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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/06/2020

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	91.01000		91.01000		90.96000	90.96000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	730.72400		730.72400		732.87800	732.87800			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	738.83500		738.83500		741.02700	741.02700			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	747.52100		747.52100		749.74600	749.74600			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	756.56900		756.56900		758.82600	758.82600			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	812.92600		812.92600		817.76500	817.76500			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	821.95100		821.95100		826.85700	826.85700			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	831.61300		831.61300		836.58600	836.58600			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	841.67900		841.67900		846.71800	846.71800			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	710.02900		710.02900		713.99200	713.99200			0.00	0.00	0	212.0
ALBI	On 05/11/2020	Index Future	717.91100		717.91100		721.93100	721.93100			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	726.35000		726.35000		730.42500	730.42500			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	735.14200		735.14200		739.27100	739.27100			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	11.77919		74.83077		11.67393	75.38142			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future	12.02979		71.87923		11.92001	72.43633			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	12.29119		72.72603		12.17653	73.29000			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.55482		69.83031		12.43513	70.40125			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	12.25332		74.18870		12.15810	74.73589			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future	12.49813		70.74682		12.39846	71.30050			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	12.74559		71.58108		12.64131	72.14153			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	13.00517		68.19055		12.89587	68.75795			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	702.14200		702.14200		706.02800	706.02800			0.00	7,021,420.00	1	1,032.0
GOVI	On 05/11/2020	GOVI	709.93600		709.93600		713.87800	713.87800			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI	718.28200		718.28200		722.27800	722.27800			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	726.97600		726.97600		731.02500	731.02500			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future	138.57483		138.57483		138.43916	138.43916			0.00	0.00	0	4,976.0
I2025	On 05/11/2020	Bond Future	140.13350		140.13350		139.99708	139.99708			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	140.29263		140.29263		140.15509	140.15509			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	142.02521		142.02521		141.88626	141.88626			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	100.19416		100.19416		100.18266	100.18266			0.00	0.00	0	4,982.0
I2029	On 05/11/2020	Bond Future	100.18469		100.18469		100.17358	100.17358			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future	101.38760		101.38760		101.37673	101.37673			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	101.48855		101.48855		101.47785	101.47785			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	96.47586	96.47586		96.51621	96.51621			0.00	0.00	0	12,178.0
I2033	On	05/11/2020			Bond Future	96.34965	96.34965		96.39100	96.39100			0.00	0.00	0	0.0
I2033	On	04/02/2021			Bond Future	97.50642	97.50642		97.54855	97.54855			0.00	0.00	0	0.0
I2033	On	06/05/2021			Bond Future	97.48187	97.48187		97.52476	97.52476			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	107.42607	107.42607		106.97065	106.97065			0.00	0.00	0	10,496.0
I2038	On	05/11/2020			Bond Future	108.63460	108.63460		108.17446	108.17446			0.00	0.00	0	0.0
I2038	On	04/02/2021			Bond Future	108.22534	108.22534		107.76016	107.76016			0.00	0.00	0	0.0
I2038	On	06/05/2021			Bond Future	109.56217	109.56217		109.09159	109.09159			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	97.40542	97.40542		97.14505	97.14505			0.00	0.00	0	15,969.0
I2046	On	05/11/2020			Bond Future	96.71559	96.71559		96.45280	96.45280			0.00	0.00	0	0.0
I2046	On	04/02/2021			Bond Future	97.87720	97.87720		97.61146	97.61146			0.00	0.00	0	0.0
I2046	On	06/05/2021			Bond Future	97.27758	97.27758		97.00885	97.00885			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	98.23274	98.23274		97.48820	97.48820			0.00	0.00	0	16,793.0
I2050	On	05/11/2020			Bond Future	99.33756	99.33756		98.58533	98.58533			0.00	0.00	0	0.0
I2050	On	04/02/2021			Bond Future	98.62055	98.62055		97.85962	97.85962			0.00	0.00	0	0.0
I2050	On	06/05/2021			Bond Future	99.83876	99.83876		99.06864	99.06864			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	255.88800	255.88800		255.42200	255.42200			0.00	0.00	0	1,132.0
IGOV	On	05/11/2020			Index Future	258.79100	258.79100		258.32400	258.32400			0.00	0.00	0	47.0
IGOV	On	04/02/2021			Index Future	261.89500	261.89500		261.42600	261.42600			0.00	0.00	0	0.0
IGOV	On	06/05/2021			Index Future	265.12700	265.12700		264.65300	264.65300			0.00	0.00	0	0.0
R186	On	06/08/2020			Bond Future	7.66158	115.54943		7.59191	115.92595		9.01	0.00	32,007,192.11	277	78,849.0
R186	On	06/08/2020	7.45	Call	1,162.09000	1.16209		1,360.37000	1.36037	1,162.090	8.99	0.40	0.00	0.00	0	2,500.0
R186	On	06/08/2020	7.45	Put	2,310.44000	2.31044		2,132.20000	2.13220	2,310.440	8.99	0.60	0.00	0.00	0	2,500.0
R186	On	06/08/2020	8.00	Call	2,778.26000	2.77826		3,074.21000	3.07421	2,778.260	9.39	0.67	0.00	0.00	0	900.0
R186	On	06/08/2020	9.00	Call	7,051.20000	7.05120		7,419.88000	7.41988	7,051.200	9.88	0.94	0.00	0.00	0	900.0
R186	On	05/11/2020			Bond Future	7.83211	116.82064		7.75836	117.20228		8.61	0.00	0.00	0	0.0
R186	On	05/11/2020	7.00	Call	943.03000	0.94303		1,065.34000	1.06534	943.030	8.43	0.26	0.00	0.00	0	1,200.0
R186	On	05/11/2020	7.84	Call	2,647.25000	2.64725		2,873.82000	2.87382	2,647.250	8.80	0.51	0.00	0.00	0	3,500.0
R186	On	05/11/2020	8.00	Call	3,105.45000	3.10545		3,350.53000	3.35053	3,105.450	8.91	0.56	0.00	0.00	0	1,200.0
R186	On	05/11/2020	8.34	Call	4,202.92000	4.20292		4,482.80000	4.48280	4,202.920	9.20	0.66	0.00	0.00	0	3,500.0
R186	On	05/11/2020	9.26	Put	519.14000	0.51914		482.26000	0.48226	519.140	9.34	0.14	0.00	0.00	0	3,500.0
R186	On	04/02/2021			Bond Future	8.00594	112.91242		7.92776	113.29921		8.06	0.00	0.00	0	0.0
R186	On	06/05/2021			Bond Future	8.18933	114.28196		8.10633	114.67384		7.98	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

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/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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			307.46632		307.46632		307.44220	307.44220			0.00	0.00	0	2,549.00
R197	On 05/11/2020	Bond Future			310.92356		310.92356		310.90099	310.90099			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			306.72070		306.72070		306.69889	306.69889			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			310.50969		310.50969		310.48827	310.48827			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			214.70107		214.70107		214.67454	214.67454			0.00	0.00	0	7,794.00
R202	On 05/11/2020	Bond Future			217.11512		217.11512		217.08963	217.08963			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			215.50660		215.50660		215.48144	215.48144			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			218.16820		218.16820		218.14340	218.14340			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 06/08/2020	Bond Future			5.18670		109.52499		5.16638	109.57480		2.98	0.00	0.00	0	26,872.00
R2023	On 05/11/2020	Bond Future			5.27018		106.82241		5.24718	106.87341		2.96	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.34517		108.08007		5.31889	108.13204		2.50	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			5.40809		105.47907		5.37778	105.53193		2.37	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			9.14645		93.09609		9.05594	93.63660		14.12	0.00	0.00	0	106,867.00
R2030	On 06/08/2020	Bond Future	8.36	Call	513.74000		0.51374		661.07000	0.66107	513.740	13.74	0.19	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	703.90000		0.70390		884.53000	0.88453	703.900	13.90	0.24	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	1,391.82000		1.39182		1,663.25000	1.66325	1,391.820	14.23	0.39	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	1,889.07000		1.88907		2,207.97000	2.20797	1,889.070	14.46	0.47	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Put	2,033.31000		2.03331		1,846.83000	1.84683	2,033.310	14.68	0.47	0.00	0	2,500.00
R2030	On 06/08/2020	Bond Future	9.20	Call	2,351.18000		2.35118		2,705.21000	2.70521	2,351.180	14.68	0.53	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	1,513.29000		1.51329		1,372.44000	1.37244	1,513.290	15.04	0.38	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	4,445.10000		4.44510		4,898.17000	4.89817	4,445.100	15.56	0.74	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.95	Put	665.27000		0.66527		602.73000	0.60273	665.270	15.56	0.20	0.00	0	5,850.00
R2030	On 06/08/2020	Bond Future	10.00	Call	5,508.33000		5.50833		5,991.66000	5.99166	5,508.330	15.56	0.81	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.21	Call	6,460.48000		6.46048		6,962.71000	6.96271	6,460.480	15.56	0.87	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	10.70	Call	8,809.99000		8.80999		9,337.82000	9.33782	8,809.990	15.56	0.94	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.87	Put	93.60000		0.09360		85.45000	0.08545	93.600	15.56	0.04	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	11.47	Put	18.76000		0.01876		17.47000	0.01747	18.760	15.56	0.01	0.00	0	650.00
R2030	On 05/11/2020	Bond Future			9.32412		94.12149		9.22974	94.66851		13.67	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	802.84000		0.80284		936.23000	0.93623	802.840	13.02	0.19	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,128.81000		1.12881		1,297.17000	1.29717	1,128.810	13.18	0.25	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	1,160.01000		1.16001		1,331.44000	1.33144	1,160.010	13.20	0.25	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,448.38000		1.44838		1,646.46000	1.64646	1,448.380	13.33	0.30	0.00	0	15,758.00

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R2030	On 05/11/2020	Bond Future	8.73	Call	1,840.75000		1.84075	2,070.91000	2.07091	1,840.750	13.49	0.35	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.85	Call	2,102.89000		2.10289	2,352.35000	2.35235	2,102.890	13.57	0.38	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.86	Call	2,125.71000		2.12571	2,376.78000	2.37678	2,125.710	13.58	0.39	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.03	Call	2,536.31000		2.53631	2,814.55000	2.81455	2,536.310	13.69	0.44	0.00	0	15,758.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	2,562.02000		2.56202	2,841.84000	2.84184	2,562.020	13.70	0.44	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	3,077.71000		3.07771	3,387.19000	3.38719	3,077.710	13.85	0.49	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	2,659.36000		2.65936	2,476.63000	2.47663	2,659.360	14.31	0.41	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	2,163.59000		2.16359	2,012.10000	2.01210	2,163.590	14.65	0.35	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	1,812.81000		1.81281	1,683.57000	1.68357	1,812.810	14.85	0.30	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,310.85000		1.31085	1,212.55000	1.21255	1,310.850	14.85	0.24	0.00	0	15,758.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,174.76000		1.17476	1,085.33000	1.08533	1,174.760	14.85	0.22	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.50795		91.22488	9.40937	91.77868		12.85	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,311.22000		1.31122	1,475.72000	1.47572	1,311.220	12.26	0.25	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,326.34000		1.32634	1,492.13000	1.49213	1,326.340	12.26	0.26	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,224.22000		2.22422	2,456.10000	2.45610	2,224.220	12.60	0.37	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,817.63000		2.81763	3,085.11000	3.08511	2,817.630	12.77	0.43	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	2,402.18000		2.40218	2,245.78000	2.24578	2,402.180	13.85	0.33	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.69980		92.33206	9.59678	92.89288		12.83	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	1,156.16000		1.15616	1,288.56000	1.28856	1,156.160	12.18	0.20	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	6,009.81000		6.00981	5,717.17000	5.71717	6,009.810	12.81	0.57	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	4,103.61000		4.10361	3,886.01000	3.88601	4,103.610	13.39	0.43	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			10.04939		90.81758	9.93856	91.50778		16.26	0.00	0.00	0	92,900.0	
R2032	On 06/08/2020	Bond Future	8.79	Call	206.38000		0.20638	296.31000	0.29631	206.380	15.35	0.08	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.29	Call	668.03000		0.66803	872.89000	0.87289	668.030	15.67	0.21	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.91	Put	2,868.09000		2.86809	2,568.92000	2.56892	2,868.090	16.46	0.54	0.00	0	800.0	
R2032	On 05/11/2020	Bond Future			10.24644		87.67169	10.13103	88.37002		16.53	0.00	0.00	0	0.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	891.14000		0.89114	1,059.65000	1.05965	891.140	15.54	0.19	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	1,119.47000		1.11947	1,316.91000	1.31691	1,119.470	15.65	0.23	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	1,698.64000		1.69864	1,958.06000	1.95806	1,698.640	15.99	0.31	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	2,059.34000		2.05934	2,351.71000	2.35171	2,059.340	16.16	0.35	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	2,135.70000		2.13570	1,962.26000	1.96226	2,135.700	17.95	0.31	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	1,967.23000		1.96723	1,805.21000	1.80521	1,967.230	17.97	0.29	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			10.44724		88.70463	10.32699	89.41149		14.97	0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	945.55000		0.94555	1,097.29000	1.09729	945.550	14.14	0.18	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,637.79000		1.63779	1,861.15000	1.86115	1,637.790	14.39	0.27	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	3,530.66000		3.53066	3,283.58000	3.28358	3,530.660	15.93	0.40	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.65328		85.63327	10.52792	86.34894		15.67	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			10.71835		90.53696	10.62816	91.13118		18.04	0.00	0.00	0	100,524.0	
R2035	On 06/08/2020	Bond Future	8.75	Call	32.55000		0.03255	50.56000	0.05056	32.550	16.78	0.02	0.00	0	3,000.0	

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		
R2035	On	06/08/2020			Bond Future	9.00	Call	70.62000	0.07062	104.08000	0.10408	70.620	16.78	0.03	0.00	0	24,761.0
R2035	On	06/08/2020			Bond Future	9.09	Call	91.64000	0.09164	132.68000	0.13268	91.640	16.78	0.04	0.00	0	500.0
R2035	On	06/08/2020			Bond Future	9.67	Call	395.87000	0.39587	518.27000	0.51827	395.870	16.79	0.13	0.00	0	500.0
R2035	On	06/08/2020			Bond Future	10.45	Put	3,623.56000	3.62356	3,347.26000	3.34726	3,623.560	17.97	0.59	0.00	0	500.0
R2035	On	05/11/2020			Bond Future			10.92309	87.05825	10.82920	87.65958		18.47	0.00	0.00	0	0.0
R2035	On	04/02/2021			Bond Future			11.13618	88.08357	11.03830	88.69230		16.79	0.00	0.00	0	0.0
R2035	On	04/02/2021			Bond Future	10.14	Put	8,733.44000	8.73344	8,349.92000	8.34992	8,733.440	16.20	0.68	0.00	0	650.0
R2035	On	04/02/2021			Bond Future	11.14	Put	4,896.27000	4.89627	4,645.76000	4.64576	4,896.270	17.21	0.47	0.00	0	650.0
R2035	On	06/05/2021			Bond Future			11.34646	84.67289	11.24453	85.28922		17.65	0.00	0.00	0	0.0
R2035	On	06/05/2021			Bond Future	10.24	Call	2,850.07000	2.85007	3,087.87000	3.08787	2,850.070	17.01	0.34	0.00	0	793.0
R2035	On	06/05/2021			Bond Future	11.32	Put	5,859.33000	5.85933	5,600.75000	5.60075	5,859.330	17.94	0.47	0.00	0	793.0
R2035	On	06/05/2021			Bond Future	12.02	Put	4,182.23000	4.18223	3,989.19000	3.98919	4,182.230	18.88	0.36	0.00	0	793.0
R2035	On	28/02/2035			Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.0
R2037	On	06/08/2020			Bond Future			10.99091	81.49851	10.89048	82.14886		20.38	0.00	0.00	0	87,061.0
R2037	On	05/11/2020			Bond Future			11.19021	82.39632	11.08577	83.05438		19.84	0.00	0.00	0	0.0
R2037	On	04/02/2021			Bond Future			11.39731	79.11161	11.28854	79.77766		18.95	0.00	0.00	0	0.0
R2037	On	04/02/2021			Bond Future	9.65	Call	1,101.47000	1.10147	1,251.76000	1.25176	1,101.470	17.84	0.19	0.00	0	72.0
R2037	On	04/02/2021			Bond Future	10.35	Put	8,999.81000	8.99981	8,577.33000	8.57733	8,999.810	18.25	0.68	0.00	0	72.0
R2037	On	04/02/2021			Bond Future	10.48	Call	2,496.74000	2.49674	2,759.53000	2.75953	2,496.740	18.41	0.34	0.00	0	240.0
R2037	On	04/02/2021			Bond Future	10.85	Put	6,832.50000	6.83250	6,483.15000	6.48315	6,832.500	18.81	0.58	0.00	0	72.0
R2037	On	04/02/2021			Bond Future	11.90	Put	3,756.89000	3.75689	3,542.94000	3.54294	3,756.890	20.31	0.38	0.00	0	240.0
R2037	On	04/02/2021			Bond Future	11.97	Call	6,984.77000	6.98477	7,444.34000	7.44434	6,984.770	20.44	0.64	0.00	0	300.0
R2037	On	04/02/2021			Bond Future	13.73	Put	956.24000	0.95624	887.67000	0.88767	956.240	20.50	0.13	0.00	0	300.0
R2037	On	06/05/2021			Bond Future			11.61018	80.07231	11.49691	80.74664		18.94	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	0.00	0	0.0
R2040	On	06/10/2015			Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.0
R2040	On	06/08/2020			Bond Future			11.18060	83.12858	11.08524	83.77795		20.93	0.00	6,567,157.82	79	50,990.0
R2040	On	06/08/2020			Bond Future	9.57	Call	108.18000	0.10818	156.87000	0.15687	108.180	19.28	0.04	0.00	0	800.0
R2040	On	06/08/2020			Bond Future	10.07	Call	379.44000	0.37944	503.85000	0.50385	379.440	19.29	0.12	0.00	0	800.0
R2040	On	06/08/2020			Bond Future	10.79	Put	4,350.17000	4.35017	4,016.25000	4.01625	4,350.170	20.57	0.64	0.00	0	800.0
R2040	On	06/08/2020			Bond Future	10.85	Put	4,084.36000	4.08436	3,767.11000	3.76711	4,084.360	20.67	0.61	0.00	0	12,538.0
R2040	On	06/08/2020			Bond Future	11.26	Put	2,583.37000	2.58337	2,371.44000	2.37144	2,583.370	21.40	0.45	0.00	0	517.0
R2040	On	05/11/2020			Bond Future			11.37951	84.04447	11.28028	84.70145		20.42	0.00	0.00	0	0.0
R2040	On	05/11/2020			Bond Future	9.50	Call	522.79000	0.52279	621.35000	0.62135	522.790	18.86	0.11	0.00	0	2,000.0
R2040	On	05/11/2020			Bond Future	9.73	Call	723.15000	0.72315	848.94000	0.84894	723.150	18.86	0.15	0.00	0	2,000.0
R2040	On	05/11/2020			Bond Future	10.00	Call	1,027.80000	1.02780	1,190.37000	1.19037	1,027.800	18.86	0.19	0.00	0	2,230.0
R2040	On	05/11/2020			Bond Future	10.23	Call	1,421.05000	1.42105	1,623.01000	1.62301	1,421.050	19.26	0.25	0.00	0	2,000.0
R2040	On	05/11/2020			Bond Future	11.00	Call	3,289.22000	3.28922	3,626.49000	3.62649	3,289.220	20.42	0.44	0.00	0	2,230.0
R2040	On	05/11/2020			Bond Future	11.50	Put	4,147.23000	4.14723	3,906.81000	3.90681	4,147.230	21.19	0.45	0.00	0	2,000.0
R2040	On	05/11/2020			Bond Future	11.70	Put	3,622.63000	3.62263	3,410.27000	3.41027	3,622.630	21.60	0.40	0.00	0	2,000.0
R2040	On	04/02/2021			Bond Future			11.58640	80.52881	11.48295	81.19389		19.61	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
R2040	On 04/02/2021	Bond Future	9.49	Call	777.14000	0.77714	889.22000	0.88922	777.140	18.38	0.14	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	851.29000	0.85129	971.43000	0.97143	851.290	18.38	0.15	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	1,440.84000	1.44084	1,618.27000	1.61827	1,440.840	18.38	0.22	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	1,695.49000	1.69549	1,894.76000	1.89476	1,695.490	18.38	0.25	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	5,267.87000	5.26787	4,993.82000	4.99382	5,267.870	19.99	0.47	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	4,776.03000	4.77603	4,523.62000	4.52362	4,776.030	20.25	0.44	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.79868	81.50686	11.69086	82.18020		19.58	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			11.23069	79.88998	11.13523	80.54189		21.97	0.00	0.00	0	78,453.0
R2044	On 06/08/2020	Bond Future	9.01	Call	15.23000	0.01523	25.26000	0.02526	15.230	20.23	0.01	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.36	Call	49.89000	0.04989	76.31000	0.07631	49.890	20.23	0.02	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	9.66	Call	121.19000	0.12119	174.33000	0.17433	121.190	20.23	0.05	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.98	Call	276.81000	0.27681	375.84000	0.37584	276.810	20.23	0.09	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	10.93	Put	3,998.04000	3.99804	3,689.67000	3.68967	3,998.040	21.84	0.60	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	11.09	Put	3,360.50000	3.36050	3,094.78000	3.09478	3,360.500	22.14	0.54	0.00	0	602.0
R2044	On 05/11/2020	Bond Future			11.42277	80.77015	11.32338	81.42984		21.41	0.00	0.00	0	0.0
R2044	On 05/11/2020	Bond Future	8.87	Call	170.18000	0.17018	210.91000	0.21091	170.180	19.75	0.04	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	351.52000	0.35152	424.16000	0.42416	351.520	19.75	0.08	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	9.34	Call	380.83000	0.38083	458.15000	0.45815	380.830	19.75	0.09	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	9.72	Call	671.88000	0.67188	791.15000	0.79115	671.880	19.75	0.14	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	940.45000	0.94045	1,093.21000	1.09321	940.450	19.75	0.18	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	10.02	Call	1,002.51000	1.00251	1,162.49000	1.16249	1,002.510	19.75	0.19	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	1,028.16000	1.02816	1,191.06000	1.19106	1,028.160	19.75	0.19	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	5,769.98000	5.76998	5,451.59000	5.45159	5,769.980	21.17	0.56	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	5,343.62000	5.34362	5,043.70000	5.04370	5,343.620	21.31	0.53	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	4,605.16000	4.60516	4,339.08000	4.33908	4,605.160	21.58	0.48	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	11.43	Put	4,443.09000	4.44309	4,184.76000	4.18476	4,443.090	21.65	0.47	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			11.62241	77.34114	11.51877	78.00886		20.55	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	903.36000	0.90336	1,029.25000	1.02925	903.360	19.26	0.15	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.29	Put	11,138.50000	11.13850	10,673.87000	10.67387	11,138.500	19.32	0.74	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.84	Put	8,269.27000	8.26927	7,887.54000	7.88754	8,269.270	20.08	0.63	0.00	0	405.0
R2044	On 06/05/2021	Bond Future			11.82697	78.28054	11.71892	78.95651		20.51	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			11.19886	83.13392	11.09296	83.87228		21.38	0.00	0.00	0	86,488.0
R2048	On 06/08/2020	Bond Future	9.00	Call	14.24000	0.01424	24.58000	0.02458	14.240	19.69	0.01	0.00	0	3,000.0
R2048	On 06/08/2020	Bond Future	9.25	Call	34.95000	0.03495	56.59000	0.05659	34.950	19.69	0.02	0.00	0	20,640.0
R2048	On 06/08/2020	Bond Future	10.35	Call	684.73000	0.68473	889.60000	0.88960	684.730	19.96	0.19	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	10.85	Call	1,786.42000	1.78642	2,152.27000	2.15227	1,786.420	21.12	0.38	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	11.10	Call	2,554.48000	2.55448	2,996.17000	2.99617	2,554.480	21.56	0.48	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	11.80	Call	5,416.58000	5.41658	6,019.89000	6.01989	5,416.580	23.27	0.72	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	12.25	Call	7,504.55000	7.50455	8,169.37000	8.16937	7,504.550	23.78	0.82	0.00	0	814.0

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 06/08/2020	Bond Future	12.75	Call	9,909.41000		9.90941	10,614.91000	10.61491	9,909.410		23.78	0.91	0.00	0	814.0
R2048	On 05/11/2020	Bond Future			11.38974		79.63681	11.27938	80.38373			21.92	0.00	0.00	0	0.0
R2048	On 05/11/2020	Bond Future	10.00	Call	1,000.07000		1.00007	1,177.48000	1.17748	1,000.070		20.18	0.19	0.00	0	800.0
R2048	On 05/11/2020	Bond Future	11.00	Call	3,314.74000		3.31474	3,693.19000	3.69319	3,314.740		21.92	0.43	0.00	0	800.0
R2048	On 04/02/2021	Bond Future			11.58820		80.57482	11.47299	81.33088			19.90	0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			11.78327		77.13633	11.66316	77.90166			20.94	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			3.33849		104.58811	3.33594	104.58973			0.41	0.00	0.00	0	23,391.0
R208	On 05/11/2020	Bond Future			2.59913		102.34738	2.59341	102.34962			0.23	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			10.66393		69.03752	10.55836	69.63523			21.61	0.00	49,430,864.32	716	62,483.0
R209	On 05/11/2020	Bond Future			10.84598		66.65689	10.73648	67.26161			21.86	0.00	0.00	0	0.0
R209	On 04/02/2021	Bond Future			11.03048		67.44220	10.91687	68.05427			19.70	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.21832		65.11838	11.10041	65.73804			20.63	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			187.21147		187.21147	187.06165	187.06165				0.00	0.00	0	1,929.0
R210	On 05/11/2020	Bond Future			186.61043		186.61043	186.45988	186.45988				0.00	0.00	0	0.0
R210	On 04/02/2021	Bond Future			188.85121		188.85121	188.69972	188.69972				0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			188.44200		188.44200	188.28890	188.28890				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			166.22253		166.22253	166.21127	166.21127				0.00	0.00	0	6,744.0
R212	On 05/11/2020	Bond Future			168.09229		168.09229	168.08187	168.08187				0.00	0.00	0	0.0
R212	On 04/02/2021	Bond Future			167.78953		167.78953	167.77958	167.77958				0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			169.86198		169.86198	169.85229	169.85229				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			9.62928		85.95028	9.53891	86.47394			15.80	0.00	0.00	0	17,330.0
R213	On 05/11/2020	Bond Future			9.81355		83.36645	9.71950	83.89644			15.93	0.00	0.00	0	0.0
R213	On 04/02/2021	Bond Future			10.00465		84.34810	9.90665	84.88459			14.36	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	On 06/05/2021	Bond Future	10.19382	81.83808		10.09177	82.38129		14.95	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	11.01276	66.45671		10.91731	66.99970		23.40	0.00	0.00	0	21,225.0
R214	On 05/11/2020	Bond Future	11.19460	63.91058		11.09549	64.45990		23.75	0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future	11.38279	64.66327		11.27973	65.21932		21.37	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	11.56735	62.16717		11.46032	62.73006		22.45	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 :											95,026,634.25	1,073	1 208 460.0
Grand Total:											95,026,634.25	1,073	1 208 460.0