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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 02/04/2020

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	93.21000	93.21000		92.85000	92.85000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	638.83700	638.83700		644.44400	644.44400			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	648.68800	648.68800		654.38400	654.38400			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	658.90700	658.90700		664.69300	664.69300			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	669.27500	669.27500		675.15200	675.15200			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	701.88300	701.88300		708.48500	708.48500			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	712.70800	712.70800		719.41300	719.41300			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	723.93400	723.93400		730.74600	730.74600			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	735.32600	735.32600		742.24400	742.24400			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	633.89900	633.89900		639.21600	639.21600			0.00	0.00	0	208.00
ALBI	On 06/08/2020	Index Future	643.67400	643.67400		649.07500	649.07500			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	653.81400	653.81400		659.30000	659.30000			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	664.10200	664.10200		669.67400	669.67400			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	12.94401	66.98867		12.82968	67.52085				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	13.18313	68.03293		13.06373	68.57363				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	13.42703	65.30717		13.30242	65.85629				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	13.69192	66.33447		13.56161	66.89224				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	13.13232	67.27091		13.01784	67.85610				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	13.35971	68.31982		13.23993	68.91430				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	13.59327	65.12297		13.46784	65.72681				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	13.83833	66.14723		13.70696	66.76051				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	626.10900	626.10900		631.40400	631.40400				0.00	0.00	0	1,180.00
GOVI	On 06/08/2020	GOVI	635.76500	635.76500		641.14300	641.14300				0.00	0.00	0	1.00
GOVI	On 05/11/2020	GOVI	645.78000	645.78000		651.24300	651.24300				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	655.94100	655.94100		661.49100	661.49100				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	133.44550	133.44550		133.44023	133.44023				0.00	0.00	0	2,087.00
I2025	On 06/08/2020	Bond Future	134.05276	134.05276		134.04771	134.04771				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	136.17378	136.17378		136.16879	136.16879				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	136.81914	136.81914		136.81393	136.81393				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	93.83552	93.83552		93.83084	93.83084				0.00	0.00	0	2,571.00
I2029	On 06/08/2020	Bond Future	95.32170	95.32170		95.31725	95.31725				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	95.68750	95.68750		95.68298	95.68298				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	97.21521	97.21521		97.21056	97.21056				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	93.46493	93.46493		94.02563	94.02563				0.00	0.00	0	7,089.00
I2033	On 06/08/2020	Bond Future	94.94525	94.94525		95.51504	95.51504				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		95.22769	95.22769		95.80656	95.80656			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future		96.74807	96.74807		97.33612	97.33612			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		109.24270	109.24270		100.64680	100.64680			0.00	0.00	0	11,962.00
I2038	On 06/08/2020	Bond Future		109.27829	109.27829		100.54657	100.54657			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future		111.00742	111.00742		102.13748	102.13748			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future		111.05972	111.05972		102.04821	102.04821			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		92.69818	92.69818		92.69347	92.69347			0.00	0.00	0	15,286.00
I2046	On 06/08/2020	Bond Future		94.16636	94.16636		94.16183	94.16183			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		93.86119	93.86119		93.85666	93.85666			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future		95.35966	95.35966		95.35498	95.35498			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		96.82265	96.82265		92.48794	92.48794			0.00	0.00	0	15,776.00
I2050	On 06/08/2020	Bond Future		96.47705	96.47705		92.07384	92.07384			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		98.00348	98.00348		93.53079	93.53079			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future		97.64858	97.64858		93.10446	93.10446			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		246.35400	246.35400		243.44200	243.44200			0.00	0.00	0	559.00
IGOV	On 06/08/2020	Index Future		250.21400	250.21400		247.25700	247.25700			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future		254.21500	254.21500		251.21100	251.21100			0.00	0.00	0	0.00
IGOV	On 04/02/2021	Index Future		258.27400	258.27400		255.22200	255.22200			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future		10.21820	105.41055		10.02131	106.35419		7.68	0.00	47,540,158.05	451	88,533.00
R186	On 07/05/2020	Bond Future	7.90	Put	11,863.90000	11.86390	10,920.27000	10.92027	11,863.900	7.57	1.00	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	8,629.99000	8.62999	7,687.35000	7.68735	8,629.990	7.57	1.00	0.00	0	23,172.00
R186	On 06/08/2020	Bond Future		10.43579	101.75778		10.22751	102.71649		8.18	0.00	0.00	0	2,190.00
R186	On 05/11/2020	Bond Future		10.66012	103.34408		10.43974	104.31776		7.98	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	49.71000	0.04971	76.69000	0.07669	49.710	7.76	0.02	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	126.37000	0.12637	185.55000	0.18555	126.370	7.76	0.05	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	6,925.74000	6.92574	6,136.73000	6.13673	6,925.740	7.76	0.84	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future		10.90959	99.67434		10.67584	100.66330		7.91	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		309.23442	309.23442		309.23481	309.23481			0.00	0.00	0	2,507.00
R197	On 06/08/2020	Bond Future		306.34886	306.34886		306.35006	306.35006			0.00	0.00	0	0.00

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R197	On 05/11/2020	Bond Future			311.19605		311.19605		311.19743	311.19743			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			308.17792		308.17792		308.17920	308.17920			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			206.62370		206.62370		206.61287	206.61287			0.00	0.00	0	7,982.00
R202	On 06/08/2020	Bond Future			205.76207		205.76207		205.75158	205.75158			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			209.01776		209.01776		209.00716	209.00716			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			208.11280		208.11280		208.10209	208.10209			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			7.14228		103.05162		7.02392	103.35085		3.36	0.00	262,163,321.28	2,544	57,324.00
R2023	On 06/08/2020	Bond Future			7.23198		104.65811		7.10057	104.96227		3.25	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.33581		102.36692		7.18885	102.67591		3.17	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			7.47421		103.97743		7.30743	104.29124		2.90	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			11.24321		83.33073		11.09796	84.07049		11.09	0.00	10,083,018.33	121	104,874.00
R2030	On 07/05/2020	Bond Future	8.45	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.79	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Put	13,424.44000		13.42444		12,684.69000	12.68469	13,424.440	10.79	1.00	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.85	Call	0.00000		0.00000		0.01000	0.00001	0.000	10.79	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.90	Put	13,115.11000		13.11511		12,375.37000	12.37537	13,115.110	10.79	1.00	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			11.45042		80.62167		11.29849	81.37325		11.82	0.00	0.00	0	200.00
R2030	On 06/08/2020	Bond Future	8.36	Call	3.36000		0.00336		5.60000	0.00560	3.360	11.46	0.00	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	5.28000		0.00528		8.62000	0.00862	5.280	11.46	0.00	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	15.56000		0.01556		24.24000	0.02424	15.560	11.46	0.01	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	26.36000		0.02636		40.07000	0.04007	26.360	11.46	0.01	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	39.15000		0.03915		58.40000	0.05840	39.150	11.46	0.02	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	10,933.18000		10.93318		10,212.24000	10.21224	10,933.180	11.46	0.97	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	143.56000		0.14356		200.72000	0.20072	143.560	11.46	0.06	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	10.00	Call	240.57000		0.24057		327.21000	0.32721	240.570	11.46	0.10	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.70	Call	813.91000		0.81391		1,032.21000	1.03221	813.910	11.46	0.26	0.00	0	470.00
R2030	On 05/11/2020	Bond Future			11.65133		81.87862		11.49274	82.64194		11.63	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	15.94000		0.01594		22.65000	0.02265	15.940	11.19	0.01	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	26.80000		0.02680		37.41000	0.03741	26.800	11.19	0.01	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	27.95000		0.02795		38.96000	0.03896	27.950	11.19	0.01	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	39.64000		0.03964		54.58000	0.05458	39.640	11.19	0.02	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	8.73	Call	58.76000		0.05876		79.76000	0.07976	58.760	11.19	0.02	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	73.74000		0.07374		99.26000	0.09926	73.740	11.19	0.03	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	75.13000		0.07513		101.06000	0.10106	75.130	11.19	0.03	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	102.41000		0.10241		136.16000	0.13616	102.410	11.19	0.04	0.00	0	15,947.00
R2030	On 05/11/2020	Bond Future	9.04	Call	104.25000		0.10425		138.51000	0.13851	104.250	11.19	0.04	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	145.02000		0.14502		190.23000	0.19023	145.020	11.19	0.05	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	10,879.15000		10.87915		10,190.76000	10.19076	10,879.150	11.19	0.91	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	9,603.37000		9.60337		8,940.95000	8.94095	9,603.370	11.19	0.88	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	10.06	Put	8,631.41000	8.63141	7,993.69000	7.99369	8,631.410	11.19	0.85	0.00	0	1,000.00		
R2030	On 05/11/2020	Bond Future	10.37	Put	7,219.39000	7.21939	6,626.80000	6.62680	7,219.390	11.19	0.80	0.00	0	15,947.00		
R2030	On 05/11/2020	Bond Future	10.47	Put	6,790.24000	6.79024	6,213.89000	6.21389	6,790.240	11.19	0.78	0.00	0	3,000.00		
R2030	On 04/02/2021	Bond Future			11.87261	79.16048	11.70666	79.93577		11.65	0.00	0.00	0	0.00		
R2030	On 04/02/2021	Bond Future	8.36	Call	52.46000	0.05246	69.62000	0.06962	52.460	10.89	0.02	0.00	0	800.00		
R2030	On 04/02/2021	Bond Future	8.37	Call	53.37000	0.05337	70.79000	0.07079	53.370	10.89	0.02	0.00	0	1,000.00		
R2030	On 04/02/2021	Bond Future	8.86	Call	118.29000	0.11829	152.82000	0.15282	118.290	10.89	0.04	0.00	0	800.00		
R2030	On 04/02/2021	Bond Future	9.12	Call	174.54000	0.17454	222.48000	0.22248	174.540	10.89	0.05	0.00	0	1,000.00		
R2030	On 04/02/2021	Bond Future	10.20	Put	8,994.60000	8.99460	8,366.20000	8.36620	8,994.600	10.89	0.83	0.00	0	1,800.00		
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00		
R2032	On 07/05/2020	Bond Future			11.65515	79.31170	11.50999	80.09355		12.32	0.00	79,311.70	1	80,771.00		
R2032	On 07/05/2020	Bond Future	8.82	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.78	0.00	0.00	0	3,000.00		
R2032	On 07/05/2020	Bond Future	9.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.78	0.00	0.00	0	7,500.00		
R2032	On 07/05/2020	Bond Future	9.17	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.78	0.00	0.00	0	3,000.00		
R2032	On 07/05/2020	Bond Future	9.20	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.78	0.00	0.00	0	7,500.00		
R2032	On 07/05/2020	Bond Future	9.30	Call	0.00000	0.00000	0.01000	0.00001	0.000	11.78	0.00	0.00	0	7,500.00		
R2032	On 07/05/2020	Bond Future	9.50	Call	0.01000	0.00001	0.06000	0.00006	0.010	11.78	0.00	0.00	0	7,500.00		
R2032	On 07/05/2020	Bond Future	9.54	Put	12,562.94000	12.56294	11,781.15000	11.78115	12,562.940	11.78	1.00	0.00	0	3,000.00		
R2032	On 06/08/2020	Bond Future			11.85567	80.54806	11.70428	81.34235		12.48	0.00	0.00	0	300.00		
R2032	On 06/08/2020	Bond Future	8.79	Call	2.65000	0.00265	4.51000	0.00451	2.650	11.89	0.00	0.00	0	800.00		
R2032	On 06/08/2020	Bond Future	9.29	Call	13.59000	0.01359	21.50000	0.02150	13.590	11.89	0.01	0.00	0	800.00		
R2032	On 06/08/2020	Bond Future	9.91	Put	11,213.46000	11.21346	10,453.38000	10.45338	11,213.460	11.89	0.97	0.00	0	800.00		
R2032	On 05/11/2020	Bond Future			12.05864	77.64931	11.90081	78.45603		13.04	0.00	0.00	0	0.00		
R2032	On 05/11/2020	Bond Future	8.94	Call	37.88000	0.03788	52.44000	0.05244	37.880	12.41	0.01	0.00	0	1,000.00		
R2032	On 05/11/2020	Bond Future	9.11	Call	53.64000	0.05364	73.34000	0.07334	53.640	12.41	0.02	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	9.44	Call	101.13000	0.10113	135.05000	0.13505	101.130	12.41	0.04	0.00	0	1,000.00		
R2032	On 05/11/2020	Bond Future	9.61	Call	137.34000	0.13734	181.25000	0.18125	137.340	12.41	0.05	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	10.99	Put	6,727.78000	6.72778	6,137.94000	6.13794	6,727.780	12.41	0.76	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	11.08	Put	6,338.08000	6.33808	5,765.35000	5.76535	6,338.080	12.41	0.74	0.00	0	1,000.00		
R2032	On 04/02/2021	Bond Future			12.27625	78.87084	12.11153	79.69020		12.50	0.00	0.00	0	0.00		
R2032	On 04/02/2021	Bond Future	8.79	Call	56.45000	0.05645	74.66000	0.07466	56.450	11.71	0.02	0.00	0	800.00		
R2032	On 04/02/2021	Bond Future	9.29	Call	129.22000	0.12922	166.36000	0.16636	129.220	11.71	0.04	0.00	0	800.00		
R2032	On 04/02/2021	Bond Future	10.82	Put	8,642.62000	8.64262	8,010.06000	8.01006	8,642.620	11.71	0.79	0.00	0	800.00		
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00		
R2035	On 07/05/2020	Bond Future			11.88214	81.02142	11.76233	81.71977		12.90	0.00	81,021.42	1	132,532.00		
R2035	On 07/05/2020	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.03	0.00	0.00	0	5,000.00		
R2035	On 07/05/2020	Bond Future	9.18	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.03	0.00	0.00	0	3,530.00		
R2035	On 07/05/2020	Bond Future	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.03	0.00	0.00	0	7,500.00		
R2035	On 07/05/2020	Bond Future	9.75	Call	0.01000	0.00001	0.03000	0.00003	0.010	12.03	0.00	0.00	0	5,000.00		
R2035	On 07/05/2020	Bond Future	9.78	Call	0.01000	0.00001	0.03000	0.00003	0.010	12.03	0.00	0.00	0	3,530.00		
R2035	On 07/05/2020	Bond Future	9.85	Call	0.02000	0.00002	0.06000	0.00006	0.020	12.03	0.00	0.00	0	7,500.00		
R2035	On 07/05/2020	Bond Future	10.57	Put	8,186.93000	8.18693	7,494.84000	7.49484	8,186.930	12.03	0.99	0.00	0	3,530.00		

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 07/05/2020	Bond Future	10.75	Put	7,001.45000	7.00145		6,318.68000	6.31868	7,001.450		12.03	0.99	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			12.07432	82.28445		11.94945	82.99396			13.00	0.00	0.00	0	410.00
R2035	On 06/08/2020	Bond Future	8.75	Call	0.46000	0.00046		0.78000	0.00078	0.460		12.01	0.00	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	1.30000	0.00130		2.14000	0.00214	1.300		12.01	0.00	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	1.86000	0.00186		3.01000	0.00301	1.860		12.01	0.00	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	14.67000	0.01467		21.92000	0.02192	14.670		12.01	0.01	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	10,171.01000	10.17101		9,508.98000	9.50898	10,171.010		12.01	0.94	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			12.27049	79.07522		12.14045	79.79582			13.58	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			12.48453	80.31915		12.34881	81.05106			13.06	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	14,593.05000	14.59305		13,927.62000	13.92762	14,593.050		12.25	0.92	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	8,842.40000	8.84240		8,287.54000	8.28754	8,842.400		12.25	0.78	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			11.95789	77.58207		11.85330	78.18711			13.45	0.00	3,801,521.43	49	85,503.00
R2037	On 07/05/2020	Bond Future	9.70	Call	0.00000	0.00000		0.01000	0.00001	0.000		12.61	0.00	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	0.04000	0.00004		0.11000	0.00011	0.040		12.61	0.00	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			12.15042	74.53291		12.04139	75.14759			14.36	0.00	0.00	0	300.00
R2037	On 05/11/2020	Bond Future			12.33481	75.69494		12.22141	76.31927			14.21	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			12.53533	72.62913		12.41713	73.26323			14.50	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	145.04000	0.14504		174.69000	0.17469	145.040		13.60	0.04	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	13,677.38000	13.67738		13,113.65000	13.11365	13,677.380		13.60	0.90	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	485.90000	0.48590		566.77000	0.56677	485.900		13.60	0.12	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	10,690.03000	10.69003		10,172.03000	10.17203	10,690.030		13.60	0.83	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	5,722.56000	5.72256		5,341.16000	5.34116	5,722.560		13.60	0.62	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	2,344.83000	2.34483		2,607.89000	2.60789	2,344.830		13.60	0.39	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	1,683.65000	1.68365		1,535.29000	1.53529	1,683.650		15.57	0.25	0.00	0	300.00
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			11.97605	80.14701		11.86124	80.85390			13.72	0.00	1,041,911.13	13	65,685.00
R2040	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000		0.00000	0.00000	0.000		12.61	0.00	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	0.00000	0.00000		0.01000	0.00001	0.000		12.61	0.00	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	0.02000	0.00002		0.06000	0.00006	0.020		12.61	0.00	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	0.07000	0.00007		0.22000	0.00022	0.070		12.61	0.00	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	11.10	Call	52.16000	0.05216		95.49000	0.09549	52.160		12.61	0.04	0.00	0	450.00
R2040	On 07/05/2020	Bond Future	11.80	Call	787.20000	0.78720		1,098.87000	1.09887	787.200		12.61	0.37	0.00	0	450.00
R2040	On 07/05/2020	Bond Future	12.20	Call	2,085.09000	2.08509		2,599.05000	2.59905	2,085.090		13.25	0.67	0.00	0	325.00
R2040	On 07/05/2020	Bond Future	12.70	Call	4,397.70000	4.39770		5,050.44000	5.05044	4,397.700		14.06	0.90	0.00	0	325.00
R2040	On 06/08/2020	Bond Future			12.16366	76.88729		12.04393	77.60545			14.63	0.00	0.00	0	600.00
R2040	On 06/08/2020	Bond Future	9.57	Call	5.84000	0.00584		9.01000	0.00901	5.840		13.25	0.00	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	32.10000	0.03210		46.22000	0.04622	32.100		13.25	0.02	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	9,178.37000	9.17837		8,532.18000	8.53218	9,178.370		13.25	0.92	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	8,785.44000	8.78544		8,147.63000	8.14763	8,785.440		13.25	0.91	0.00	0	12,538.00
R2040	On 06/08/2020	Bond Future	11.26	Put	6,307.41000	6.30741		5,744.32000	5.74432	6,307.410		13.25	0.81	0.00	0	517.00

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
R2040	On 05/11/2020	Bond Future			12.34301		78.08610		12.21845	78.81552		14.30	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	39.13000		0.03913		51.75000	0.05175	39.130	13.22	0.01	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	66.56000		0.06656		86.58000	0.08658	66.560	13.22	0.02	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	118.53000		0.11853		151.34000	0.15134	118.530	13.22	0.04	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	186.60000		0.18660		234.66000	0.23466	186.600	13.22	0.06	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	6,492.78000		6.49278		5,986.73000	5.98673	6,492.780	13.22	0.72	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	5,563.36000		5.56336		5,097.49000	5.09749	5,563.360	13.22	0.67	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			12.53793		74.80750		12.40805	75.54831		14.59	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	96.01000		0.09601		119.69000	0.11969	96.010	13.70	0.03	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	110.85000		0.11085		137.64000	0.13764	110.850	13.70	0.03	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	254.17000		0.25417		308.26000	0.30826	254.170	13.70	0.06	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	328.55000		0.32855		395.46000	0.39546	328.550	13.70	0.08	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	7,483.95000		7.48395		6,978.92000	6.97892	7,483.950	13.70	0.70	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	6,701.07000		6.70107		6,224.89000	6.22489	6,701.070	13.70	0.67	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			12.01925		76.92720		11.90437	77.62925		14.16	0.00	14,462,313.60	188	82,974.00
R2044	On 07/05/2020	Bond Future	9.26	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.07	0.00	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.07	0.00	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.07	0.00	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	0.00000		0.00000		0.01000	0.00001	0.000	13.07	0.00	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	0.01000		0.00001		0.03000	0.00003	0.010	13.07	0.00	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	0.01000		0.00001		0.03000	0.00003	0.010	13.07	0.00	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	8,016.24000		8.01624		7,323.16000	7.32316	8,016.240	13.07	0.99	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	6,541.15000		6.54115		5,864.44000	5.86444	6,541.150	13.07	0.98	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	6,065.64000		6.06564		5,398.00000	5.39800	6,065.640	13.07	0.97	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			12.20207		73.74255		12.08222	74.45579		15.11	0.00	0.00	0	3,339.00
R2044	On 06/08/2020	Bond Future	9.01	Call	0.42000		0.00042		0.71000	0.00071	0.420	13.75	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	1.98000		0.00198		3.18000	0.00318	1.980	13.75	0.00	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	6.53000		0.00653		10.01000	0.01001	6.530	13.75	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	20.28000		0.02028		29.74000	0.02974	20.280	13.75	0.01	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	8,511.95000		8.51195		7,884.43000	7.88443	8,511.950	13.75	0.90	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	7,506.80000		7.50680		6,906.02000	6.90602	7,506.800	13.75	0.86	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			12.37667		74.89230		12.25194	75.61671		14.79	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	5.90000		0.00590		8.24000	0.00824	5.900	13.71	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	19.48000		0.01948		26.31000	0.02631	19.480	13.71	0.01	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	22.24000		0.02224		29.91000	0.02991	22.240	13.71	0.01	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	56.94000		0.05694		74.42000	0.07442	56.940	13.71	0.02	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	99.54000		0.09954		127.79000	0.12779	99.540	13.71	0.03	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	110.70000		0.11070		141.62000	0.14162	110.700	13.71	0.04	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	115.45000		0.11545		147.49000	0.14749	115.450	13.71	0.04	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	9,029.78000		9.02978		8,443.97000	8.44397	9,029.780	13.71	0.83	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	8,390.75000		8.39075		7,822.65000	7.82265	8,390.750	13.71	0.80	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	7,244.12000		7.24412		6,712.83000	6.71283	7,244.120	13.71	0.76	0.00	0	568.00

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 05/11/2020	Bond Future	11.43	Put	6,985.57000		6.98557	6,463.57000	6.46357	6,985.570		13.71	0.74	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			12.56630		71.68864	12.43618	72.42438			15.09	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	114.41000		0.11441	142.01000	0.14201	114.410		14.16	0.03	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	15,375.12000		15.37512	14,705.83000	14.70583	15,375.120		14.16	0.92	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	11,644.41000		11.64441	11,031.43000	11.03143	11,644.410		14.16	0.85	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			11.97471		75.85213	11.85974	76.56451			14.44	0.00	151,704,260.00	2,000	98,621.00
R2048	On 07/05/2020	Bond Future	9.69	Call	0.00000		0.00000	0.00000	0.00000	0.000		13.28	0.00	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	12,550.85000		12.55085	11,838.64000	11.83864	12,550.850		13.28	1.00	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	8,655.70000		8.65570	7,949.01000	7.94901	8,655.700		13.28	1.00	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			12.14680		77.03461	12.02693	77.75827			14.50	0.00	0.00	0	400.00
R2048	On 06/08/2020	Bond Future	9.00	Call	0.31000		0.00031	0.54000	0.00054	0.310		13.13	0.00	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	1.05000		0.00105	1.73000	0.00173	1.050		13.13	0.00	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	65.08000		0.06508	91.31000	0.09131	65.080		13.13	0.03	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	245.90000		0.24590	324.50000	0.32450	245.900		13.13	0.09	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	429.64000		0.42964	551.49000	0.55149	429.640		13.13	0.15	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	1,495.53000		1.49553	1,794.48000	1.79448	1,495.530		13.18	0.38	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	2,799.59000		2.79959	3,227.48000	3.22748	2,799.590		13.80	0.56	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	4,646.73000		4.64673	5,188.64000	5.18864	4,646.730		14.50	0.72	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			12.32148		73.80677	12.19657	74.54183			15.04	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future			12.51130		74.96782	12.38084	75.71441			14.41	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			4.61953		102.59514	4.61557	102.59859			0.62	0.00	0.00	0	29,633.00
R208	On 06/08/2020	Bond Future			3.95995		104.19450	3.95396	104.19828			0.41	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			2.41479		102.41959	2.40476	102.42353			0.16	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
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			11.85074		61.03065	11.73598	61.59404			15.76	0.00	11,717,884.80	192	72,006.00
R209	On 06/08/2020	Bond Future			12.02519		61.98206	11.90601	62.55443			15.97	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future			12.20020		59.80098	12.07648	60.38237			16.48	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			12.38594		60.74173	12.25742	61.33219			15.63	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



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 07/05/2020	Bond Future		173.49828	173.49828		173.48916	173.48916			0.00	0.00	0	1,419.00
R210	On 06/08/2020	Bond Future		176.24620	176.24620		176.23740	176.23740			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future		176.31356	176.31356		176.30485	176.30485			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future		179.12842	179.12842		179.11944	179.11944			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		165.02302	165.02302		164.73494	164.73494			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future		165.34159	165.34159		165.04939	165.04939			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future		167.95769	167.95769		167.66098	167.66098			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future		168.30986	168.30986		168.00834	168.00834			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		11.47723	74.05456		11.33202	74.77343		12.60	0.00	0.00	0	16,774.00
R213	On 06/08/2020	Bond Future		11.66943	75.20900		11.51812	75.93923		12.77	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future		11.86729	72.83843		11.70968	73.58013		13.16	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future		12.08428	73.98432		11.91977	74.73764		12.51	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		11.90747	59.96087		11.79257	60.53734		16.22	0.00	8,154,678.32	136	21,613.00
R214	On 07/05/2020	Bond Future	9.31	Call	0.00000	0.00000	0.00000	0.00000	0.000	16.00	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	0.16000	0.00016	0.41000	0.00041	0.160	16.00	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	6,810.92000	6.81092	6,248.94000	6.24894	6,810.920	16.00	0.98	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future		12.07307	60.89560		11.95366	61.48121		16.41	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future		12.24094	58.55504		12.11693	59.14979		17.00	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future		12.42275	59.47614		12.29369	60.08025		16.10	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
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>510,829,400.06</b>	<b>5,696</b>	<b>1 452 187.00</b>
<b>Grand Total:</b>												<b>510,829,400.06</b>	<b>5,696</b>	<b>1 452 187.00</b>