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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/07/2020

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	90.62000	90.62000			90.65000	90.65000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	729.97700	729.97700			727.83900	727.83900			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	737.79600	737.79600			735.63900	735.63900			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	746.38800	746.38800			744.20900	744.20900			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	755.26200	755.26200			753.05800	753.05800			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	805.67500	805.67500			803.74800	803.74800			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	814.30400	814.30400			812.36000	812.36000			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	823.78700	823.78700			821.82500	821.82500			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	833.58100	833.58100			831.59700	831.59700			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	704.30000	704.30000			703.86200	703.86200			0.00	0.00	0	212.0
ALBI	On 05/11/2020	Index Future	711.84400	711.84400			711.40400	711.40400			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	720.13400	720.13400			719.69200	719.69200			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		728.69500	728.69500		728.25000	728.25000			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		11.90770	74.16665		11.90627	74.17399			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future		12.16965	71.17851		12.16795	71.18697			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future		12.43898	72.00865		12.43700	72.01819			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		12.71248	69.08849		12.71030	69.09867			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		12.30790	73.87825		12.29588	73.94642			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future		12.56061	70.40350		12.54784	70.47344			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future		12.81251	71.22549		12.79896	71.29724			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		13.07843	67.81476		13.06412	67.88788			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		696.15600	696.15600		695.67800	695.67800			0.00	0.00	0	1,023.0
GOVI	On 05/11/2020	GOVI		703.61300	703.61300		703.13300	703.13300			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI		711.80700	711.80700		711.32400	711.32400			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI		720.26900	720.26900		719.78200	719.78200			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future		137.61651	137.61651		137.68934	137.68934			0.00	28,899,467.10	210	6,046.0
I2025	On 05/11/2020	Bond Future		139.10913	139.10913		139.18463	139.18463			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		139.25728	139.25728		139.33556	139.33556			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		140.94644	140.94644		141.02657	141.02657			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		98.66612	98.66612		98.59853	98.59853			0.00	0.00	0	5,012.0
I2029	On 05/11/2020	Bond Future		98.61313	98.61313		98.54620	98.54620			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future		99.78576	99.78576		99.71933	99.71933			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future		99.85839	99.85839		99.79175	99.79175			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	94.78389	94.78389	94.42310	94.42310					0.00	0.00	0	12,378.0
I2033	On 05/11/2020	Bond Future	94.61474	94.61474	94.25139	94.25139					0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future	95.73973	95.73973	95.37339	95.37339					0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	95.68657	95.68657	95.31636	95.31636					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	105.88328	105.88328	105.93244	105.93244					0.00	9,847,145.04	93	10,632.0
I2038	On 05/11/2020	Bond Future	107.03171	107.03171	107.08298	107.08298					0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future	106.61046	106.61046	106.66360	106.66360					0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	107.90379	107.90379	107.95844	107.95844					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	95.45344	95.45344	95.81919	95.81919					0.00	0.00	0	16,357.0
I2046	On 05/11/2020	Bond Future	94.72401	94.72401	95.09504	95.09504					0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future	95.85068	95.85068	96.22739	96.22739					0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future	95.22584	95.22584	95.60775	95.60775					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	95.52858	95.52858	95.57211	95.57211					0.00	1,623,985.86	17	16,810.0
I2050	On 05/11/2020	Bond Future	96.56453	96.56453	96.60988	96.60988					0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future	95.82496	95.82496	95.87223	95.87223					0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future	96.98749	96.98749	97.03591	97.03591					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	252.72100	252.72100	252.65900	252.65900					0.00	0.00	0	1,207.0
IGOV	On 05/11/2020	Index Future	255.49000	255.49000	255.42900	255.42900					0.00	0.00	0	47.0
IGOV	On 04/02/2021	Index Future	258.52700	258.52700	258.46700	258.46700					0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	261.66200	261.66200	261.60100	261.60100					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/07/2020	Jibar Tradeable Future	3.89000	96.11000	3.90000	96.10000					0.00	0.00	0	0.0
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.62000	96.38000	3.64000	96.36000					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.60000	96.40000	3.61000	96.39000					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.44000	96.56000	3.48000	96.52000					0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.42000	96.58000	3.46000	96.54000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.40000	96.60000	3.43000	96.57000					0.00	0.00	0	35.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.43000	96.57000	3.46000	96.54000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.57000	96.43000	3.64000	96.36000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.58500	96.41500	3.65500	96.34500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.92500	96.07500	3.99500	96.00500					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.93500	96.06500	4.00500	95.99500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.49500	95.50500	4.54500	95.45500					0.00	0.00	0	0.0
R186	On 06/08/2020	Bond Future	7.69501	115.36931	7.76253	115.00663				9.12	0.00	14,882,640.99	129	69,181.0

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R186	On 06/08/2020	Bond Future	7.45	Call	744.12000		0.74412		641.29000	0.64129	744.120	8.96	0.35	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	7.45	Put	2,072.59000		2.07259		2,332.44000	2.33244	2,072.590	8.96	0.65	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	8.00	Put	672.30000		0.67230		807.98000	0.80798	672.300	9.27	0.31	0.00	0	15,177.0
R186	On 06/08/2020	Bond Future	8.00	Call	2,298.96000		2.29896		2,071.96000	2.07196	2,298.960	9.27	0.69	0.00	0	900.0
R186	On 06/08/2020	Bond Future	9.00	Call	6,794.54000		6.79454		6,446.54000	6.44654	6,794.540	10.03	0.97	0.00	0	900.0
R186	On 05/11/2020	Bond Future			7.87640		116.59224		7.94739	116.22736		10.16	0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.00	Call	1,046.16000		1.04616		962.23000	0.96223	1,046.160	9.89	0.26	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.84	Call	2,682.60000		2.68260		2,514.41000	2.51441	2,682.600	10.11	0.50	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.00	Call	3,108.26000		3.10826		2,922.93000	2.92293	3,108.260	10.16	0.55	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	8.34	Call	4,135.76000		4.13576		3,915.30000	3.91530	4,135.760	10.32	0.64	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	664.27000		0.66427		733.79000	0.73379	664.270	10.83	0.16	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			8.05550		112.66810		8.13032	112.30054		9.69	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future			8.24725		114.00954		8.32646	113.63835		8.36	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			307.47624		307.47624		307.66400	307.66400			0.00	0.00	0	2,591.0
R197	On 05/11/2020	Bond Future			310.81068		310.81068		311.00481	311.00481			0.00	0.00	0	0.0
R197	On 04/02/2021	Bond Future			306.66204		306.66204		306.86254	306.86254			0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			310.38278		310.38278		310.58762	310.58762			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			209.75060		209.75060		209.84695	209.84695			0.00	91,241,511.00	435	8,040.0
R202	On 05/11/2020	Bond Future			212.02544		212.02544		212.12544	212.12544			0.00	0.00	0	0.0
R202	On 04/02/2021	Bond Future			210.37990		210.37990		210.48401	210.48401			0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			212.93196		212.93196		213.03868	213.03868			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			4.93489		110.14432		5.05820	109.84047		2.72	0.00	0.00	0	32,369.0
R2023	On 05/11/2020	Bond Future			5.00829		107.40499		5.14539	107.09950		2.95	0.00	0.00	0	0.0
R2023	On 04/02/2021	Bond Future			5.05452		108.65679		5.20928	108.34920		2.78	0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			5.08805		106.03909		5.26523	105.72856		2.37	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			9.29171		92.23714		9.33414	91.98820		14.67	0.00	16,141,499.50	175	106,586.0
R2030	On 06/08/2020	Bond Future	8.36	Call	153.05000		0.15305		140.90000	0.14090	153.050	13.72	0.09	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	8.50	Call	243.54000		0.24354		224.63000	0.22463	243.540	13.81	0.12	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	8.86	Call	686.28000		0.68628		638.39000	0.63839	686.280	14.25	0.28	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.05	Call	1,064.71000		1.06471		995.44000	0.99544	1,064.710	14.48	0.38	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	9.20	Put	1,978.84000		1.97884		2,139.50000	2.13950	1,978.840	14.62	0.54	0.00	0	2,500.0

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R2030	On 06/08/2020	Bond Future	9.20	Call	1,437.76000		1.43776	1,349.48000	1.34948	1,437.760	14.62	0.46	0.00	0	323.0	
R2030	On 06/08/2020	Bond Future	9.42	Put	1,359.77000		1.35977	1,490.87000	1.49087	1,359.770	14.85	0.42	0.00	0	800.0	
R2030	On 06/08/2020	Bond Future	9.75	Call	3,375.18000		3.37518	3,215.23000	3.21523	3,375.180	15.32	0.74	0.00	0	450.0	
R2030	On 06/08/2020	Bond Future	9.95	Put	491.17000		0.49117	558.70000	0.55870	491.170	15.66	0.19	0.00	0	5,850.0	
R2030	On 06/08/2020	Bond Future	10.00	Call	4,485.34000		4.48534	4,299.14000	4.29914	4,485.340	15.75	0.82	0.00	0	470.0	
R2030	On 06/08/2020	Bond Future	10.21	Call	5,480.07000		5.48007	5,276.43000	5.27643	5,480.070	16.12	0.88	0.00	0	622.0	
R2030	On 06/08/2020	Bond Future	10.70	Call	7,884.68000		7.88468	7,652.02000	7.65202	7,884.680	16.19	0.96	0.00	0	470.0	
R2030	On 06/08/2020	Bond Future	10.87	Put	43.64000		0.04364	54.26000	0.05426	43.640	16.19	0.02	0.00	0	622.0	
R2030	On 06/08/2020	Bond Future	11.47	Put	5.11000		0.00511	6.88000	0.00688	5.110	16.19	0.00	0.00	0	622.0	
R2030	On 05/11/2020	Bond Future			9.48208		93.21535	9.52606	92.96513		16.25	0.00	46,607,675.00	500	500.0	
R2030	On 05/11/2020	Bond Future	8.10	Call	842.14000		0.84214	805.05000	0.80505	842.140	15.56	0.19	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.34	Call	1,122.72000		1.12272	1,075.23000	1.07523	1,122.720	15.56	0.23	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	8.36	Call	1,148.91000		1.14891	1,100.47000	1.10047	1,148.910	15.56	0.24	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	8.53	Call	1,393.46000		1.39346	1,336.57000	1.33657	1,393.460	15.58	0.28	0.00	0	15,646.0	
R2030	On 05/11/2020	Bond Future	8.73	Call	1,746.91000		1.74691	1,678.92000	1.67892	1,746.910	15.71	0.33	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.85	Call	1,986.88000		1.98688	1,911.84000	1.91184	1,986.880	15.80	0.36	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.86	Call	2,007.67000		2.00767	1,932.03000	1.93203	2,007.670	15.80	0.36	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.03	Call	2,383.48000		2.38348	2,297.49000	2.29749	2,383.480	15.93	0.40	0.00	0	15,646.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	2,406.89000		2.40689	2,320.28000	2.32028	2,406.890	15.94	0.40	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	2,873.50000		2.87350	2,774.98000	2.77498	2,873.500	16.08	0.45	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	3,216.73000		3.21673	3,344.33000	3.34433	3,216.730	16.33	0.45	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	2,628.17000		2.62817	2,740.35000	2.74035	2,628.170	16.56	0.39	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	2,234.24000		2.23424	2,334.77000	2.33477	2,234.240	16.79	0.34	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,738.81000		1.73881	1,822.89000	1.82289	1,738.810	17.22	0.28	0.00	0	15,646.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,603.73000		1.60373	1,682.96000	1.68296	1,603.730	17.37	0.26	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.67488		90.29700	9.72058	90.04513		15.84	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,600.69000		1.60069	1,543.14000	1.54314	1,600.690	15.22	0.26	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,614.62000		1.61462	1,556.67000	1.55667	1,614.620	15.22	0.27	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,425.57000		2.42557	2,345.72000	2.34572	2,425.570	15.29	0.36	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,981.67000		2.98167	2,888.93000	2.88893	2,981.670	15.44	0.41	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	3,160.43000		3.16043	3,265.90000	3.26590	3,160.430	16.20	0.38	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.87800		91.37254	9.92563	91.11833		13.46	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	1,018.53000		1.01853	977.33000	0.97733	1,018.530	12.83	0.18	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	6,518.89000		6.51889	6,680.08000	6.68008	6,518.890	13.12	0.60	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	4,431.25000		4.43125	4,558.49000	4.55849	4,431.250	13.57	0.47	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			10.19693		89.91020	10.23964	89.64994		17.11	0.00	3,866,138.60	43	105,034.0	
R2032	On 06/08/2020	Bond Future	8.79	Call	43.84000		0.04384	40.87000	0.04087	43.840	15.81	0.03	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.29	Call	231.55000		0.23155	215.28000	0.21528	231.550	15.85	0.11	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.91	Put	2,916.46000		2.91646	3,108.49000	3.10849	2,916.460	16.68	0.64	0.00	0	800.0	
R2032	On 05/11/2020	Bond Future			10.40602		86.71865	10.45027	86.45693		19.68	0.00	0.00	0	0.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	962.53000		0.96253	923.28000	0.92328	962.530	18.70	0.19	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	1,166.27000		1.16627	1,119.91000	1.11991	1,166.270		18.70	0.22	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	9.44	Call	1,683.33000		1.68333	1,620.68000	1.62068	1,683.330		18.89	0.29	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.61	Call	2,016.32000		2.01632	1,944.25000	1.94425	2,016.320		19.07	0.33	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	10.99	Put	2,662.71000		2.66271	2,770.93000	2.77093	2,662.710		20.65	0.35	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	11.08	Put	2,498.27000		2.49827	2,601.75000	2.60175	2,498.270		20.81	0.33	0.00	0	1,000.0
R2032	On 04/02/2021	Bond Future			10.61527		87.73011	10.66116	87.46661			18.41	0.00	0.00	0	0.0
R2032	On 04/02/2021	Bond Future	8.79	Call	1,268.72000		1.26872	1,223.81000	1.22381	1,268.720		17.61	0.20	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	1,935.18000		1.93518	1,871.40000	1.87140	1,935.180		17.61	0.28	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	4,455.12000		4.45512	4,582.13000	4.58213	4,455.120		18.69	0.43	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			10.83189		84.62770	10.87964	84.36164			16.47	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			10.91000		89.29399	10.90713	89.31241			19.21	0.00	0.00	0	99,776.0
R2035	On 06/08/2020	Bond Future	8.75	Call	2.52000		0.00252	2.97000	0.00297	2.520		17.54	0.00	0.00	0	3,000.0
R2035	On 06/08/2020	Bond Future	9.00	Call	8.06000		0.00806	9.24000	0.00924	8.060		17.54	0.01	0.00	0	24,761.0
R2035	On 06/08/2020	Bond Future	9.09	Call	11.90000		0.01190	13.52000	0.01352	11.900		17.54	0.01	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	9.67	Call	104.30000		0.10430	112.61000	0.11261	104.300		17.54	0.05	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	10.45	Put	3,982.02000		3.98202	3,994.24000	3.99424	3,982.020		18.77	0.70	0.00	0	500.0
R2035	On 05/11/2020	Bond Future			11.12811		85.76658	11.12493	85.78639			21.81	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future			11.35158		86.76648	11.34806	86.78776			20.41	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	10,207.23000		10.20723	10,203.02000	10.20302	10,207.230		19.41	0.69	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	6,138.75000		6.13875	6,140.43000	6.14043	6,138.750		20.31	0.51	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.57399		83.32102	11.57023	83.34310			18.51	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	2,432.84000		2.43284	2,447.29000	2.44729	2,432.840		17.70	0.31	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.32	Put	6,448.83000		6.44883	6,446.68000	6.44668	6,448.830		18.37	0.51	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.02	Put	4,528.13000		4.52813	4,528.49000	4.52849	4,528.130		19.01	0.40	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			11.16547		80.38680	11.15772	80.43566			21.48	0.00	160,773,600.00	2,000	101,338.0
R2037	On 05/11/2020	Bond Future			11.37704		81.23945	11.36879	81.28999			23.27	0.00	0.00	0	276.0
R2037	On 04/02/2021	Bond Future			11.59355		77.93134	11.58475	77.98369			22.95	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	1,388.88000		1.38888	1,408.13000	1.40813	1,388.880		21.85	0.20	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	10,382.72000		10.38272	10,357.39000	10.35739	10,382.720		21.85	0.69	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	2,651.75000		2.65175	2,680.24000	2.68024	2,651.750		21.85	0.33	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	8,110.92000		8.11092	8,091.52000	8.09152	8,110.920		22.24	0.60	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	4,704.83000		4.70483	4,695.81000	4.69581	4,704.830		23.42	0.41	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	6,726.21000		6.72621	6,770.09000	6.77009	6,726.210		23.52	0.60	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	1,567.82000		1.56782	1,567.29000	1.56729	1,567.820		24.49	0.18	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.81764		78.86003	11.80838	78.91352			19.71	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			11.32481		82.16197	11.29663	82.34941			22.41	0.00	0.00	0	55,778.0

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	19.27000	0.01927		23.77000	0.02377	19.270	20.32	0.01	0.00	0	800.0	
R2040	On 06/08/2020	Bond Future	10.07	Call	116.57000	0.11657		135.58000	0.13558	116.570	20.32	0.05	0.00	0	800.0	
R2040	On 06/08/2020	Bond Future	10.79	Put	4,560.71000	4.56071		4,450.65000	4.45065	4,560.710	21.49	0.73	0.00	0	800.0	
R2040	On 06/08/2020	Bond Future	10.85	Put	4,257.94000	4.25794		4,154.12000	4.15412	4,257.940	21.63	0.70	0.00	0	12,496.0	
R2040	On 06/08/2020	Bond Future	11.26	Put	2,536.71000	2.53671		2,473.19000	2.47319	2,536.710	22.43	0.52	0.00	0	517.0	
R2040	On 05/11/2020	Bond Future			11.53477	83.03346		11.50525	83.22412		23.90	0.00	0.00	0	0.0	
R2040	On 05/11/2020	Bond Future	9.50	Call	577.00000	0.57700		607.70000	0.60770	577.000	22.28	0.11	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	9.73	Call	776.74000	0.77674		815.10000	0.81510	776.740	22.28	0.15	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	10.00	Call	1,073.77000	1.07377		1,122.29000	1.12229	1,073.770	22.28	0.19	0.00	0	2,230.0	
R2040	On 05/11/2020	Bond Future	10.23	Call	1,386.42000	1.38642		1,444.49000	1.44449	1,386.420	22.28	0.23	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	11.00	Call	3,058.70000	3.05870		3,154.04000	3.15404	3,058.700	23.20	0.41	0.00	0	2,230.0	
R2040	On 05/11/2020	Bond Future	11.50	Put	4,785.63000	4.78563		4,713.17000	4.71317	4,785.630	23.90	0.48	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	11.70	Put	4,178.01000	4.17801		4,113.77000	4.11377	4,178.010	24.16	0.44	0.00	0	2,000.0	
R2040	On 04/02/2021	Bond Future			11.74983	79.49605		11.71887	79.69003		23.62	0.00	0.00	0	0.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	1,057.18000	1.05718		1,095.94000	1.09594	1,057.180	22.36	0.16	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	1,140.52000	1.14052		1,181.54000	1.18154	1,140.520	22.36	0.17	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	1,773.43000	1.77343		1,830.01000	1.83001	1,773.430	22.36	0.24	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	2,035.51000	2.03551		2,097.84000	2.09784	2,035.510	22.36	0.27	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	6,428.27000	6.42827		6,346.22000	6.34622	6,428.270	23.70	0.49	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	5,879.88000	5.87988		5,803.59000	5.80359	5,879.880	23.89	0.46	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			11.97203	80.44346		11.93965	80.64032		20.43	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			11.44813	78.43841		11.42490	78.59132		23.53	0.00	0.00	0	77,118.0	
R2044	On 06/08/2020	Bond Future	9.01	Call	0.80000	0.00080		1.07000	0.00107	0.800	21.36	0.00	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	9.36	Call	4.69000	0.00469		5.93000	0.00593	4.690	21.36	0.00	0.00	0	602.0	
R2044	On 06/08/2020	Bond Future	9.66	Call	17.50000	0.01750		21.25000	0.02125	17.500	21.36	0.01	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	9.98	Call	59.18000	0.05918		69.20000	0.06920	59.180	21.36	0.03	0.00	0	602.0	
R2044	On 06/08/2020	Bond Future	10.93	Put	4,489.39000	4.48939		4,407.14000	4.40714	4,489.390	22.92	0.72	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	11.09	Put	3,724.35000	3.72435		3,655.79000	3.65579	3,724.350	23.25	0.65	0.00	0	602.0	
R2044	On 05/11/2020	Bond Future			11.65415	79.27044		11.62977	79.42613		25.12	0.00	0.00	0	0.0	
R2044	On 05/11/2020	Bond Future	8.87	Call	191.86000	0.19186		203.14000	0.20314	191.860	23.46	0.04	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.29	Call	371.71000	0.37171		390.71000	0.39071	371.710	23.46	0.08	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	9.34	Call	400.01000	0.40001		420.11000	0.42011	400.010	23.46	0.08	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	9.72	Call	674.69000	0.67469		704.51000	0.70451	674.690	23.46	0.13	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.97	Call	921.74000	0.92174		959.16000	0.95916	921.740	23.46	0.17	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	10.02	Call	978.28000	0.97828		1,017.31000	1.01731	978.280	23.46	0.18	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	10.04	Call	1,001.59000	1.00159		1,041.28000	1.04128	1,001.590	23.46	0.18	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.06	Put	6,917.25000	6.91725		6,840.99000	6.84099	6,917.250	24.49	0.60	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.17	Put	6,458.95000	6.45895		6,387.04000	6.38704	6,458.950	24.66	0.58	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	11.38	Put	5,649.03000	5.64903		5,585.09000	5.58509	5,649.030	24.96	0.53	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	11.43	Put	5,468.59000	5.46859		5,406.47000	5.40647	5,468.590	25.03	0.52	0.00	0	1,815.0	
R2044	On 04/02/2021	Bond Future			11.86530	75.81428		11.83968	75.97287		24.82	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
R2044	On 04/02/2021	Bond Future	9.66	Call	1,129.94000	1.12994		1,164.67000	1.16467	1,129.940	23.52	0.17	0.00	0	405.0	
R2044	On 04/02/2021	Bond Future	10.29	Put	12,885.01000	12.88501		12,777.93000	12.77793	12,885.010	23.52	0.74	0.00	0	405.0	
R2044	On 04/02/2021	Bond Future	10.84	Put	9,805.68000	9.80568		9,715.08000	9.71508	9,805.680	23.64	0.65	0.00	0	405.0	
R2044	On 06/05/2021	Bond Future			12.08322	76.71783		12.05638	76.87890		21.41	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			11.37406	81.93884		11.35033	82.09881		22.92	0.00	0.00	0	110,423.0	
R2048	On 06/08/2020	Bond Future	9.00	Call	0.83000	0.00083		1.11000	0.00111	0.830	20.71	0.00	0.00	0	3,000.0	
R2048	On 06/08/2020	Bond Future	9.25	Call	3.15000	0.00315		4.05000	0.00405	3.150	20.71	0.00	0.00	0	20,640.0	
R2048	On 06/08/2020	Bond Future	10.35	Call	239.20000	0.23920		268.56000	0.26856	239.200	20.89	0.10	0.00	0	640.0	
R2048	On 06/08/2020	Bond Future	10.85	Call	930.19000	0.93019		1,001.69000	1.00169	930.190	22.10	0.28	0.00	0	640.0	
R2048	On 06/08/2020	Bond Future	11.10	Call	1,529.12000	1.52912		1,623.19000	1.62319	1,529.120	22.66	0.39	0.00	0	470.0	
R2048	On 06/08/2020	Bond Future	11.80	Call	4,069.05000	4.06905		4,209.94000	4.20994	4,069.050	24.13	0.69	0.00	0	470.0	
R2048	On 06/08/2020	Bond Future	12.25	Call	6,180.92000	6.18092		6,335.87000	6.33587	6,180.920	25.39	0.82	0.00	0	814.0	
R2048	On 06/08/2020	Bond Future	12.75	Call	8,610.46000	8.61046		8,770.98000	8.77098	8,610.460	25.39	0.92	0.00	0	814.0	
R2048	On 05/11/2020	Bond Future			11.57725	78.39645		11.55233	78.55925		25.63	0.00	0.00	0	0.0	
R2048	On 05/11/2020	Bond Future	10.00	Call	1,006.23000	1.00623		1,047.32000	1.04732	1,006.230	23.82	0.18	0.00	0	800.0	
R2048	On 05/11/2020	Bond Future	11.00	Call	2,986.47000	2.98647		3,069.07000	3.06907	2,986.470	24.85	0.40	0.00	0	800.0	
R2048	On 04/02/2021	Bond Future			11.78548	79.31056		11.75927	79.47636		23.95	0.00	0.00	0	0.0	
R2048	On 06/05/2021	Bond Future			11.99188	75.83948		11.96443	76.00782		21.91	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			3.44410	104.52103		3.43725	104.52538		0.36	0.00	0.00	0	23,391.0	
R208	On 05/11/2020	Bond Future			2.87901	102.23795		2.86396	102.24382		0.25	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			10.81022	68.22198		10.80658	68.24210		21.81	0.00	0.00	0	59,976.0	
R209	On 05/11/2020	Bond Future			11.00269	65.80529		10.99873	65.82661		25.57	0.00	0.00	0	0.0	
R209	On 04/02/2021	Bond Future			11.19454	66.57285		11.19026	66.59531		23.77	0.00	0.00	0	0.0	
R209	On 06/05/2021	Bond Future			11.39147	64.22386		11.38694	64.24703		21.36	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			183.54098	183.54098		183.38064	183.38064				0.00	0.00	0	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	182.85641	182.85641	182.69686	182.69686			0.00	0.00	0	0.0
R210		On 04/02/2021	Bond Future	185.03104	185.03104	184.87209	184.87209			0.00	0.00	0	0.0
R210		On 06/05/2021	Bond Future	184.56556	184.56556	184.40571	184.40571			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	165.82558	165.82558	165.93184	165.93184			0.00	0.00	0	7,044.0
R212		On 05/11/2020	Bond Future	167.62418	167.62418	167.73394	167.73394			0.00	0.00	0	0.0
R212		On 04/02/2021	Bond Future	167.32289	167.32289	167.43617	167.43617			0.00	0.00	0	0.0
R212		On 06/05/2021	Bond Future	169.35272	169.35272	169.46848	169.46848			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	9.74020	85.31348	9.77725	85.10221		16.19	0.00	0.00	0	17,322.0
R213		On 05/11/2020	Bond Future	9.93493	82.68906	9.97325	82.47674		18.85	0.00	0.00	0	0.0
R213		On 04/02/2021	Bond Future	10.13291	83.65292	10.17262	83.43927		17.57	0.00	0.00	0	0.0
R213		On 06/05/2021	Bond Future	10.33083	81.11625	10.37207	80.90065		15.65	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	11.08341	66.05956	11.06945	66.13772		23.29	0.00	2,840,561.08	43	19,898.0
R214		On 05/11/2020	Bond Future	11.27271	63.48306	11.25804	63.56299		27.34	0.00	0.00	0	0.0
R214		On 04/02/2021	Bond Future	11.46542	64.22321	11.45000	64.30495		25.44	0.00	0.00	0	0.0
R214		On 06/05/2021	Bond Future	11.65589	61.70779	11.63978	61.79095		22.85	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 :											376,724,224.17	3,645	1 271 266.0
Grand Total:											376,724,224.17	3,645	1 271 266.0