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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 09/03/2020

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	94.45000	94.45000		94.38000	94.38000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	698.55400	698.55400		704.41900	704.41900			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	710.87600	710.87600		716.84300	716.84300			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	723.44300	723.44300		729.51400	729.51400			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	736.23200	736.23200		742.40600	742.40600			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	795.95400	795.95400		805.25800	805.25800			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	809.99300	809.99300		819.46100	819.46100			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	824.31300	824.31300		833.94500	833.94500			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	838.88500	838.88500		848.68400	848.68400			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	708.62700	708.62700		715.90200	715.90200			0.00	0.00	0	222.00
ALBI	On 06/08/2020	Index Future	721.12500	721.12500		728.52900	728.52900			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	733.87400	733.87400		741.40600	741.40600			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	746.84700	746.84700		754.50900	754.50900			0.00	0.00	0	0.00

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
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.25294	75.54912		11.11098	76.33983				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.39022	76.89614		11.24286	77.70085				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.53334	74.44943		11.38039	75.26816				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	11.68863	75.76427		11.52964	76.59738				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.58378	76.01025		11.44682	76.87689				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.71711	77.36541		11.57501	78.24746				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.85503	74.45461		11.70753	75.35195				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	11.99947	75.76888		11.84632	76.68194				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	700.53200	700.53200		707.83400	707.83400				0.00	14,010,640.00	2	1,178.00
GOVI	On 06/08/2020	GOVI	712.88800	712.88800		720.31800	720.31800				0.00	0.00	0	0.00
GOVI	On 05/11/2020	GOVI	725.49200	725.49200		733.05000	733.05000				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	738.31700	738.31700		746.00600	746.00600				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	136.93237	136.93237		137.87646	137.87646				0.00	0.00	0	2,065.00
I2025	On 06/08/2020	Bond Future	137.90076	137.90076		138.86189	138.86189				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	140.34371	140.34371		141.32169	141.32169				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	141.32663	141.32663		142.32188	142.32188				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	99.68051	99.68051		101.15306	101.15306				0.00	0.00	0	3,814.00
I2029	On 06/08/2020	Bond Future	101.48228	101.48228		102.98144	102.98144				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	102.13679	102.13679		103.66232	103.66232				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	103.96478	103.96478		105.51744	105.51744				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	99.60586	99.60586		100.04986	100.04986				0.00	0.00	0	6,960.00
I2033	On 06/08/2020	Bond Future	101.40628	101.40628		101.85830	101.85830				0.00	0.00	0	0.00

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 05/11/2020	Bond Future			101.98124		101.98124		102.44107	102.44107			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			103.80645		103.80645		104.27441	104.27441			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future			115.56496		115.56496		116.37632	116.37632			0.00	0.00	0	10,897.00
I2038	On 06/08/2020	Bond Future			115.95867		115.95867		116.78478	116.78478			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			118.01287		118.01287		118.85351	118.85351			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			118.40494		118.40494		119.26029	119.26029			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			103.65640		103.65640		105.88652	105.88652			0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future			105.52998		105.52998		107.80044	107.80044			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			105.60291		105.60291		107.91359	107.91359			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			107.49268		107.49268		109.84457	109.84457			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			106.64913		106.64913		109.99449	109.99449			0.00	0.00	0	12,808.00
I2050	On 06/08/2020	Bond Future			106.69572		106.69572		110.10152	110.10152			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			108.58583		108.58583		112.05197	112.05197			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			108.60809		108.60809		112.13584	112.13584			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			259.23300		259.23300		261.75000	261.75000			0.00	0.00	0	1,007.00
IGOV	On 06/08/2020	Index Future			263.86800		263.86800		266.43100	266.43100			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future			268.59500		268.59500		271.20300	271.20300			0.00	0.00	0	0.00
IGOV	On 04/02/2021	Index Future			273.40400		273.40400		276.05700	276.05700			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			8.21834		115.54362		8.03261	116.54931		6.50	0.00	723,765,235.68	6,264	87,159.00
R186	On 07/05/2020	Bond Future	7.90	Put	2,262.69000		2.26269	1,636.37000	1.63637	2,262.690	6.45	0.71	0.00	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	657.70000		0.65770	418.78000	0.41878	657.700	6.90	0.31	0.00	0.00	0	23,172.00
R186	On 06/08/2020	Bond Future			8.27508		112.30073		8.07935	113.32428		6.50	0.00	0.00	0	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	1,971.09000		1.97109	1,519.05000	1.51905	1,971.090	6.63	0.50	0.00	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future			8.33452		114.26370		8.12815	115.30501		5.79	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,083.24000		1.08324	1,472.61000	1.47261	1,083.240	5.63	0.33	0.00	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,173.91000		2.17391	2,759.31000	2.75931	2,173.910	5.83	0.51	0.00	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	759.42000		0.75942	570.10000	0.57010	759.420	6.51	0.21	0.00	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.40164		110.98045		8.18354	112.04002		5.93	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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 07/05/2020	Bond Future			308.01479		308.01479		309.78501	309.78501			0.00	0.00	0	2,507.00

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
R197	On 06/08/2020	Bond Future			305.78602		305.78602		307.58812	307.58812			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			311.20286		311.20286		313.03659	313.03659			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			308.77393		308.77393		310.63999	310.63999			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 07/05/2020	Bond Future			224.89342		224.89342		225.97352	225.97352			0.00	0.00	0	8,502.00
R202	On 06/08/2020	Bond Future			224.81756		224.81756		225.91689	225.91689			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			228.80026		228.80026		229.91873	229.91873			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			228.64705		228.64705		229.78521	229.78521			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 07/05/2020	Bond Future			6.21330		105.42996		6.15913	105.57077		2.30	0.00	489,405,874.32	4,642	65,229.00
R2023	On 06/08/2020	Bond Future			6.10273		107.30971		6.04274	107.45300		2.18	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			5.98306		105.25705		5.91616	105.40269		1.96	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.83544		107.11645		5.75973	107.26451		1.78	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 07/05/2020	Bond Future			9.26531		94.22559		9.08655	95.30337		9.82	0.00	256,105,153.62	2,718	82,396.00
R2030	On 07/05/2020	Bond Future	8.45	Call	121.58000		0.12158		254.85000	0.25485	121.580	9.09	0.08	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Call	518.51000		0.51851		874.46000	0.87446	518.510	9.43	0.25	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Put	3,048.09000		3.04809		2,326.26000	2.32626	3,048.090	9.43	0.75	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.90	Put	2,823.12000		2.82312		2,135.72000	2.13572	2,823.120	9.49	0.72	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			9.34986		91.89620		9.16376	92.99318		9.91	0.00	0.00	0	200.00
R2030	On 06/08/2020	Bond Future	8.36	Call	404.97000		0.40497		609.91000	0.60991	404.970	9.24	0.15	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.86	Call	1,123.78000		1.12378		1,531.63000	1.53163	1,123.780	9.62	0.32	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.42	Put	2,158.12000		2.15812		1,716.60000	1.71660	2,158.120	10.05	0.46	0.00	0	800.00
R2030	On 05/11/2020	Bond Future			9.43182		93.50240		9.23835	94.61843		9.08	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	366.49000		0.36649		530.89000	0.53089	366.490	8.41	0.12	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	572.64000		0.57264		801.89000	0.80189	572.640	8.46	0.17	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	594.61000		0.59461		830.09000	0.83009	594.610	8.48	0.18	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	807.26000		0.80726		1,098.76000	1.09876	807.260	8.58	0.22	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,123.52000		1.12352		1,486.96000	1.48696	1,123.520	8.73	0.28	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,346.03000		1.34603		1,754.35000	1.75435	1,346.030	8.81	0.32	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,365.78000		1.36578		1,777.89000	1.77789	1,365.780	8.82	0.32	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	1,728.14000		1.72814		2,204.99000	2.20499	1,728.140	8.93	0.38	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,751.15000		1.75115		2,231.83000	2.23183	1,751.150	8.94	0.38	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,221.06000		2.22106		2,773.89000	2.77389	2,221.060	9.07	0.45	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	2,344.89000		2.34489		1,917.74000	1.91774	2,344.890	9.36	0.43	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	1,839.63000		1.83963		1,490.42000	1.49042	1,839.630	9.65	0.35	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,516.26000		1.51626		1,221.08000	1.22108	1,516.260	9.90	0.30	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,087.24000		1.08724		864.90000	0.86490	1,087.240	10.14	0.23	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	957.01000		0.95701		756.59000	0.75659	957.010	10.14	0.21	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.52187		91.14703		9.32033	92.28266		9.41	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	866.46000		0.86646		1,138.90000	1.13890	866.460	8.83	0.21	0.00	0	800.00

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R2030	On 04/02/2021	Bond Future	8.86	Call	1,688.21000	1.68821	2,113.41000	2.11341	1,688.210	9.16	0.34	0.00	0	800.00		
R2030	On 04/02/2021	Bond Future	10.20	Put	1,961.93000	1.96193	1,637.95000	1.63795	1,961.930	10.31	0.32	0.00	0	800.00		
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R2032	On 07/05/2020	Bond Future			9.73438	90.60808	9.55608	91.76892		11.35	0.00	115,615,910.08	1,276	81,692.00		
R2032	On 07/05/2020	Bond Future	8.82	Call	94.51000	0.09451	205.47000	0.20547	94.510	10.37	0.06	0.00	0	3,000.00		
R2032	On 07/05/2020	Bond Future	9.00	Call	207.61000	0.20761	401.36000	0.40136	207.610	10.64	0.11	0.00	0	7,500.00		
R2032	On 07/05/2020	Bond Future	9.17	Call	390.73000	0.39073	686.41000	0.68641	390.730	10.92	0.18	0.00	0	3,000.00		
R2032	On 07/05/2020	Bond Future	9.20	Call	432.35000	0.43235	747.92000	0.74792	432.350	10.97	0.20	0.00	0	7,500.00		
R2032	On 07/05/2020	Bond Future	9.30	Call	590.46000	0.59046	974.65000	0.97465	590.460	11.11	0.25	0.00	0	7,500.00		
R2032	On 07/05/2020	Bond Future	9.50	Call	1,008.93000	1.00893	1,537.51000	1.53751	1,008.930	11.35	0.37	0.00	0	7,500.00		
R2032	On 07/05/2020	Bond Future	9.54	Put	2,377.53000	2.37753	1,774.48000	1.77448	2,377.530	11.40	0.61	0.00	0	3,000.00		
R2032	On 06/08/2020	Bond Future			9.82487	92.22356	9.63992	93.40505		10.96	0.00	0.00	0	300.00		
R2032	On 06/08/2020	Bond Future	8.79	Call	393.25000	0.39325	597.33000	0.59733	393.250	9.95	0.14	0.00	0	800.00		
R2032	On 06/08/2020	Bond Future	9.29	Call	1,160.82000	1.16082	1,583.17000	1.58317	1,160.820	10.52	0.30	0.00	0	800.00		
R2032	On 06/08/2020	Bond Future	9.91	Put	2,353.55000	2.35355	1,884.88000	1.88488	2,353.550	11.11	0.45	0.00	0	800.00		
R2032	On 05/11/2020	Bond Future			9.91826	89.67779	9.72644	90.87982		10.63	0.00	0.00	0	0.00		
R2032	On 05/11/2020	Bond Future	8.94	Call	821.65000	0.82165	1,117.28000	1.11728	821.650	9.93	0.21	0.00	0	1,000.00		
R2032	On 05/11/2020	Bond Future	9.11	Call	1,096.72000	1.09672	1,455.94000	1.45594	1,096.720	10.08	0.26	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	9.44	Call	1,783.80000	1.78380	2,273.83000	2.27383	1,783.800	10.38	0.36	0.00	0	1,000.00		
R2032	On 05/11/2020	Bond Future	9.61	Call	2,215.13000	2.21513	2,773.27000	2.77327	2,215.130	10.52	0.42	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	10.99	Put	1,068.75000	1.06875	854.17000	0.85417	1,068.750	11.83	0.21	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	11.08	Put	953.98000	0.95398	758.52000	0.75852	953.980	11.83	0.19	0.00	0	1,000.00		
R2032	On 04/02/2021	Bond Future			10.01853	91.26151	9.81940	92.48457		10.58	0.00	0.00	0	0.00		
R2032	On 04/02/2021	Bond Future	8.79	Call	935.78000	0.93578	1,220.92000	1.22092	935.780	9.92	0.20	0.00	0	800.00		
R2032	On 04/02/2021	Bond Future	9.29	Call	1,808.18000	1.80818	2,252.57000	2.25257	1,808.180	10.27	0.33	0.00	0	800.00		
R2032	On 04/02/2021	Bond Future	10.82	Put	2,011.77000	2.01177	1,688.36000	1.68836	2,011.770	11.60	0.30	0.00	0	800.00		
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R2035	On 07/05/2020	Bond Future			10.08948	92.51616	9.93190	93.64271		12.44	0.00	0.00	0	118,207.00		
R2035	On 07/05/2020	Bond Future	9.11	Call	72.47000	0.07247	154.06000	0.15406	72.470	11.00	0.04	0.00	0	5,000.00		
R2035	On 07/05/2020	Bond Future	9.18	Call	98.80000	0.09880	202.01000	0.20201	98.800	11.02	0.06	0.00	0	3,530.00		
R2035	On 07/05/2020	Bond Future	9.55	Call	453.07000	0.45307	750.16000	0.75016	453.070	11.66	0.19	0.00	0	7,500.00		
R2035	On 07/05/2020	Bond Future	9.75	Call	847.14000	0.84714	1,284.10000	1.28410	847.140	12.08	0.30	0.00	0	5,000.00		
R2035	On 07/05/2020	Bond Future	9.78	Call	917.93000	0.91793	1,376.22000	1.37622	917.930	12.12	0.32	0.00	0	3,530.00		
R2035	On 07/05/2020	Bond Future	9.85	Call	1,097.63000	1.09763	1,605.91000	1.60591	1,097.630	12.22	0.36	0.00	0	7,500.00		
R2035	On 07/05/2020	Bond Future	10.57	Put	737.09000	0.73709	535.14000	0.53514	737.090	13.49	0.24	0.00	0	3,530.00		
R2035	On 07/05/2020	Bond Future	10.75	Put	511.11000	0.51111	367.95000	0.36795	511.110	13.89	0.18	0.00	0	5,000.00		
R2035	On 06/08/2020	Bond Future			10.18131	94.16567	10.01816	95.31226		11.99	0.00	0.00	0	410.00		
R2035	On 06/08/2020	Bond Future	8.75	Call	160.02000	0.16002	251.37000	0.25137	160.020	10.65	0.06	0.00	0	3,000.00		
R2035	On 06/08/2020	Bond Future	9.00	Call	300.06000	0.30006	449.68000	0.44968	300.060	10.65	0.10	0.00	0	24,761.00		
R2035	On 06/08/2020	Bond Future	9.09	Call	387.23000	0.38723	567.15000	0.56715	387.230	10.79	0.12	0.00	0	500.00		
R2035	On 06/08/2020	Bond Future	9.67	Call	1,387.73000	1.38773	1,812.55000	1.81255	1,387.730	11.63	0.32	0.00	0	500.00		
R2035	On 06/08/2020	Bond Future	10.45	Put	2,161.70000	2.16170	1,777.65000	1.77765	2,161.700	12.56	0.39	0.00	0	500.00		

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 05/11/2020	Bond Future			10.27884		91.31283		10.10997	92.47933		11.77	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			10.38504		92.92560		10.20996	94.11259		11.75	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	5,048.15000		5.04815		4,451.27000	4.45127	5,048.150	11.67	0.54	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	2,354.19000		2.35419		2,028.65000	2.02865	2,354.190	12.68	0.31	0.00	0	650.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			10.29943		88.14327		10.14704	89.22618		13.25	0.00	0.00	0	72,614.00
R2037	On 07/05/2020	Bond Future	9.70	Call	376.77000		0.37677		628.74000	0.62874	376.770	12.20	0.17	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	963.42000		0.96342		1,414.13000	1.41413	963.420	12.87	0.33	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			10.39814		85.45491		10.24039	86.55712		13.41	0.00	0.00	0	300.00
R2037	On 05/11/2020	Bond Future			10.49326		86.94837		10.33023	88.06973		12.56	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			10.59594		84.22673		10.42718	85.36778		13.17	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.37846		91.01800		10.24144	92.06371		13.71	0.00	0.00	0	47,711.00
R2040	On 07/05/2020	Bond Future	9.50	Call	127.02000		0.12702		234.69000	0.23469	127.020	12.16	0.07	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	529.17000		0.52917		816.81000	0.81681	529.170	12.96	0.20	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	843.49000		0.84349		1,227.87000	1.22787	843.490	13.31	0.29	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	1,241.06000		1.24106		1,723.69000	1.72369	1,241.060	13.55	0.37	0.00	0	7,500.00
R2040	On 06/08/2020	Bond Future			10.47561		88.13030		10.33383	89.19464		13.90	0.00	0.00	0	600.00
R2040	On 06/08/2020	Bond Future	9.57	Call	700.20000		0.70020		938.52000	0.93852	700.200	12.90	0.18	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	1,827.75000		1.82775		2,272.33000	2.27233	1,827.750	13.68	0.36	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	2,257.51000		2.25751		1,916.77000	1.91677	2,257.510	14.73	0.37	0.00	0	800.00
R2040	On 05/11/2020	Bond Future			10.56902		89.67056		10.42256	90.75341		13.02	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	854.43000		0.85443		1,093.61000	1.09361	854.430	11.85	0.19	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	1,289.62000		1.28962		1,606.42000	1.60642	1,289.620	12.15	0.25	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	1,945.69000		1.94569		2,359.00000	2.35900	1,945.690	12.49	0.34	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	2,624.88000		2.62488		3,120.87000	3.12087	2,624.880	12.76	0.41	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,629.51000		1.62951		1,400.26000	1.40026	1,629.510	14.48	0.25	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,294.45000		1.29445		1,104.18000	1.10418	1,294.450	14.48	0.21	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			10.66968		86.74649		10.51815	87.84830		13.70	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.57	Call	1,425.79000		1.42579		1,725.72000	1.72572	1,425.790	12.86	0.24	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	2,612.62000		2.61262		3,059.87000	3.05987	2,612.620	13.32	0.37	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	11.74	Put	1,976.03000		1.97603		1,733.69000	1.73369	1,976.030	14.96	0.25	0.00	0	800.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future			10.46213		87.51626		10.32513	88.57014		14.46	0.00	2,450,455.28	28	78,374.00
R2044	On 07/05/2020	Bond Future	9.26	Call	28.72000		0.02872		62.49000	0.06249	28.720	12.73	0.02	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	41.17000		0.04117		86.12000	0.08612	41.170	12.76	0.02	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	73.34000		0.07334		143.88000	0.14388	73.340	12.81	0.04	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	519.79000		0.51979		801.60000	0.80160	519.790	13.83	0.20	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	632.19000		0.63219		951.47000	0.95147	632.190	13.98	0.23	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	652.39000		0.65239		978.05000	0.97805	652.390	14.00	0.23	0.00	0	100.00

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 07/05/2020	Bond Future	10.81	Put	1,115.00000	1.11500		870.46000	0.87046	1,115.000	15.66	0.31	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	753.69000	0.75369		584.12000	0.58412	753.690	16.21	0.22	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	659.12000	0.65912		509.86000	0.50986	659.120	16.38	0.20	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.55717	84.69141		10.41548	85.76407		14.68	0.00	0.00	0	500.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	132.47000	0.13247		200.18000	0.20018	132.470	13.02	0.05	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	328.43000	0.32843		467.59000	0.46759	328.430	13.02	0.10	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	683.69000	0.68369		921.29000	0.92129	683.690	13.33	0.18	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	1,346.35000	1.34635		1,718.20000	1.71820	1,346.350	13.92	0.30	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,087.84000	2.08784		1,765.09000	1.76509	2,087.840	15.34	0.35	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,742.07000	1.74207		1,466.65000	1.46665	1,742.070	15.66	0.30	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.64840	86.17158		10.50211	87.26287		13.75	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	228.76000	0.22876		314.11000	0.31411	228.760	12.51	0.06	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	527.98000	0.52798		693.78000	0.69378	527.980	12.51	0.13	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	578.04000	0.57804		755.83000	0.75583	578.040	12.51	0.14	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	1,151.36000	1.15136		1,443.44000	1.44344	1,151.360	12.82	0.23	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	1,717.90000	1.71790		2,098.39000	2.09839	1,717.900	13.15	0.31	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	1,847.24000	1.84724		2,245.78000	2.24578	1,847.240	13.21	0.32	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	1,900.10000	1.90010		2,305.85000	2.30585	1,900.100	13.24	0.33	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	2,675.89000	2.67589		2,325.84000	2.32584	2,675.890	14.49	0.36	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,427.26000	2.42726		2,105.44000	2.10544	2,427.260	14.68	0.33	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,020.82000	2.02082		1,747.36000	1.74736	2,020.820	15.07	0.29	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,935.71000	1.93571		1,672.72000	1.67272	1,935.710	15.16	0.28	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			10.74652	83.31089		10.59524	84.42131		14.48	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	1,496.31000	1.49631		1,805.39000	1.80539	1,496.310	13.68	0.25	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	6,532.74000	6.53274		5,919.15000	5.91915	6,532.740	14.29	0.59	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	4,346.16000	4.34616		3,889.01000	3.88901	4,346.160	14.82	0.45	0.00	0	405.00	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 07/05/2020	Bond Future			10.44156	86.47955		10.30459	87.56084		14.91	0.00	13,836,728.00	160	91,445.00	
R2048	On 07/05/2020	Bond Future	9.69	Call	240.90000	0.24090		411.45000	0.41145	240.900	13.69	0.11	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.20	Put	3,180.40000	3.18040		2,591.40000	2.59140	3,180.400	14.82	0.63	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.70	Put	1,326.85000	1.32685		1,037.13000	1.03713	1,326.850	15.85	0.35	0.00	0	300.00	
R2048	On 06/08/2020	Bond Future			10.52870	88.02136		10.38718	89.12198		14.39	0.00	0.00	0	400.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	131.90000	0.13190		200.10000	0.20010	131.900	12.76	0.05	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	260.73000	0.26073		378.27000	0.37827	260.730	12.76	0.08	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.62006	85.12449		10.47389	86.24421		14.18	0.00	0.00	0	0.00	
R2048	On 04/02/2021	Bond Future			10.71867	86.62791		10.56745	87.76733		14.19	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R208	On 07/05/2020	Bond Future			5.87740	101.50811		5.91020	101.48001		0.49	0.00	0.00	0	17,475.00	
R208	On 06/08/2020	Bond Future			5.35953	103.31791		5.40560	103.28929		0.39	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.20610	101.72220		4.28174	101.69296		0.22	0.00	0.00	0	0.00	
R208	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	

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
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			10.15226		70.23808		10.01025	71.09962		14.54	0.00	0.00	0	69,389.00
R209	On 06/08/2020	Bond Future			10.23919		71.49035		10.09260	72.36726		14.14	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future			10.32796		69.59015		10.17669	70.48229		13.64	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			10.42214		70.81909		10.26592	71.72693		13.64	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			187.29643		187.29643		187.29735	187.29735			0.00	0.00	0	1,935.00
R210	On 06/08/2020	Bond Future			190.68184		190.68184		190.68273	190.68273			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			191.33645		191.33645		191.33720	191.33720			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			194.76063		194.76063		194.76113	194.76113			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			164.50318		164.50318		165.35131	165.35131			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future			165.18086		165.18086		166.04426	166.04426			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.10703		168.10703		168.98551	168.98551			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			168.78596		168.78596		169.67989	169.67989			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.51253		84.64882		9.33418	85.71003		11.08	0.00	45,964,309.26	543	15,444.00
R213	On 06/08/2020	Bond Future			9.59333		86.15808		9.40836	87.23814		10.75	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future			9.68081		84.11577		9.48897	85.21468		10.27	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			9.77698		85.60162		9.57769	86.71977		10.22	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future			10.32935		68.77103		10.19248	69.63470		15.60	0.00	36,654,958.99	533	18,901.00
R214	On 07/05/2020	Bond Future	9.31	Call	81.56000		0.08156		151.29000	0.15129	81.560	14.22	0.05	2,172,728.89	615	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	670.80000		0.67080		975.16000	0.97516	670.800	15.02	0.27	11,650,626.51	615	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	955.03000		0.95503		748.54000	0.74854	955.030	16.43	0.31	13,433,973.55	615	1,250.00
R214	On 06/08/2020	Bond Future			10.41286		69.99718		10.27169	70.87619		15.13	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future			10.50060		67.92578		10.35502	68.82015		14.71	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			10.59520		69.12555		10.44489	70.03555		14.71	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00



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
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,725,066,594.18</b>	<b>18,011</b>	<b>1 332 063.00</b>
<b>Grand Total:</b>											<b>1,725,066,594.18</b>	<b>18,011</b>	<b>1 332 063.00</b>