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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 19/05/2020

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	90.90000	90.90000	90.99000	90.99000				0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	734.66900	734.66900	736.53000	736.53000				0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	743.79000	743.79000	745.72600	745.72600				0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	753.15300	753.15300	755.04200	755.04200				0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	762.62600	762.62600	764.73600	764.73600				0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	802.05300	802.05300	803.30500	803.30500				0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	812.01000	812.01000	813.33500	813.33500				0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	822.23200	822.23200	823.49600	823.49600				0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	832.57400	832.57400	834.06900	834.06900				0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	698.39200	698.39200	701.88600	701.88600				0.00	0.00	0	208.0
ALBI	On 05/11/2020	Index Future	707.06200	707.06200	710.65000	710.65000				0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	715.96300	715.96300	719.52800	719.52800				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		724.96800	724.96800		728.76600	728.76600			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		12.18446	72.76618		12.14158	72.98054			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future		12.43342	69.88395		12.38784	70.10517			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future		12.70056	70.76475		12.65449	70.98147			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		12.97561	67.87584		12.92344	68.11378			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		12.70074	71.71020		12.56433	72.45003			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future		12.94880	68.33354		12.80517	69.08697			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future		13.20633	69.19525		13.05739	69.95075			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		13.48221	65.80664		13.32212	66.59026			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		691.03800	691.03800		694.41700	694.41700			0.00	6,910,380.00	1	1,043.0
GOVI	On 05/11/2020	GOVI		699.61800	699.61800		703.08700	703.08700			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI		708.42500	708.42500		711.87100	711.87100			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI		717.33500	717.33500		721.01100	721.01100			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future		137.73153	137.73153		136.81883	136.81883			0.00	80,848,408.11	587	5,493.0
I2025	On 05/11/2020	Bond Future		139.46000	139.46000		138.54443	138.54443			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		139.72622	139.72622		138.78523	138.78523			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		141.51634	141.51634		140.60004	140.60004			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		99.08427	99.08427		98.65179	98.65179			0.00	2,080,769.67	21	4,982.0
I2029	On 05/11/2020	Bond Future		99.19063	99.19063		98.75884	98.75884			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future		100.46349	100.46349		100.01640	100.01640			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future		100.59938	100.59938		100.17278	100.17278			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	95.94495	95.94495	95.52787	95.52787			0.00	6,140,476.80	64	11,474.0
I2033	On	05/11/2020			Bond Future	95.93644	95.93644	95.51994	95.51994			0.00	0.00	0	0.0
I2033	On	04/02/2021			Bond Future	97.16744	97.16744	96.73630	96.73630			0.00	0.00	0	0.0
I2033	On	06/05/2021			Bond Future	97.18317	97.18317	96.77166	96.77166			0.00	0.00	0	0.0
I2033	On	28/02/2033			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2038	On	06/08/2020			Bond Future	105.87670	105.87670	106.09266	106.09266			0.00	0.00	0	11,161.0
I2038	On	05/11/2020			Bond Future	107.20571	107.20571	107.43080	107.43080			0.00	0.00	0	0.0
I2038	On	04/02/2021			Bond Future	106.86768	106.86768	107.08509	107.08509			0.00	0.00	0	0.0
I2038	On	06/05/2021			Bond Future	108.23685	108.23685	108.48555	108.48555			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	96.08335	96.08335	95.42995	95.42995			0.00	0.00	0	15,257.0
I2046	On	05/11/2020			Bond Future	95.50266	95.50266	94.84695	94.84695			0.00	0.00	0	0.0
I2046	On	04/02/2021			Bond Future	96.72827	96.72827	96.05472	96.05472			0.00	0.00	0	0.0
I2046	On	06/05/2021			Bond Future	96.15866	96.15866	95.50170	95.50170			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	96.52103	96.52103	96.51802	96.51802			0.00	0.00	0	15,749.0
I2050	On	05/11/2020			Bond Future	97.73236	97.73236	97.73536	97.73536			0.00	0.00	0	0.0
I2050	On	04/02/2021			Bond Future	97.07609	97.07609	97.06940	97.06940			0.00	0.00	0	0.0
I2050	On	06/05/2021			Bond Future	98.31988	98.31988	98.33883	98.33883			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	253.66100	253.66100	253.08900	253.08900			0.00	0.00	0	1,106.0
IGOV	On	05/11/2020			Index Future	256.87200	256.87200	256.31100	256.31100			0.00	0.00	0	47.0
IGOV	On	04/02/2021			Index Future	260.16700	260.16700	259.57400	259.57400			0.00	0.00	0	0.0
IGOV	On	06/05/2021			Index Future	263.50000	263.50000	262.96700	262.96700			0.00	0.00	0	0.0
R186	On	06/08/2020			Bond Future	7.53992	116.20795	7.48300	116.51771		10.08	0.00	472,850,148.55	4,069	78,468.0
R186	On	06/08/2020	8.00	Call	3,604.42000	3.60442	3,831.50000	3.83150	3,604.420	10.08	0.68	0.00	0.00	0	900.0
R186	On	06/08/2020	9.00	Call	7,842.60000	7.84260	8,131.89000	8.13189	7,842.600	10.96	0.91	0.00	0.00	0	900.0
R186	On	05/11/2020			Bond Future	7.67441	117.63869	7.61296	117.95949		9.54	0.00	0.00	0	0.0
R186	On	05/11/2020	7.00	Call	1,542.85000	1.54285	1,658.68000	1.65868	1,542.850	9.23	0.33	0.00	0.00	0	1,200.0
R186	On	05/11/2020	7.84	Call	3,472.19000	3.47219	3,662.60000	3.66260	3,472.190	9.48	0.56	0.00	0.00	0	3,500.0
R186	On	05/11/2020	8.00	Call	3,947.32000	3.94732	4,151.03000	4.15103	3,947.320	9.54	0.60	0.00	0.00	0	1,200.0
R186	On	05/11/2020	8.34	Call	5,066.44000	5.06644	5,295.81000	5.29581	5,066.440	9.73	0.68	0.00	0.00	0	3,500.0
R186	On	05/11/2020	9.26	Put	680.06000	0.68006	637.95000	0.63795	680.060	10.30	0.15	0.00	0.00	0	3,500.0
R186	On	04/02/2021			Bond Future	7.82005	113.83487	7.75742	114.14783		9.16	0.00	0.00	0	0.0
R186	On	06/05/2021			Bond Future	7.98132	115.26738	7.90852	115.61487		9.07	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

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/R208	On	21/12/2026			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On	06/08/2020			307.12904	307.12904		307.13497	307.13497			0.00	0.00	0	2,549.00
R197	On	05/11/2020			310.98268	310.98268		311.00810	311.00810			0.00	0.00	0	0.00
R197	On	04/02/2021			307.03216	307.03216		307.02706	307.02706			0.00	0.00	0	0.00
R197	On	06/05/2021			310.96608	310.96608		311.04228	311.04228			0.00	0.00	0	0.00
R197	On	07/12/2023			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On	06/08/2020			212.94996	212.94996		212.94427	212.94427			0.00	1,703,599.68	8	7,726.00
R202	On	05/11/2020			215.62196	215.62196		215.62952	215.62952			0.00	0.00	0	0.00
R202	On	04/02/2021			214.17063	214.17063		214.15718	214.15718			0.00	0.00	0	0.00
R202	On	06/05/2021			216.91469	216.91469		216.95765	216.95765			0.00	0.00	0	0.00
R202	On	07/12/2033			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On	06/08/2020			4.91242	110.19980		4.65867	110.82891		3.16	0.00	121,880,978.80	1,106	26,995.00
R2023	On	05/11/2020			4.90113	107.64455		4.61483	108.28795		2.97	0.00	0.00	0	0.00
R2023	On	04/02/2021			4.88216	109.00073		4.56308	109.64129		2.59	0.00	0.00	0	0.00
R2023	On	06/05/2021			4.84966	106.45881		4.46766	107.13602		2.42	0.00	0.00	0	0.00
R2023	On	28/02/2023			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On	06/08/2020			9.34960	91.89772		9.32624	92.03448		15.88	0.00	341,216,234.36	3,713	111,211.00
R2030	On	06/08/2020	8.36	Call	672.97000	0.67297		711.34000	0.71134	672.970	15.19	0.19	0.00	0	800.00
R2030	On	06/08/2020	8.50	Call	842.78000	0.84278		887.48000	0.88748	842.780	15.19	0.23	0.00	0	323.00
R2030	On	06/08/2020	8.86	Call	1,443.14000	1.44314		1,505.93000	1.50593	1,443.140	15.31	0.34	0.00	0	800.00
R2030	On	06/08/2020	9.05	Call	1,871.35000	1.87135		1,944.19000	1.94419	1,871.350	15.48	0.41	0.00	0	450.00
R2030	On	06/08/2020	9.20	Call	2,260.79000	2.26079		2,341.36000	2.34136	2,260.790	15.63	0.46	0.00	0	323.00
R2030	On	06/08/2020	9.42	Put	2,490.67000	2.49067		2,445.09000	2.44509	2,490.670	15.82	0.46	0.00	0	800.00
R2030	On	06/08/2020	9.75	Call	4,021.50000	4.02150		4,126.49000	4.12649	4,021.500	16.13	0.65	0.00	0	450.00
R2030	On	06/08/2020	10.00	Call	4,994.70000	4.99470		5,108.14000	5.10814	4,994.700	16.50	0.72	0.00	0	470.00
R2030	On	06/08/2020	10.21	Call	5,870.76000	5.87076		5,989.88000	5.98988	5,870.760	16.85	0.77	0.00	0	650.00
R2030	On	06/08/2020	10.40	Put	811.97000	0.81197		798.48000	0.79848	811.970	17.17	0.19	0.00	0	5,000.00
R2030	On	06/08/2020	10.70	Call	8,007.27000	8.00727		8,135.63000	8.13563	8,007.270	17.34	0.86	0.00	0	470.00
R2030	On	06/08/2020	10.87	Put	411.73000	0.41173		405.50000	0.40550	411.730	17.34	0.11	0.00	0	650.00
R2030	On	06/08/2020	11.47	Put	147.45000	0.14745		145.66000	0.14566	147.450	17.34	0.05	0.00	0	650.00
R2030	On	05/11/2020			9.51462	93.03013		9.48933	93.17404		15.20	0.00	0.00	0	0.00
R2030	On	05/11/2020	8.10	Call	997.11000	0.99711		1,034.27000	1.03427	997.110	14.54	0.20	0.00	0	3,000.00
R2030	On	05/11/2020	8.34	Call	1,294.17000	1.29417		1,338.82000	1.33882	1,294.170	14.54	0.25	0.00	0	1,000.00
R2030	On	05/11/2020	8.36	Call	1,321.57000	1.32157		1,366.88000	1.36688	1,321.570	14.54	0.25	0.00	0	14,160.00
R2030	On	05/11/2020	8.53	Call	1,571.85000	1.57185		1,622.84000	1.62284	1,571.850	14.54	0.29	0.00	0	15,947.00
R2030	On	05/11/2020	8.73	Call	1,907.49000	1.90749		1,965.43000	1.96543	1,907.490	14.54	0.33	0.00	0	3,000.00
R2030	On	05/11/2020	8.85	Call	2,142.45000	2.14245		2,204.78000	2.20478	2,142.450	14.59	0.36	0.00	0	3,000.00
R2030	On	05/11/2020	8.86	Call	2,163.06000	2.16306		2,225.77000	2.22577	2,163.060	14.59	0.36	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	2,533.09000	2.53309	2,602.09000	2.60209	2,533.090	14.68	0.40	0.00	0	15,947.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	2,556.66000	2.55666	2,626.03000	2.62603	2,556.660	14.69	0.40	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	3,024.28000	3.02428	3,100.67000	3.10067	3,024.280	14.83	0.45	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	3,549.14000	3.54914	3,494.97000	3.49497	3,549.140	15.11	0.46	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	2,940.96000	2.94096	2,894.82000	2.89482	2,940.960	15.29	0.40	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	2,527.45000	2.52745	2,487.19000	2.48719	2,527.450	15.48	0.36	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	2,008.75000	2.00875	1,976.51000	1.97651	2,008.750	15.88	0.30	0.00	0	15,947.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,866.56000	1.86656	1,836.62000	1.83662	1,866.560	16.02	0.28	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.69297	90.19719		9.66826	90.33356		14.62	0.00	0.00	0	0.0
R2030	On 04/02/2021	Bond Future	8.36	Call	1,586.98000	1.58698	1,629.57000	1.62957	1,586.980	13.96	0.26	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,600.79000	1.60079	1,643.64000	1.64364	1,600.790	13.96	0.26	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,405.93000	2.40593	2,462.25000	2.46225	2,405.930	14.03	0.35	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,964.33000	2.96433	3,028.35000	3.02835	2,964.330	14.19	0.41	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	3,261.52000	3.26152	3,218.39000	3.21839	3,261.520	15.03	0.38	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.88551	91.33240		9.85516	91.49478		14.60	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	9.15	Call	3,354.28000	3.35428	3,427.06000	3.42706	3,354.280	14.03	0.40	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	10.04	Put	4,806.42000	4.80642	4,741.68000	4.74168	4,806.420	14.63	0.45	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	10.74	Put	3,414.76000	3.41476	3,366.60000	3.36660	3,414.760	15.30	0.34	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			10.29211	89.33168		10.25900	89.53232		17.76	0.00	46,809,800.32	524	99,234.0
R2032	On 06/08/2020	Bond Future	8.79	Call	309.53000	0.30953	337.51000	0.33751	309.530	16.74	0.10	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.29	Call	745.81000	0.74581	799.22000	0.79922	745.810	16.76	0.20	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.91	Put	4,245.83000	4.24583	4,141.99000	4.14199	4,245.830	17.38	0.61	0.00	0	800.0	
R2032	On 05/11/2020	Bond Future			10.47968	86.28359		10.44432	86.49206		17.87	0.00	0.00	0	0.0
R2032	On 05/11/2020	Bond Future	8.94	Call	1,004.28000	1.00428	1,053.16000	1.05316	1,004.280	16.94	0.19	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	1,206.18000	1.20618	1,262.02000	1.26202	1,206.180	16.94	0.22	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	1,713.21000	1.71321	1,784.33000	1.78433	1,713.210	17.10	0.29	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	2,040.32000	2.04032	2,119.99000	2.11999	2,040.320	17.27	0.33	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	3,049.16000	3.04916	2,985.11000	2.98511	3,049.160	18.89	0.37	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	2,877.57000	2.87757	2,816.90000	2.81690	2,877.570	19.05	0.35	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			10.67785	87.37105		10.64257	87.57321		16.44	0.00	0.00	0	0.0
R2032	On 04/02/2021	Bond Future	8.79	Call	1,104.65000	1.10465	1,148.70000	1.14870	1,104.650	15.63	0.19	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,723.76000	1.72376	1,784.78000	1.78478	1,723.760	15.63	0.26	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	4,514.96000	4.51496	4,434.85000	4.43485	4,514.960	16.74	0.45	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.88674	84.32217		10.84583	84.54990		17.24	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 06/08/2020	Bond Future			11.03063	88.52514		11.01858	88.60148		19.28	0.00	0.00	0	104,808.0
R2035	On 06/08/2020	Bond Future	8.75	Call	58.25000	0.05825	62.46000	0.06246	58.250	17.83	0.02	0.00	0	3,000.0	
R2035	On 06/08/2020	Bond Future	9.00	Call	106.84000	0.10684	113.64000	0.11364	106.840	17.83	0.04	0.00	0	24,761.0	
R2035	On 06/08/2020	Bond Future	9.09	Call	131.30000	0.13130	139.27000	0.13927	131.300	17.83	0.04	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	9.67	Call	428.40000	0.42840	447.37000	0.44737	428.400	17.83	0.12	0.00	0	500.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On	06/08/2020	Bond Future	10.45	Put	5,418.69000	5.41869	5,385.71000	5.38571	5,418.690	18.86	0.67	0.00	0	500.0	
R2035	On	05/11/2020	Bond Future			11.22998	85.13550	11.21663	85.21780		19.55	0.00	0.00	0	0.0	
R2035	On	04/02/2021	Bond Future			11.44439	86.20837	11.43194	86.28291		17.94	0.00	0.00	0	0.0	
R2035	On	04/02/2021	Bond Future	10.14	Put	10,403.70000	10.40370	10,358.33000	10.35833	10,403.700	16.96	0.72	0.00	0	650.0	
R2035	On	04/02/2021	Bond Future	11.14	Put	6,217.52000	6.21752	6,188.32000	6.18832	6,217.520	17.84	0.53	0.00	0	650.0	
R2035	On	06/05/2021	Bond Future			11.66116	82.81171	11.64434	82.90962		18.90	0.00	0.00	0	0.0	
R2035	On	06/05/2021	Bond Future	10.24	Call	2,691.08000	2.69108	2,729.16000	2.72916	2,691.080	18.03	0.31	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	11.32	Put	7,280.12000	7.28012	7,238.61000	7.23861	7,280.120	18.96	0.51	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	12.02	Put	5,366.26000	5.36626	5,335.06000	5.33506	5,366.260	19.81	0.41	0.00	0	793.0	
R2035	On	28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On	06/08/2020	Bond Future			11.33652	79.31997	11.28321	79.65010		21.76	0.00	71,387,973.00	900	87,963.0	
R2037	On	05/11/2020	Bond Future			11.53226	80.29771	11.47608	80.63656		20.95	0.00	0.00	0	0.0	
R2037	On	04/02/2021	Bond Future			11.74238	77.05420	11.68524	77.38915		20.26	0.00	0.00	0	0.0	
R2037	On	04/02/2021	Bond Future	9.65	Call	1,083.96000	1.08396	1,149.59000	1.14959	1,083.960	19.18	0.17	0.00	0	72.0	
R2037	On	04/02/2021	Bond Future	10.35	Put	10,822.98000	10.82298	10,590.85000	10.59085	10,822.980	19.18	0.72	0.00	0	72.0	
R2037	On	04/02/2021	Bond Future	10.48	Call	2,189.76000	2.18976	2,300.25000	2.30025	2,189.760	19.18	0.30	0.00	0	240.0	
R2037	On	04/02/2021	Bond Future	10.85	Put	8,459.08000	8.45908	8,258.80000	8.25880	8,459.080	19.57	0.63	0.00	0	72.0	
R2037	On	04/02/2021	Bond Future	11.90	Put	4,913.19000	4.91319	4,778.26000	4.77826	4,913.190	20.76	0.44	0.00	0	240.0	
R2037	On	04/02/2021	Bond Future	11.97	Call	6,051.83000	6.05183	6,255.76000	6.25576	6,051.830	20.86	0.57	0.00	0	300.0	
R2037	On	04/02/2021	Bond Future	13.73	Put	1,635.22000	1.63522	1,579.70000	1.57970	1,635.220	21.84	0.19	0.00	0	300.0	
R2037	On	06/05/2021	Bond Future			11.96366	78.02408	11.90045	78.38422		20.26	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			11.62027	80.23796	11.48393	81.11653		21.99	0.00	120,196,464.08	1,498	52,317.0	
R2040	On	06/08/2020	Bond Future	9.57	Call	104.40000	0.10440	145.30000	0.14530	104.400	20.06	0.04	0.00	0	800.0	
R2040	On	06/08/2020	Bond Future	10.07	Call	308.53000	0.30853	407.38000	0.40738	308.530	20.06	0.09	0.00	0	800.0	
R2040	On	06/08/2020	Bond Future	10.79	Put	6,791.42000	6.79142	6,176.36000	6.17636	6,791.420	21.10	0.74	0.00	0	800.0	
R2040	On	06/08/2020	Bond Future	10.85	Put	6,484.47000	6.48447	5,886.46000	5.88646	6,484.470	21.24	0.72	0.00	0	12,538.0	
R2040	On	06/08/2020	Bond Future	11.26	Put	4,633.70000	4.63370	4,153.05000	4.15305	4,633.700	22.01	0.59	0.00	0	517.0	
R2040	On	05/11/2020	Bond Future			11.82022	81.22708	11.67760	82.12126		21.24	0.00	0.00	0	0.0	
R2040	On	05/11/2020	Bond Future	9.50	Call	439.13000	0.43913	532.77000	0.53277	439.130	19.73	0.09	0.00	0	2,000.0	
R2040	On	05/11/2020	Bond Future	9.73	Call	595.59000	0.59559	715.20000	0.71520	595.590	19.73	0.12	0.00	0	2,000.0	
R2040	On	05/11/2020	Bond Future	10.00	Call	830.98000	0.83098	986.41000	0.98641	830.980	19.73	0.15	0.00	0	2,230.0	
R2040	On	05/11/2020	Bond Future	10.23	Call	1,081.75000	1.08175	1,272.08000	1.27208	1,081.750	19.73	0.19	0.00	0	2,000.0	
R2040	On	05/11/2020	Bond Future	11.00	Call	2,563.56000	2.56356	2,905.28000	2.90528	2,563.560	20.94	0.35	0.00	0	2,230.0	
R2040	On	05/11/2020	Bond Future	11.50	Put	5,906.43000	5.90643	5,453.18000	5.45318	5,906.430	21.56	0.54	0.00	0	2,000.0	
R2040	On	05/11/2020	Bond Future	11.70	Put	5,251.33000	5.25133	4,836.34000	4.83634	5,251.330	21.92	0.49	0.00	0	2,000.0	
R2040	On	04/02/2021	Bond Future			12.03500	77.74502	11.88761	78.64206		20.53	0.00	0.00	0	0.0	
R2040	On	04/02/2021	Bond Future	9.49	Call	658.22000	0.65822	771.85000	0.77185	658.220	19.32	0.11	0.00	0	500.0	
R2040	On	04/02/2021	Bond Future	9.57	Call	717.87000	0.71787	839.70000	0.83970	717.870	19.32	0.12	0.00	0	800.0	
R2040	On	04/02/2021	Bond Future	10.07	Call	1,188.86000	1.18886	1,370.00000	1.37000	1,188.860	19.32	0.18	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
R2040	On	04/02/2021	Bond Future	10.24	Call	1,391.48000	1.39148	1,595.78000	1.59578	1,391.480	19.32	0.21	0.00	0	500.0	
R2040	On	04/02/2021	Bond Future	11.57	Put	7,061.93000	7.06193	6,591.96000	6.59196	7,061.930	20.61	0.55	0.00	0	500.0	
R2040	On	04/02/2021	Bond Future	11.74	Put	6,462.56000	6.46256	6,020.85000	6.02085	6,462.560	20.79	0.52	0.00	0	800.0	
R2040	On	06/05/2021	Bond Future			12.26070	78.72360	12.10334	79.65336		20.52	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			11.66429	77.03995	11.52276	77.95066		22.91	0.00	98,611,136.00	1,280	79,377.0	
R2044	On	06/08/2020	Bond Future	9.01	Call	19.33000	0.01933	29.42000	0.02942	19.330	20.85	0.01	0.00	0	140.0	
R2044	On	06/08/2020	Bond Future	9.36	Call	52.25000	0.05225	76.00000	0.07600	52.250	20.85	0.02	0.00	0	602.0	
R2044	On	06/08/2020	Bond Future	9.66	Call	111.52000	0.11152	156.48000	0.15648	111.520	20.85	0.04	0.00	0	140.0	
R2044	On	06/08/2020	Bond Future	9.98	Call	229.20000	0.22920	310.29000	0.31029	229.200	20.85	0.07	0.00	0	602.0	
R2044	On	06/08/2020	Bond Future	10.93	Put	6,329.89000	6.32989	5,722.22000	5.72222	6,329.890	22.32	0.71	0.00	0	140.0	
R2044	On	06/08/2020	Bond Future	11.09	Put	5,565.48000	5.56548	5,005.31000	5.00531	5,565.480	22.64	0.66	0.00	0	602.0	
R2044	On	05/11/2020	Bond Future			11.85800	77.98963	11.70995	78.91614		22.13	0.00	0.00	0	0.0	
R2044	On	05/11/2020	Bond Future	8.87	Call	151.30000	0.15130	191.47000	0.19147	151.300	20.52	0.04	0.00	0	1,815.0	
R2044	On	05/11/2020	Bond Future	9.29	Call	297.17000	0.29717	367.89000	0.36789	297.170	20.52	0.07	0.00	0	568.0	
R2044	On	05/11/2020	Bond Future	9.34	Call	320.33000	0.32033	395.57000	0.39557	320.330	20.52	0.07	0.00	0	525.0	
R2044	On	05/11/2020	Bond Future	9.72	Call	547.22000	0.54722	663.45000	0.66345	547.220	20.52	0.11	0.00	0	1,815.0	
R2044	On	05/11/2020	Bond Future	9.97	Call	753.96000	0.75396	903.74000	0.90374	753.960	20.52	0.14	0.00	0	568.0	
R2044	On	05/11/2020	Bond Future	10.02	Call	801.56000	0.80156	958.68000	0.95868	801.560	20.52	0.15	0.00	0	1,815.0	
R2044	On	05/11/2020	Bond Future	10.04	Call	821.22000	0.82122	981.32000	0.98132	821.220	20.52	0.15	0.00	0	525.0	
R2044	On	05/11/2020	Bond Future	11.06	Put	7,862.30000	7.86230	7,295.83000	7.29583	7,862.300	21.89	0.64	0.00	0	525.0	
R2044	On	05/11/2020	Bond Future	11.17	Put	7,372.28000	7.37228	6,828.73000	6.82873	7,372.280	22.03	0.62	0.00	0	1,815.0	
R2044	On	05/11/2020	Bond Future	11.38	Put	6,508.88000	6.50888	6,008.74000	6.00874	6,508.880	22.30	0.57	0.00	0	568.0	
R2044	On	05/11/2020	Bond Future	11.43	Put	6,316.63000	6.31663	5,826.69000	5.82669	6,316.630	22.37	0.56	0.00	0	1,815.0	
R2044	On	04/02/2021	Bond Future			12.06593	74.59198	11.91275	75.52208		21.37	0.00	0.00	0	0.0	
R2044	On	04/02/2021	Bond Future	9.66	Call	746.66000	0.74666	877.57000	0.87757	746.660	20.10	0.13	0.00	0	405.0	
R2044	On	04/02/2021	Bond Future	10.29	Put	13,548.30000	13.54830	12,832.06000	12.83206	13,548.300	20.10	0.79	0.00	0	405.0	
R2044	On	04/02/2021	Bond Future	10.84	Put	10,386.28000	10.38628	9,763.52000	9.76352	10,386.280	20.57	0.69	0.00	0	405.0	
R2044	On	06/05/2021	Bond Future			12.28416	75.53088	12.12081	76.49326		21.35	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			11.63506	80.21743	11.49869	81.10822		22.25	0.00	12,032,614.50	150	82,401.0	
R2048	On	06/08/2020	Bond Future	9.00	Call	17.40000	0.01740	26.31000	0.02631	17.400	20.20	0.01	0.00	0	3,000.0	
R2048	On	06/08/2020	Bond Future	9.25	Call	37.07000	0.03707	54.24000	0.05424	37.070	20.20	0.01	0.00	0	20,640.0	
R2048	On	06/08/2020	Bond Future	10.35	Call	499.23000	0.49923	643.75000	0.64375	499.230	20.33	0.14	0.00	0	640.0	
R2048	On	06/08/2020	Bond Future	10.85	Call	1,280.61000	1.28061	1,559.17000	1.55917	1,280.610	21.46	0.27	0.00	0	640.0	
R2048	On	06/08/2020	Bond Future	11.10	Call	1,848.46000	1.84846	2,200.77000	2.20077	1,848.460	22.00	0.35	0.00	0	470.0	
R2048	On	06/08/2020	Bond Future	11.80	Call	4,011.61000	4.01161	4,558.21000	4.55821	4,011.610	23.40	0.57	0.00	0	470.0	
R2048	On	06/08/2020	Bond Future	12.25	Call	5,785.80000	5.78580	6,430.58000	6.43058	5,785.800	24.59	0.68	0.00	0	814.0	
R2048	On	06/08/2020	Bond Future	12.75	Call	7,777.84000	7.77784	8,510.50000	8.51050	7,777.840	24.59	0.79	0.00	0	814.0	
R2048	On	05/11/2020	Bond Future			11.82859	76.78860	11.68573	77.69495		22.59	0.00	0.00	0	0.0	
R2048	On	05/11/2020	Bond Future	10.00	Call	781.98000	0.78198	932.61000	0.93261	781.980	20.88	0.15	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
R2048	On 05/11/2020	Bond Future	11.00	Call	2,542.38000	2.54238	2,886.73000	2.88673	2,542.380	22.26	0.35	0.00	0	800.0
R2048	On 04/02/2021	Bond Future			12.03633	77.75638	11.88835	78.66613		20.62	0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			12.24543	74.31655	12.08755	75.25811		21.76	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			3.08631	104.74861	3.13746	104.71602		0.46	0.00	418,051,702.51	3,991	23,391.0
R208	On 05/11/2020	Bond Future			1.84294	102.64425	1.91044	102.61768		0.21	0.00	0.00	0	0.0
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R209	On 06/08/2020	Bond Future			11.05487	66.89035	11.01207	67.12045		23.53	0.00	13,177,398.95	197	63,848.0
R209	On 05/11/2020	Bond Future			11.23512	64.57153	11.18997	64.80850		23.56	0.00	0.00	0	0.0
R209	On 04/02/2021	Bond Future			11.42394	65.38540	11.37839	65.61861		21.73	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.62104	63.06554	11.57030	63.31888		22.77	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R210	On 06/08/2020	Bond Future			185.20491	185.20491	184.11373	184.11373			0.00	0.00	0	1,929.0
R210	On 05/11/2020	Bond Future			184.82069	184.82069	183.72731	183.72731			0.00	0.00	0	0.0
R210	On 04/02/2021	Bond Future			187.19250	187.19250	186.06687	186.06687			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			186.84865	186.84865	185.75733	185.75733			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			165.98098	165.98098	165.71195	165.71195			0.00	0.00	0	6,744.0
R212	On 05/11/2020	Bond Future			168.06417	168.06417	167.80211	167.80211			0.00	0.00	0	0.0
R212	On 04/02/2021	Bond Future			167.89972	167.89972	167.61778	167.61778			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			170.05091	170.05091	169.80971	169.80971			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			9.84760	84.70303	9.83499	84.77439		17.65	0.00	0.00	0	14,265.0
R213	On 05/11/2020	Bond Future			10.02111	82.21258	10.00711	82.28973		17.62	0.00	0.00	0	0.0
R213	On 04/02/2021	Bond Future			10.20820	83.24848	10.19519	83.31818		16.24	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			10.39880	80.76131	10.38109	80.85359		16.95	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213/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	11.44580	64.08430		11.30988	64.81323		24.94	0.00	2,883,793.50	45	22,111.0
R214	On 05/11/2020	Bond Future	11.62884	61.59250		11.48702	62.33403		25.06	0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future	11.82451	62.36867		11.67820	63.11313		23.07	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	12.02105	59.87130		11.86566	60.64155		24.24	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>1,816,781,878.83</b>	<b>18,154</b>	<b>1 212 268.0</b>
<b>Grand Total:</b>											<b>1,816,781,878.83</b>	<b>18,154</b>	<b>1 212 268.0</b>