.31	0.21	0.00	0	568.0		
R2044	On 05/11/2020	Bond Future	10.02	Call	1,207.76000	1.20776	1,946.02000	1.94602	1,207.760	19.31	0.22	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	10.04	Call	1,237.20000	1.23720	1,983.43000	1.98343	1,237.200	19.31	0.22	0.00	0	525.0		
R2044	On 05/11/2020	Bond Future	11.06	Put	5,338.77000	5.33877	5,415.38000	5.41538	5,338.770	20.71	0.53	0.00	0	525.0		
R2044	On 05/11/2020	Bond Future	11.17	Put	4,937.36000	4.93736	5,040.11000	5.04011	4,937.360	20.85	0.50	0.00	0	1,815.0		
R2044	On 05/11/2020	Bond Future	11.38	Put	4,244.80000	4.24480	4,386.58000	4.38658	4,244.800	21.12	0.45	0.00	0	568.0		
R2044	On 05/11/2020	Bond Future	11.43	Put	4,093.26000	4.09326	4,242.65000	4.24265	4,093.260	21.19	0.44	0.00	0	1,815.0		
R2044	On 04/02/2021	Bond Future			11.48251	78.24481	11.36185	79.03886		20.16	0.00	0.00	0	0.0		
R2044	On 04/02/2021	Bond Future	9.66	Call	1,049.77000	1.04977	1,829.51000	1.82951	1,049.770	18.87	0.17	0.00	0	405.0		
R2044	On 04/02/2021	Bond Future	10.29	Put	10,477.49000	10.47749	10,691.08000	10.69108	10,477.490	18.93	0.72	0.00	0	405.0		
R2044	On 04/02/2021	Bond Future	10.84	Put	7,717.27000	7.71727	7,905.92000	7.90592	7,717.270	19.68	0.60	0.00	0	405.0		
R2044	On 06/05/2021	Bond Future			11.68199	79.18991	11.55627	79.99370		20.18	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			11.06568	84.06447	10.94390	84.93255		20.91	0.00	84,064.47	1	83,458.0		
R2048	On 06/08/2020	Bond Future	9.00	Call	33.43000	0.03343	112.60000	0.11260	33.430	19.22	0.01	0.00	0	3,000.0		
R2048	On 06/08/2020	Bond Future	9.25	Call	73.49000	0.07349	206.79000	0.20679	73.490	19.22	0.03	0.00	0	20,640.0		
R2048	On 06/08/2020	Bond Future	10.35	Call	1,000.32000	1.00032	1,559.21000	1.55921	1,000.320	19.49	0.25	0.00	0	640.0		
R2048	On 06/08/2020	Bond Future	10.85	Call	2,325.30000	2.32530	2,943.23000	2.94323	2,325.300	20.65	0.44	0.00	0	640.0		
R2048	On 06/08/2020	Bond Future	11.10	Call	3,192.08000	3.19208	3,873.55000	3.87355	3,192.080	21.09	0.53	0.00	0	470.0		
R2048	On 06/08/2020	Bond Future	11.80	Call	6,250.01000	6.25001	7,022.08000	7.02208	6,250.010	22.80	0.74	0.00	0	470.0		
R2048	On 06/08/2020	Bond Future	12.25	Call	8,399.07000	8.39907	9,256.46000	9.25646	8,399.070	23.31	0.84	0.00	0	814.0		
R2048	On 06/08/2020	Bond Future	12.75	Call	10,834.35000	10.83435	11,788.00000	11.78800	10,834.350	23.31	0.91	0.00	0	814.0		
R2048	On 05/11/2020	Bond Future			11.24631	80.61005	11.11951	81.48866		21.42	0.00	0.00	0	0.0		
R2048	On 05/11/2020	Bond Future	10.00	Call	1,223.69000	1.22369	1,979.11000	1.97911	1,223.690	19.72	0.22	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
R2048	On 05/11/2020	Bond Future	11.00	Call	3,795.21000		3.79521	4,614.71000	4.61471	3,795.210		21.42	0.47	0.00	0	800.0
R2048	On 04/02/2021	Bond Future			11.43580		81.57779	11.30357	82.46719			19.43	0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			11.62523		78.14624	11.48747	79.04649			20.47	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			3.27323		104.62960	3.36888	104.56880			0.39	0.00	0.00	0	23,391.0
R208	On 05/11/2020	Bond Future			2.38726		102.43039	2.54222	102.36967			0.21	0.00	0.00	0	0.0
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209	On 06/08/2020	Bond Future			10.48954		70.02907	10.43499	70.34364			21.70	0.00	0.00	0	63,732.0
R209	On 05/11/2020	Bond Future			10.66037		67.68670	10.60377	68.00538			21.95	0.00	0.00	0	0.0
R209	On 04/02/2021	Bond Future			10.83520		68.49944	10.77649	68.82216			20.20	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.01651		66.18425	10.95560	66.51096			21.18	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			186.92930		186.92930	186.52124	186.52124				0.00	0.00	0	1,929.0
R210	On 05/11/2020	Bond Future			186.39860		186.39860	185.98723	185.98723				0.00	0.00	0	0.0
R210	On 04/02/2021	Bond Future			188.67888		188.67888	188.26309	188.26309				0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			188.25681		188.25681	187.83622	187.83622				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			166.06401		166.06401	165.99881	165.99881				0.00	30,887,905.86	186	6,744.0
R212	On 05/11/2020	Bond Future			167.99793		167.99793	167.93322	167.93322				0.00	0.00	0	0.0
R212	On 04/02/2021	Bond Future			167.73186		167.73186	167.66692	167.66692				0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			169.79400		169.79400	169.72848	169.72848				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			9.49037		86.75700	9.51816	86.59479			16.14	0.00	86,757.00	1	14,229.0
R213	On 05/11/2020	Bond Future			9.66322		84.21574	9.69198	84.05237			16.27	0.00	0.00	0	0.0
R213	On 04/02/2021	Bond Future			9.84464		85.22646	9.87454	85.06138			14.97	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			10.02824		82.72189	10.05933	82.55497			15.63	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

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	10.88951	67.15926		10.77313	67.83419		23.36	0.00	62,122,315.50	925	21,544.0
R214	On 05/11/2020	Bond Future	11.06208	64.64683		10.94133	65.32989		23.71	0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future	11.24238	65.42283		11.11692	66.11434		21.78	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	11.42234	62.93183		11.29212	63.63175		22.91	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											280,806,920.63	2,904	1 201 722.0
Grand Total:											280,806,920.63	2,904	1 201 722.0