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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 31/07/2020

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
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.68000		90.68000		90.72000	90.72000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	736.18600		736.18600		733.03600	733.03600			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	743.61300		743.61300		740.43500	740.43500			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	751.82800		751.82800		748.61900	748.61900			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	760.40900		760.40900		757.16500	757.16500			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	807.44800		807.44800		804.47500	804.47500			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	815.59300		815.59300		812.59500	812.59500			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	824.60300		824.60300		821.57600	821.57600			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	834.01500		834.01500		830.95500	830.95500			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	705.71500		705.71500		703.01200	703.01200			0.00	0.00	0	51.0
ALBI	On 05/11/2020	Index Future	712.83400		712.83400		710.10800	710.10800			0.00	0.00	0	164.0
ALBI	On 04/02/2021	Index Future	720.71000		720.71000		717.95700	717.95700			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		728.93500	728.93500		726.15300	726.15300			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		11.82097	74.61388		11.86411	74.39092			0.00	0.00	0	0.0
ES33	On 05/11/2020	Bond Future		12.08816	71.58557		12.13307	71.36081			0.00	0.00	0	350.0
ES33	On 04/02/2021	Bond Future		12.36278	72.37719		12.40963	72.15027			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		12.64003	69.42795		12.68892	69.19861			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		12.21996	74.37960		12.27804	74.04781			0.00	0.00	0	0.0
ES42	On 05/11/2020	Bond Future		12.47681	70.86463		12.53754	70.52993			0.00	0.00	0	4,919.0
ES42	On 04/02/2021	Bond Future		12.73285	71.64914		12.79634	71.31112			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		13.00148	68.20957		13.06803	67.86789			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		697.06600	697.06600		694.36800	694.36800			0.00	0.00	0	38.0
GOVI	On 05/11/2020	GOVI		704.09800	704.09800		701.37700	701.37700			0.00	0.00	0	1,019.0
GOVI	On 04/02/2021	GOVI		711.87700	711.87700		709.12900	709.12900			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI		720.00100	720.00100		717.22400	717.22400			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future		137.83460	137.83460		137.41627	137.41627			0.00	0.00	0	3,181.0
I2025	On 05/11/2020	Bond Future		139.24452	139.24452		138.82271	138.82271			0.00	90,508,938.00	650	3,153.0
I2025	On 04/02/2021	Bond Future		139.31127	139.31127		138.88530	138.88530			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		140.93508	140.93508		140.50451	140.50451			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		98.47223	98.47223		97.70577	97.70577			0.00	0.00	0	2,405.0
I2029	On 05/11/2020	Bond Future		98.35676	98.35676		97.58303	97.58303			0.00	0.00	0	5,012.0
I2029	On 04/02/2021	Bond Future		99.46762	99.46762		98.68562	98.68562			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future		99.48949	99.48949		98.69860	98.69860			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	92.45150	92.45150	92.44135	92.44135					0.00	0.00	0	4,450.0
I2033	On 05/11/2020	Bond Future	92.20067	92.20067	92.19095	92.19095					0.00	0.00	0	9,616.0
I2033	On 04/02/2021	Bond Future	93.24189	93.24189	93.23249	93.23249					0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	93.11466	93.11466	93.10538	93.10538					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	103.37697	103.37697	102.67111	102.67111					0.00	157,132,994.40	1,520	10,802.0
I2038	On 05/11/2020	Bond Future	104.43445	104.43445	103.72194	103.72194					0.00	0.00	0	7,130.0
I2038	On 04/02/2021	Bond Future	103.91991	103.91991	103.19993	103.19993					0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	105.13147	105.13147	104.40331	104.40331					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	91.84157	91.84157	91.83109	91.83109					0.00	0.00	0	7,555.0
I2046	On 05/11/2020	Bond Future	91.01690	91.01690	91.00681	91.00681					0.00	30,945,746.00	340	12,300.0
I2046	On 04/02/2021	Bond Future	92.04505	92.04505	92.03531	92.03531					0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future	91.33082	91.33082	91.32115	91.32115					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	92.27570	92.27570	92.09816	92.09816					0.00	0.00	0	10,340.0
I2050	On 05/11/2020	Bond Future	93.21959	93.21959	93.04076	93.04076					0.00	0.00	0	13,263.0
I2050	On 04/02/2021	Bond Future	92.38524	92.38524	92.20479	92.20479					0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future	93.46233	93.46233	93.27987	93.27987					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	248.78400	248.78400	248.35100	248.35100					0.00	0.00	0	88.0
IGOV	On 05/11/2020	Index Future	251.35500	251.35500	250.92000	250.92000					0.00	0.00	0	1,174.0
IGOV	On 04/02/2021	Index Future	254.19300	254.19300	253.75400	253.75400					0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	257.15500	257.15500	256.71100	256.71100					0.00	0.00	0	0.0
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.61500	96.38500	3.65500	96.34500					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.58500	96.41500	3.63500	96.36500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.51500	96.48500	3.54500	96.45500					0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.50500	96.49500	3.53500	96.46500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.49500	96.50500	3.52500	96.47500					0.00	0.00	0	10.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.49500	96.50500	3.52500	96.47500					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.54000	96.46000	3.56000	96.44000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.69000	96.31000	3.74000	96.26000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.75500	96.24500	3.81500	96.18500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.03000	95.97000	4.07000	95.93000					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.13500	95.86500	4.18500	95.81500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.48500	95.51500	4.50500	95.49500					0.00	0.00	0	0.0
R186	On 06/08/2020	Bond Future	7.51461	116.34556	7.60712	115.84362				8.79	0.00	817,909,286.80	7,030	35,101.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 06/08/2020	Bond Future	7.45	Call	365.24000	0.36524		240.91000	0.24091	365.240	8.77	0.40	0.00	0	2,500.0	
R186	On 06/08/2020	Bond Future	7.45	Put	717.46000	0.71746		1,095.07000	1.09507	717.460	8.77	0.60	0.00	0	2,500.0	
R186	On 06/08/2020	Bond Future	8.00	Put	13.75000	0.01375		50.82000	0.05082	13.750	9.14	0.03	0.00	0	15,177.0	
R186	On 06/08/2020	Bond Future	8.00	Call	2,616.66000	2.61666		2,151.79000	2.15179	2,616.660	9.14	0.97	0.00	0	900.0	
R186	On 06/08/2020	Bond Future	9.00	Call	7,733.41000	7.73341		7,231.47000	7.23147	7,733.410	9.63	1.00	0.00	0	900.0	
R186	On 05/11/2020	Bond Future			7.69969	117.50705		7.79727	117.00073		9.58	0.00	838,412,801.75	7,135	86,695.0	
R186	On 05/11/2020	Bond Future	6.50	Call	390.33000	0.39033		363.19000	0.36319	390.330	9.35	0.14	0.00	0	80.0	
R186	On 05/11/2020	Bond Future	7.00	Call	903.76000	0.90376		837.83000	0.83783	903.760	9.37	0.27	0.00	0	1,200.0	
R186	On 05/11/2020	Bond Future	7.50	Call	1,820.81000	1.82081		1,689.77000	1.68977	1,820.810	9.50	0.44	0.00	0	80.0	
R186	On 05/11/2020	Bond Future	7.84	Call	2,697.16000	2.69716		2,507.80000	2.50780	2,697.160	9.61	0.56	0.00	0	3,500.0	
R186	On 05/11/2020	Bond Future	8.00	Call	3,177.58000	3.17758		2,960.06000	2.96006	3,177.580	9.67	0.61	0.00	0	1,200.0	
R186	On 05/11/2020	Bond Future	8.34	Call	4,343.73000	4.34373		4,064.60000	4.06460	4,343.730	9.89	0.72	0.00	0	3,500.0	
R186	On 05/11/2020	Bond Future	9.26	Put	273.82000	0.27382		365.95000	0.36595	273.820	10.22	0.09	0.00	0	3,500.0	
R186	On 04/02/2021	Bond Future			7.88234	113.52470		7.98550	113.01339		9.18	0.00	0.00	0	0.0	
R186	On 06/05/2021	Bond Future			8.07500	114.82222		8.18437	114.30533		8.57	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			305.06150	305.06150		305.04354	305.04354			0.00	0.00	0	1,442.0	
R197	On 05/11/2020	Bond Future			308.18207	308.18207		308.16567	308.16567			0.00	0.00	0	2,549.0	
R197	On 04/02/2021	Bond Future			303.82130	303.82130		303.80608	303.80608			0.00	0.00	0	0.0	
R197	On 06/05/2021	Bond Future			307.36359	307.36359		307.34894	307.34894			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			205.79632	205.79632		205.56252	205.56252			0.00	0.00	0	3,530.0	
R202	On 05/11/2020	Bond Future			207.90151	207.90151		207.66648	207.66648			0.00	0.00	0	8,104.0	
R202	On 04/02/2021	Bond Future			206.08446	206.08446		205.84770	205.84770			0.00	0.00	0	0.0	
R202	On 06/05/2021	Bond Future			208.48679	208.48679		208.24783	208.24783			0.00	0.00	0	0.0	
R202	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2023	On 06/08/2020	Bond Future			4.66149	110.82189		4.83907	110.38118		2.26	0.00	775,753,230.00	7,000	18,784.0	
R2023	On 05/11/2020	Bond Future			4.73253	108.02285		4.93071	107.57835		2.30	0.00	781,221,251.20	7,232	31,383.0	
R2023	On 04/02/2021	Bond Future			4.77427	109.21677		4.99877	108.76788		2.11	0.00	0.00	0	0.0	
R2023	On 06/05/2021	Bond Future			4.79522	106.55497		5.05266	106.10126		1.95	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			9.24554	92.50902		9.30798	92.14158		14.52	0.00	6,475,631.40	70	76,302.0	
R2030	On 06/08/2020	Bond Future	8.36	Call	0.26000	0.00026		0.41000	0.00041	0.260	13.67	0.00	0.00	0	800.0	
R2030	On 06/08/2020	Bond Future	8.50	Call	1.67000	0.00167		2.20000	0.00220	1.670	13.75	0.00	0.00	0	423.0	
R2030	On 06/08/2020	Bond Future	8.86	Call	67.88000	0.06788		64.90000	0.06490	67.880	14.15	0.09	0.00	0	800.0	

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R2030	On 06/08/2020	Bond Future	9.05	Call	253.53000	0.25353		224.59000	0.22459	253.530	14.35	0.25	0.00	0	450.0	
R2030	On 06/08/2020	Bond Future	9.20	Put	829.04000	0.82904		1,119.67000	1.11967	829.040	14.48	0.56	0.00	0	2,500.0	
R2030	On 06/08/2020	Bond Future	9.20	Call	559.84000	0.55984		483.03000	0.48303	559.840	14.48	0.44	0.00	0	423.0	
R2030	On 06/08/2020	Bond Future	9.75	Call	2,950.95000	2.95095		2,636.04000	2.63604	2,950.950	15.13	0.95	0.00	0	450.0	
R2030	On 06/08/2020	Bond Future	9.95	Put	7.60000	0.00760		25.33000	0.02533	7.600	15.47	0.01	0.00	0	5,850.0	
R2030	On 06/08/2020	Bond Future	10.00	Call	4,319.13000	4.31913		3,964.74000	3.96474	4,319.130	15.55	0.99	0.00	0	470.0	
R2030	On 06/08/2020	Bond Future	10.21	Call	5,468.31000	5.46831		5,104.05000	5.10405	5,468.310	15.89	1.00	0.00	0	622.0	
R2030	On 06/08/2020	Bond Future	10.70	Call	8,082.22000	8.08222		7,714.81000	7.71481	8,082.220	15.96	1.00	0.00	0	470.0	
R2030	On 06/08/2020	Bond Future	10.87	Put	0.00000	0.00000		0.00000	0.00000	0.000	15.96	0.00	0.00	0	622.0	
R2030	On 06/08/2020	Bond Future	11.47	Put	0.00000	0.00000		0.00000	0.00000	0.000	15.96	0.00	0.00	0	622.0	
R2030	On 05/11/2020	Bond Future			9.44404	93.43250		9.50902	93.06197		16.12	0.00	10,184,142.50	109	98,760.0	
R2030	On 05/11/2020	Bond Future	8.10	Call	602.05000	0.60205		595.01000	0.59501	602.050	15.55	0.16	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.34	Call	848.33000	0.84833		832.72000	0.83272	848.330	15.55	0.21	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	8.36	Call	871.87000	0.87187		855.39000	0.85539	871.870	15.55	0.21	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	8.53	Call	1,094.63000	1.09463		1,070.01000	1.07001	1,094.630	15.57	0.25	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	8.73	Call	1,419.74000	1.41974		1,385.36000	1.38536	1,419.740	15.66	0.31	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.85	Call	1,645.52000	1.64552		1,604.65000	1.60465	1,645.520	15.73	0.34	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.86	Call	1,665.35000	1.66535		1,623.90000	1.62390	1,665.350	15.74	0.34	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.03	Call	2,026.33000	2.02633		1,974.18000	1.97418	2,026.330	15.84	0.39	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	2,048.94000	2.04894		1,996.10000	1.99610	2,048.940	15.85	0.40	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	2,509.40000	2.50940		2,440.17000	2.44017	2,509.400	15.97	0.45	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	2,646.88000	2.64688		2,912.30000	2.91230	2,646.880	16.20	0.44	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.65	Put	2,547.81000	2.54781		2,809.01000	2.80901	2,547.810	16.22	0.42	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	2,081.39000	2.08139		2,319.54000	2.31954	2,081.390	16.41	0.37	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.99	Put	1,832.98000	1.83298		2,056.88000	2.05688	1,832.980	16.54	0.33	0.00	0	5,000.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	1,712.01000	1.71201		1,928.61000	1.92861	1,712.010	16.63	0.32	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,259.70000	1.25970		1,445.85000	1.44585	1,259.700	17.02	0.25	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,139.78000	1.13978		1,316.65000	1.31665	1,139.780	17.16	0.23	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.64529	90.46058		9.71309	90.08635		15.66	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,377.62000	1.37762		1,393.91000	1.39391	1,377.620	15.12	0.25	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,390.89000	1.39089		1,406.93000	1.40693	1,390.890	15.12	0.25	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,171.86000	2.17186		2,171.90000	2.17190	2,171.860	15.17	0.35	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,713.07000	2.71307		2,702.59000	2.70259	2,713.070	15.30	0.41	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	2,746.95000	2.74695		3,030.65000	3.03065	2,746.950	16.00	0.36	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.85515	91.49484		9.92596	91.11657		14.60	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	1,162.74000	1.16274		923.66000	0.92366	1,162.740	14.06	0.20	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	6,556.17000	6.55617		6,551.39000	6.55139	6,556.170	14.17	0.59	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	4,461.77000	4.46177		4,423.16000	4.42316	4,461.770	14.56	0.46	0.00	0	700.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 06/08/2020	Bond Future			10.18224	89.99996		10.22986	89.70944		16.99	0.00	6,389,997.16	71	64,434.0	
R2032	On 06/08/2020	Bond Future	8.79	Call	0.00000	0.00000		0.00000	0.00000	0.000	15.80	0.00	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.29	Call	0.66000	0.00066		1.28000	0.00128	0.660	15.83	0.00	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
R2032	On 05/11/2020	Bond Future			10.39993	86.75476		10.44944	86.46183		19.60	0.00	51,792,591.72	597	97,217.0
R2032	On 05/11/2020	Bond Future	8.94	Call	665.99000	0.66599		689.67000	0.68967	665.990	18.77	0.16	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.11	Call	838.36000	0.83836		861.39000	0.86139	838.360	18.77	0.19	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	9.44	Call	1,266.95000	1.26695		1,284.82000	1.28482	1,266.950	18.77	0.26	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.61	Call	1,554.31000	1.55431		1,569.08000	1.56908	1,554.310	18.85	0.30	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	10.99	Put	2,075.68000	2.07568		2,300.24000	2.30024	2,075.680	20.13	0.33	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	11.08	Put	1,917.37000	1.91737		2,134.38000	2.13438	1,917.370	20.27	0.31	0.00	0	1,000.0
R2032	On 04/02/2021	Bond Future			10.61801	87.71434		10.66955	87.41855		18.30	0.00	0.00	0	0.0
R2032	On 04/02/2021	Bond Future	8.79	Call	1,029.78000	1.02978		1,090.36000	1.09036	1,029.780	17.59	0.18	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	1,644.67000	1.64467		1,708.06000	1.70806	1,644.670	17.59	0.26	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	4,022.97000	4.02297		4,334.65000	4.33465	4,022.970	18.35	0.43	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			10.84211	84.57065		10.89582	84.27174		17.94	0.00	0.00	0	0.0
R2032	On 06/05/2021	Bond Future	10.33	Call	3,902.21000	3.90221		3,508.71000	3.50871	3,902.210	17.47	0.44	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	2,000.18000	2.00018		1,877.62000	1.87762	2,000.180	19.05	0.23	0.00	0	736.0
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			10.88274	89.46917		10.93044	89.16298		19.19	0.00	6,441,780.24	72	23,562.0
R2035	On 06/08/2020	Bond Future	8.75	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.65	0.00	0.00	0	3,000.0
R2035	On 06/08/2020	Bond Future	9.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.65	0.00	0.00	0	24,761.0
R2035	On 06/08/2020	Bond Future	9.09	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.65	0.00	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	9.67	Call	0.02000	0.00002		0.07000	0.00007	0.020	17.65	0.00	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	10.45	Put	2,943.45000	2.94345		3,262.52000	3.26252	2,943.450	18.32	0.91	0.00	0	500.0
R2035	On 05/11/2020	Bond Future			11.10831	85.89006		11.15790	85.58130		21.93	0.00	23,018,536.08	268	98,182.0
R2035	On 04/02/2021	Bond Future			11.33951	86.83948		11.39116	86.52778		20.49	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	9,869.28000	9.86928		10,289.59000	10.28959	9,869.280	19.58	0.70	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	5,679.14000	5.67914		6,074.88000	6.07488	5,679.140	20.17	0.51	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.56821	83.35496		11.62200	83.03993		20.14	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	2,623.98000	2.62398		2,309.30000	2.30930	2,623.980	19.33	0.31	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.81	Call	3,810.40000	3.81040		3,390.80000	3.39080	3,810.400	19.57	0.41	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.32	Put	6,623.67000	6.62367		6,491.00000	6.49100	6,623.670	19.99	0.51	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	5,917.47000	5.91747		5,775.91000	5.77591	5,917.470	20.18	0.47	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	4,701.68000	4.70168		4,523.77000	4.52377	4,701.680	20.67	0.40	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	3,222.20000	3.22220		3,111.03000	3.11103	3,222.200	21.39	0.30	0.00	0	1,650.0
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			11.13197	80.59833		11.18959	80.23503		21.44	0.00	0.00	0	49,207.0
R2037	On 05/11/2020	Bond Future			11.35038	81.40296		11.41025	81.03649		23.38	0.00	358,987,053.60	4,410	111,683.0
R2037	On 04/02/2021	Bond Future			11.57398	78.04782		11.63632	77.67770		23.02	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	1,183.02000	1.18302		1,278.27000	1.27827	1,183.020	22.05	0.19	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	10,011.71000	10.01171		10,482.83000	10.48283	10,011.710	22.05	0.70	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	2,390.91000	2.39091		2,490.32000	2.49032	2,390.910	22.05	0.32	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	7,650.29000	7.65029		8,110.83000	8.11083	7,650.290	22.14	0.61	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	4,210.40000	4.21040		4,607.70000	4.60770	4,210.400	23.16	0.41	0.00	0	240.0

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
R2037	On 04/02/2021	Bond Future	11.97	Call	6,343.80000		6.34380	6,365.52000	6.36552	6,343.800	23.23	0.60	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	1,284.50000		1.28450	1,511.95000	1.51195	1,284.500	24.52	0.16	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			11.80371		78.94052	11.86865	78.56640		21.47	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			11.40216		81.65104	11.43973	81.40474		22.46	0.00	0.00	0	18,616.0	
R2040	On 06/08/2020	Bond Future	9.57	Call	0.00000		0.00000	0.00000	0.00000	0.000	20.56	0.00	0.00	0	800.0	
R2040	On 06/08/2020	Bond Future	10.07	Call	0.01000		0.00001	0.03000	0.00003	0.010	20.56	0.00	0.00	0	800.0	
R2040	On 06/08/2020	Bond Future	10.85	Put	3,810.08000		3.81008	4,071.77000	4.07177	3,810.080	21.17	0.95	0.00	0	12,496.0	
R2040	On 06/08/2020	Bond Future	11.26	Put	1,474.44000		1.47444	1,735.65000	1.73565	1,474.440	22.09	0.65	0.00	0	517.0	
R2040	On 05/11/2020	Bond Future			11.62328		82.46619	11.66235	82.21785		24.21	0.00	25,646,985.09	311	51,218.0	
R2040	On 05/11/2020	Bond Future	9.50	Call	328.57000		0.32857	378.42000	0.37842	328.570	22.83	0.08	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	9.73	Call	470.05000		0.47005	529.81000	0.52981	470.050	22.83	0.11	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	10.00	Call	693.18000		0.69318	763.92000	0.76392	693.180	22.83	0.15	0.00	0	2,380.0	
R2040	On 05/11/2020	Bond Future	10.23	Call	940.53000		0.94053	1,019.12000	1.01912	940.530	22.83	0.19	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	11.00	Call	2,296.18000		2.29618	2,378.73000	2.37873	2,296.180	23.21	0.36	0.00	0	2,380.0	
R2040	On 05/11/2020	Bond Future	11.50	Put	4,481.89000		4.48189	4,790.97000	4.79097	4,481.890	23.92	0.51	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	11.70	Put	3,842.83000		3.84283	4,139.12000	4.13912	3,842.830	24.15	0.46	0.00	0	2,000.0	
R2040	On 04/02/2021	Bond Future			11.85018		78.87257	11.89089	78.62191		23.89	0.00	0.00	0	0.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	797.38000		0.79738	899.52000	0.89952	797.380	22.77	0.13	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	867.16000		0.86716	973.24000	0.97324	867.160	22.77	0.14	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	1,411.59000		1.41159	1,539.38000	1.53938	1,411.590	22.77	0.21	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	1,642.98000		1.64298	1,776.44000	1.77644	1,642.980	22.77	0.24	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	6,270.03000		6.27003	6,647.05000	6.64705	6,270.030	23.43	0.52	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	5,699.69000		5.69969	6,069.13000	6.06913	5,699.690	23.62	0.49	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			12.08302		79.77477	12.12548	79.52143		22.23	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			11.51178		78.02209	11.56436	77.68104		23.52	0.00	0.00	0	44,901.0	
R2044	On 06/08/2020	Bond Future	9.36	Call	0.00000		0.00000	0.00000	0.00000	0.000	21.58	0.00	0.00	0	474.0	
R2044	On 06/08/2020	Bond Future	9.98	Call	0.00000		0.00000	0.00000	0.00000	0.000	21.58	0.00	0.00	0	474.0	
R2044	On 06/08/2020	Bond Future	11.09	Put	2,956.05000		2.95605	3,297.30000	3.29730	2,956.050	22.75	0.89	0.00	0	474.0	
R2044	On 05/11/2020	Bond Future			11.72818		78.80100	11.78293	78.45699		25.40	0.00	0.00	0	26,103.0	
R2044	On 05/11/2020	Bond Future	8.87	Call	88.21000		0.08821	108.40000	0.10840	88.210	24.02	0.03	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.29	Call	196.82000		0.19682	229.79000	0.22979	196.820	24.02	0.05	0.00	0	300.0	
R2044	On 05/11/2020	Bond Future	9.34	Call	215.09000		0.21509	249.74000	0.24974	215.090	24.02	0.05	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	9.72	Call	403.97000		0.40397	451.66000	0.45166	403.970	24.02	0.09	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.97	Call	587.33000		0.58733	642.82000	0.64282	587.330	24.02	0.13	0.00	0	300.0	
R2044	On 05/11/2020	Bond Future	10.02	Call	630.68000		0.63068	687.54000	0.68754	630.680	24.02	0.13	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	10.04	Call	648.69000		0.64869	706.08000	0.70608	648.690	24.02	0.14	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.06	Put	6,663.16000		6.66316	7,005.18000	7.00518	6,663.160	24.48	0.64	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.17	Put	6,176.02000		6.17602	6,509.46000	6.50946	6,176.020	24.65	0.62	0.00	0	1,815.0	



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
R2044	On 05/11/2020	Bond Future	11.38	Put	5,321.65000		5.32165	5,641.27000	5.64127	5,321.650		24.95	0.56	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	11.43	Put	5,132.58000		5.13258	5,449.16000	5.44916	5,132.580		25.02	0.55	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			11.95034		75.29198	12.00748	74.94453			25.05	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	868.16000		0.86816	962.43000	0.96243	868.160		23.92	0.14	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	13,040.47000		13.04047	13,500.92000	13.50092	13,040.470		23.92	0.77	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	9,846.38000		9.84638	10,309.20000	10.30920	9,846.380		23.92	0.68	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			12.17810		76.15325	12.23776	75.80203			23.29	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			11.47195		81.28509	11.51452	81.00386			22.87	0.00	0.00	0	27,395.0
R2048	On 06/08/2020	Bond Future	9.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		20.90	0.00	0.00	0	3,000.0
R2048	On 06/08/2020	Bond Future	9.25	Call	0.00000		0.00000	0.00000	0.00000	0.000		20.90	0.00	0.00	0	20,640.0
R2048	On 06/08/2020	Bond Future	10.35	Call	0.11000		0.00011	0.34000	0.00034	0.110		20.90	0.00	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	10.85	Call	26.92000		0.02692	33.13000	0.03313	26.920		21.54	0.03	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	11.10	Call	165.96000		0.16596	170.78000	0.17078	165.960		22.13	0.14	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	11.80	Call	2,371.11000		2.37111	2,213.09000	2.21309	2,371.110		23.41	0.81	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	12.25	Call	4,886.82000		4.88682	4,630.00000	4.63000	4,886.820		24.58	0.98	0.00	0	814.0
R2048	On 06/08/2020	Bond Future	12.75	Call	7,703.86000		7.70386	7,425.16000	7.42516	7,703.860		25.26	1.00	0.00	0	814.0
R2048	On 05/11/2020	Bond Future			11.68693		77.68726	11.73131	77.40364			25.95	0.00	0.00	0	91,849.0
R2048	On 05/11/2020	Bond Future	10.00	Call	624.65000		0.62465	692.88000	0.69288	624.650		24.45	0.13	0.00	0	950.0
R2048	On 05/11/2020	Bond Future	11.00	Call	2,176.98000		2.17698	2,198.54000	2.19854	2,176.980		24.86	0.35	0.00	0	950.0
R2048	On 04/02/2021	Bond Future			11.90768		78.54614	11.95405	78.25973			24.17	0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			12.12546		75.03001	12.17388	74.74053			23.77	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			3.48992		104.49195	3.48847	104.49287			0.26	0.00	0.00	0	15,169.0
R208	On 05/11/2020	Bond Future			3.11763		102.14483	3.11371	102.14635			0.20	0.00	0.00	0	7,525.0
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			10.74569		68.57992	10.78806	68.34458			21.56	0.00	342,008,061.04	4,987	47,174.0
R209	On 05/11/2020	Bond Future			10.94343		66.12543	10.98732	65.88810			24.99	0.00	0.00	0	25,397.0
R209	On 04/02/2021	Bond Future			11.14060		66.85680	11.18610	66.61716			23.23	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.34155		64.47989	11.38877	64.23767			22.89	0.00	0.00	0	460.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,723.88000		2.72388	2,480.18000	2.48018	2,723.880		22.05	0.36	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	11.25	Put	5,349.05000		5.34905	5,337.35000	5.33735	5,349.050		22.67	0.48	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	12.25	Put	3,255.01000		3.25501	3,231.41000	3.23141	3,255.010		23.87	0.33	0.00	0	1,000.0
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

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
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	182.57641		182.57641		181.94582	181.94582			0.00	0.00	0	1,331.0
R210	On 05/11/2020	Bond Future	181.76966		181.76966		181.13363	181.13363			0.00	181,769,660.00	1,000	2,243.0
R210	On 04/02/2021	Bond Future	183.82275		183.82275		183.18053	183.18053			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future	183.25611		183.25611		182.60671	182.60671			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	165.59645		165.59645		165.58965	165.58965			0.00	0.00	0	6,046.0
R212	On 05/11/2020	Bond Future	167.29038		167.29038		167.28447	167.28447			0.00	0.00	0	6,667.0
R212	On 04/02/2021	Bond Future	166.88535		166.88535		166.88012	166.88012			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future	168.83079		168.83079		168.82592	168.82592			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	9.71592		85.45232		9.76838	85.15272		16.03	0.00	0.00	0	5,216.0
R213	On 05/11/2020	Bond Future	9.91893		82.77793		9.97341	82.47585		18.60	0.00	0.00	0	15,574.0
R213	On 04/02/2021	Bond Future	10.12550		83.69287		10.18219	83.38790		17.27	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future	10.33050		81.11798		10.38950	80.80975		16.89	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	11.03536		66.32923		11.07267	66.11968		23.08	0.00	0.00	0	11,353.0
R214	On 05/11/2020	Bond Future	11.23006		63.71591		11.26875	63.50462		26.86	0.00	0.00	0	16,115.0
R214	On 04/02/2021	Bond Future	11.42830		64.42027		11.46850	64.20691		24.91	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	11.62304		61.87757		11.66478	61.66197		24.58	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
<b>Total for Derivatives :</b>												<b>4,504,598,686.98</b>	<b>42,802</b>	<b>1 634 705.0</b>
<b>Grand Total:</b>												<b>4,504,598,686.98</b>	<b>42,802</b>	<b>1 634 705.0</b>