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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 22/05/2020

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	91.24000	91.24000		91.15000	91.15000			0.00	0.00	0	51.00
AL37	On 06/08/2020	Index Future	725.18800	725.18800		740.45100	740.45100			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	733.22300	733.22300		749.63500	749.63500			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	741.67200	741.67200		759.06800	759.06800			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	750.87100	750.87100		768.61500	768.61500			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	807.31000	807.31000		823.00300	823.00300			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	816.25500	816.25500		833.21100	833.21100			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	825.66100	825.66100		843.69600	843.69600			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	835.90200	835.90200		854.30700	854.30700			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	706.49700	706.49700		719.59100	719.59100			0.00	127,169,460.00	18	211.00
ALBI	On 05/11/2020	Index Future	714.32500	714.32500		728.51600	728.51600			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	722.55600	722.55600		737.68400	737.68400			0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	731.51800	731.51800		746.96200	746.96200			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 06/08/2020	Bond Future	11.80340	74.70498		11.55668	76.00196				0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future	12.05541	71.75012		11.77968	73.15767				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	12.32146	72.57823		12.01829	74.07912				0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.58170	69.70302		12.26353	71.23172				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 06/08/2020	Bond Future	12.32784	73.76540		12.10289	75.05643				0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future	12.57648	70.31676		12.32398	71.71914				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	12.83076	71.12906		12.55288	72.62293				0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	13.09013	67.75508		12.79718	69.27731				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 06/08/2020	GOVI	698.63100	698.63100		711.57000	711.57000				0.00	0.00	0	1,043.00
GOVI	On 05/11/2020	GOVI	706.37100	706.37100		720.39600	720.39600				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	714.51100	714.51100		729.46200	729.46200				0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	723.37300	723.37300		738.63600	738.63600				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	137.46909	137.46909		137.76901	137.76901				0.00	71,071,519.53	517	4,976.00
I2025	On 05/11/2020	Bond Future	139.01115	139.01115		139.49464	139.49464				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	139.12353	139.12353		139.76024	139.76024				0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	140.88324	140.88324		141.55063	141.55063				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 06/08/2020	Bond Future	99.35550	99.35550		99.28129	99.28129				0.00	0.00	0	4,982.00
I2029	On 05/11/2020	Bond Future	99.33356	99.33356		99.38767	99.38767				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	100.50235	100.50235		100.66236	100.66236				0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	100.62221	100.62221		100.80064	100.80064				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 06/08/2020	Bond Future	95.98179	95.98179		96.06152	96.06152				0.00	67,571,180.16	704	12,178.00
I2033	On 05/11/2020	Bond Future	95.84708	95.84708		96.05216	96.05216				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 04/02/2021	Bond Future			96.97480		96.97480		97.28393	97.28393			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future			96.97246		96.97246		97.30091	97.30091			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 06/08/2020	Bond Future			105.77627		105.77627		106.01017	106.01017			0.00	0.00	0	10,496.00
I2038	On 05/11/2020	Bond Future			106.96308		106.96308		107.33823	107.33823			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			106.50814		106.50814		107.00117	107.00117			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future			107.85596		107.85596		108.37197	108.37197			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 06/08/2020	Bond Future			95.39161		95.39161		95.22780	95.22780			0.00	0.00	0	15,257.00
I2046	On 05/11/2020	Bond Future			94.67608		94.67608		94.63391	94.63391			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			95.79047		95.79047		95.84775	95.84775			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future			95.19366		95.19366		95.26679	95.26679			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 06/08/2020	Bond Future			96.29354		96.29354		96.64322	96.64322			0.00	0.00	0	15,749.00
I2050	On 05/11/2020	Bond Future			97.37360		97.37360		97.85371	97.85371			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			96.61011		96.61011		97.19841	97.19841			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future			97.83261		97.83261		98.44346	98.44346			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 06/08/2020	Index Future			253.35300		253.35300		253.53200	253.53200			0.00	65,871,780.00	26	1,132.00
IGOV	On 05/11/2020	Index Future			256.22200		256.22200		256.73800	256.73800			0.00	0.00	0	47.00
IGOV	On 04/02/2021	Index Future			259.23600		259.23600		260.03000	260.03000			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future			262.51200		262.51200		263.36100	263.36100			0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future			7.82804		114.65614		7.36045	117.18822		9.81	0.00	719,352,622.36	6,274	81,319.00
R186	On 06/08/2020	Bond Future	8.00	Call	2,600.07000		2.60007		4,297.20000	4.29720	2,600.070	10.16	0.58	0.00	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	6,405.61000		6.40561		8,718.99000	8.71899	6,405.610	10.65	0.87	0.00	0	900.00
R186	On 05/11/2020	Bond Future			8.00842		115.91486		7.48559	118.62807		9.30	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.00	Call	975.11000		0.97511		1,810.94000	1.81094	975.110	9.02	0.24	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,520.61000		2.52061		3,990.82000	3.99082	2,520.610	9.34	0.47	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	2,925.12000		2.92512		4,512.71000	4.51271	2,925.120	9.42	0.51	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	3,914.73000		3.91473		5,731.67000	5.73167	3,914.730	9.67	0.60	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	906.91000		0.90691		486.18000	0.48618	906.910	10.02	0.20	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.19802		111.96928		7.62051	114.83580		9.04	0.00	0.00	0	0.00
R186	On 06/05/2021	Bond Future			8.38554		113.36252		7.76984	116.28063		8.94	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

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			306.88864		306.88864		306.95798	306.95798			0.00	0.00	0	2,549.00
R197	On 05/11/2020	Bond Future			310.33035		310.33035		310.80193	310.80193			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			306.04735		306.04735		306.84680	306.84680			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			309.92047		309.92047		310.77788	310.77788			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 06/08/2020	Bond Future			213.03954		213.03954		213.21554	213.21554			0.00	0.00	0	7,635.00
R202	On 05/11/2020	Bond Future			215.42864		215.42864		215.88538	215.88538			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			213.74868		213.74868		214.43595	214.43595			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			216.45295		216.45295		217.18312	217.18312			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 06/08/2020	Bond Future			5.57240		108.58507		5.02564	109.92059		3.18	0.00	0.00	0	26,995.00
R2023	On 05/11/2020	Bond Future			5.70261		105.86932		5.02878	107.35926		2.95	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.84874		107.09047		5.02730	108.71101		2.47	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			5.96731		104.50995		5.01626	106.16525		2.29	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 06/08/2020	Bond Future			9.30604		92.15296		9.00456	93.94527		15.91	0.00	51,789,963.52	562	110,379.00
R2030	On 06/08/2020	Bond Future	8.36	Call	692.49000		0.69249	1,140.94000	1.14094	692.490	15.22	0.20	0.00	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	870.88000		0.87088	1,396.84000	1.39684	870.880	15.24	0.24	0.00	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	1,524.51000		1.52451	2,275.24000	2.27524	1,524.510	15.56	0.36	0.00	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	1,971.03000		1.97103	2,844.04000	2.84404	1,971.030	15.74	0.42	0.00	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	2,369.41000		2.36941	3,337.29000	3.33729	2,369.410	15.87	0.48	0.00	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	2,366.22000		2.36622	1,675.06000	1.67506	2,366.220	16.07	0.45	0.00	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	4,199.61000		4.19961	5,477.48000	5.47748	4,199.610	16.52	0.66	0.00	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	10.00	Call	5,194.12000		5.19412	6,582.59000	6.58259	5,194.120	16.93	0.73	0.00	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.21	Call	6,079.44000		6.07944	7,545.74000	7.54574	6,079.440	17.27	0.78	0.00	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	10.40	Put	745.35000		0.74535	483.95000	0.48395	745.350	17.34	0.18	0.00	0.00	0	5,000.00
R2030	On 06/08/2020	Bond Future	10.70	Call	8,198.54000		8.19854	9,813.88000	9.81388	8,198.540	17.34	0.87	0.00	0.00	0	470.00
R2030	On 06/08/2020	Bond Future	10.87	Put	358.78000		0.35878	219.58000	0.21958	358.780	17.34	0.10	0.00	0.00	0	650.00
R2030	On 06/08/2020	Bond Future	11.47	Put	123.19000		0.12319	69.78000	0.06978	123.190	17.34	0.04	0.00	0.00	0	650.00
R2030	On 05/11/2020	Bond Future			9.49080		93.16567		9.15572	95.10050		15.28	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	1,012.22000		1.01222	1,478.77000	1.47877	1,012.220	14.60	0.21	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,313.96000		1.31396	1,876.82000	1.87682	1,313.960	14.60	0.25	0.00	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	1,341.79000		1.34179	1,913.06000	1.91306	1,341.790	14.60	0.26	0.00	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,599.38000		1.59938	2,244.59000	2.24459	1,599.380	14.62	0.29	0.00	0.00	0	15,758.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,963.97000		1.96397	2,701.85000	2.70185	1,963.970	14.72	0.34	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	2,212.23000		2.21223	3,007.20000	3.00720	2,212.230	14.81	0.37	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	2,233.68000		2.23368	3,033.41000	3.03341	2,233.680	14.81	0.37	0.00	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,620.02000		2.62002	3,500.95000	3.50095	2,620.020	14.94	0.41	0.00	0.00	0	15,758.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,643.71000		2.64371	3,529.39000	3.52939	2,643.710	14.95	0.41	0.00	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,119.97000		3.11997	4,095.45000	4.09545	3,119.970	15.10	0.46	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	3,519.50000		3.51950	2,732.37000	2.73237	3,519.500	15.37	0.45	0.00	0.00	0	3,000.00

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R2030	On 05/11/2020	Bond Future	9.86	Put	2,931.34000		2.93134	2,248.73000	2.24873	2,931.340	15.61	0.40	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	2,536.42000		2.53642	1,930.21000	1.93021	2,536.420	15.86	0.35	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	2,031.29000		2.03129	1,529.82000	1.52982	2,031.290	16.31	0.30	0.00	0	15,758.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,890.91000		1.89091	1,419.79000	1.41979	1,890.910	16.46	0.28	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.68599		90.23569	9.31853	92.29288		14.97	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,663.88000		1.66388	2,286.86000	2.28686	1,663.880	14.31	0.27	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,677.97000		1.67797	2,304.69000	2.30469	1,677.970	14.31	0.27	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,495.68000		2.49568	3,316.51000	3.31651	2,495.680	14.38	0.36	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	3,060.21000		3.06021	3,990.64000	3.99064	3,060.210	14.55	0.41	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	3,322.81000		3.32281	2,617.29000	2.61729	3,322.810	15.38	0.38	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			9.88044		91.35950	9.49448	93.45426		14.97	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	9.15	Call	3,474.60000		3.47460	4,401.04000	4.40104	3,474.600	14.40	0.41	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	10.04	Put	4,902.11000		4.90211	4,039.92000	4.03992	4,902.110	15.00	0.45	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	10.74	Put	3,499.19000		3.49919	2,842.40000	2.84240	3,499.190	15.65	0.34	0.00	0	700.00	
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 06/08/2020	Bond Future			10.07553		90.65587	9.80242	92.36584		18.26	0.00	24,295,773.16	268	97,572.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	483.98000		0.48398	781.42000	0.78142	483.980	17.31	0.14	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	1,078.30000		1.07830	1,608.09000	1.60809	1,078.300	17.32	0.26	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	3,513.10000		3.51310	2,689.33000	2.68933	3,513.100	17.90	0.54	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			10.27405		87.50576	9.97073	89.35282		18.50	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	1,350.24000		1.35024	1,846.83000	1.84683	1,350.240	17.59	0.23	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	1,596.84000		1.59684	2,156.82000	2.15682	1,596.840	17.59	0.27	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	2,164.05000		2.16405	2,855.37000	2.85537	2,164.050	17.59	0.33	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	2,522.55000		2.52255	3,285.92000	3.28592	2,522.550	17.67	0.37	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	2,631.65000		2.63165	2,087.18000	2.08718	2,631.650	19.11	0.33	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	2,477.78000		2.47778	1,960.65000	1.96065	2,477.780	19.26	0.31	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.47961		88.51570	10.14803	90.47830		17.31	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	1,504.48000		1.50448	2,005.34000	2.00534	1,504.480	16.50	0.23	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	2,245.51000		2.24551	2,913.14000	2.91314	2,245.510	16.50	0.31	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	4,178.79000		4.17879	3,439.03000	3.43903	4,178.790	17.37	0.41	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			10.68222		85.46922	10.33469	87.46832		18.18	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future			10.66259		90.90363	10.38548	92.76024		20.09	0.00	405,157,478.91	4,457	104,602.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	161.01000		0.16101	289.39000	0.28939	161.010	18.80	0.05	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	270.44000		0.27044	464.26000	0.46426	270.440	18.80	0.08	0.00	0	24,761.00	
R2035	On 06/08/2020	Bond Future	9.09	Call	322.41000		0.32241	544.72000	0.54472	322.410	18.80	0.09	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	9.67	Call	879.44000		0.87944	1,350.16000	1.35016	879.440	18.80	0.21	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	10.45	Put	3,973.12000		3.97312	3,053.64000	3.05364	3,973.120	19.28	0.55	0.00	0	500.00	
R2035	On 05/11/2020	Bond Future			10.86544		87.42674	10.55973	89.42047		20.58	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future			11.07946		88.43553	10.74640	90.54661		19.15	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	9,184.54000		9.18454	7,901.65000	7.90165	9,184.540	18.18	0.64	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	5,378.95000		5.37895	4,485.45000	4.48545	5,378.950	18.82	0.46	0.00	0	650.00	

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 06/05/2021	Bond Future			11.28293		85.05624		10.93472	87.20434		20.21	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	3,829.16000		3.82916	4,708.87000	4.70887	3,829.160		19.30	0.38	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.32	Put	6,447.71000		6.44771	5,532.24000	5.53224	6,447.710		19.83	0.46	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.02	Put	4,677.96000		4.67796	3,963.37000	3.96337	4,677.960		20.46	0.36	0.00	0	793.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.96197		81.68510	10.70100	83.39772			22.83	0.00	19,195,998.50	235	89,094.00
R2037	On 05/11/2020	Bond Future			11.16044		82.58306	10.87259	84.42346			22.12	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			11.36953		79.28091	11.05591	81.23128			21.78	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	1,814.36000		1.81436	2,339.56000	2.33956	1,814.360		20.72	0.24	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	9,635.12000		9.63512	8,438.55000	8.43855	9,635.120		20.72	0.65	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	3,287.58000		3.28758	4,086.25000	4.08625	3,287.580		20.72	0.38	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	7,429.34000		7.42934	6,407.90000	6.40790	7,429.340		20.82	0.56	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	4,277.52000		4.27752	3,599.45000	3.59945	4,277.520		21.94	0.38	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	7,657.82000		7.65782	8,950.04000	8.95004	7,657.820		22.02	0.63	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	1,485.84000		1.48584	1,201.47000	1.20147	1,485.840		23.40	0.16	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.57696		80.26916	11.24907	82.25355			21.79	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 06/08/2020	Bond Future			11.23436		82.76608	11.02531	84.19028			23.42	0.00	126,797,634.56	1,532	51,316.00
R2040	On 06/08/2020	Bond Future	9.57	Call	315.19000		0.31519	469.83000	0.46983	315.190		21.86	0.09	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	754.95000		0.75495	1,057.20000	1.05720	754.950		21.86	0.18	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	5,150.17000		5.15017	4,332.78000	4.33278	5,150.170		22.12	0.62	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	4,890.90000		4.89090	4,102.03000	4.10203	4,890.900		22.24	0.60	0.00	0	12,538.00
R2040	On 06/08/2020	Bond Future	11.26	Put	3,384.51000		3.38451	2,781.82000	2.78182	3,384.510		23.06	0.47	0.00	0	517.00
R2040	On 05/11/2020	Bond Future			11.43573		83.67602	11.20198	85.22591			22.80	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	912.72000		0.91272	1,184.92000	1.18492	912.720		21.48	0.15	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	1,173.49000		1.17349	1,503.35000	1.50335	1,173.490		21.48	0.19	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	1,544.57000		1.54457	1,949.43000	1.94943	1,544.570		21.48	0.23	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	10.23	Call	1,920.25000		1.92025	2,394.34000	2.39434	1,920.250		21.48	0.28	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	3,675.26000		3.67526	4,405.29000	4.40529	3,675.260		21.80	0.44	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	11.50	Put	4,858.94000		4.85894	4,203.28000	4.20328	4,858.940		22.51	0.46	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	4,274.76000		4.27476	3,679.41000	3.67941	4,274.760		22.74	0.42	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.64812		80.13623	11.39085	81.79353			22.39	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	1,282.79000		1.28279	1,613.75000	1.61375	1,282.790		21.25	0.18	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	1,377.18000		1.37718	1,726.63000	1.72663	1,377.180		21.25	0.19	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	2,082.26000		2.08226	2,558.19000	2.55819	2,082.260		21.25	0.26	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	2,369.48000		2.36948	2,892.08000	2.89208	2,369.480		21.25	0.29	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	6,153.97000		6.15397	5,412.16000	5.41216	6,153.970		21.92	0.48	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	5,630.11000		5.63011	4,935.83000	4.93583	5,630.110		22.12	0.45	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			11.85881		81.13534	11.58932	82.82285			22.40	0.00	0.00	0	0.00
R2040	On 31/01/2040	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
R2044	On 06/08/2020	Bond Future			11.28318		79.53536		11.07977	80.92485		24.46	0.00	4,613,050.88	58	79,218.00
R2044	On 06/08/2020	Bond Future	9.01	Call	82.57000		0.08257		132.90000	0.13290	82.570	22.85	0.03	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	183.79000		0.18379		281.21000	0.28121	183.790	22.85	0.05	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	337.75000		0.33775		496.35000	0.49635	337.750	22.85	0.09	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	601.27000		0.60127		848.98000	0.84898	601.270	22.85	0.15	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	4,735.25000		4.73525		3,978.34000	3.97834	4,735.250	22.98	0.59	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	4,088.37000		4.08837		3,404.82000	3.40482	4,088.370	23.22	0.54	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			11.47767		80.40979		11.25039	81.92037		23.78	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	383.76000		0.38376		516.54000	0.51654	383.760	22.42	0.07	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	667.64000		0.66764		874.96000	0.87496	667.640	22.42	0.12	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	710.04000		0.71004		927.68000	0.92768	710.040	22.42	0.13	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	1,101.91000		1.10191		1,407.88000	1.40788	1,101.910	22.42	0.18	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	1,433.65000		1.43365		1,806.56000	1.80656	1,433.650	22.42	0.22	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	1,507.60000		1.50760		1,894.65000	1.89465	1,507.600	22.42	0.23	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	1,537.91000		1.53791		1,930.68000	1.93068	1,537.910	22.42	0.23	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	6,569.46000		6.56946		5,778.12000	5.77812	6,569.460	22.84	0.56	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	6,146.05000		6.14605		5,391.22000	5.39122	6,146.050	23.01	0.53	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	5,402.64000		5.40264		4,715.26000	4.71526	5,402.640	23.32	0.49	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	5,237.77000		5.23777		4,565.95000	4.56595	5,237.770	23.39	0.48	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.68266		76.95748		11.43262	78.57147		23.37	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	1,432.02000		1.43202		1,782.35000	1.78235	1,432.020	22.18	0.20	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	12,175.92000		12.17592		11,074.59000	11.07459	12,175.920	22.18	0.71	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	9,193.06000		9.19306		8,248.74000	8.24874	9,193.060	22.18	0.61	0.00	0	405.00
R2044	On 06/05/2021	Bond Future			11.88577		77.91698		11.62378	79.56030		23.35	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			11.24400		82.82289		11.04085	84.24012		23.55	0.00	123,406,106.10	1,490	83,216.00
R2048	On 06/08/2020	Bond Future	9.00	Call	72.70000		0.07270		118.98000	0.11898	72.700	21.89	0.02	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	134.93000		0.13493		212.34000	0.21234	134.930	21.89	0.04	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	1,094.43000		1.09443		1,487.65000	1.48765	1,094.430	21.89	0.24	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	2,154.29000		2.15429		2,775.15000	2.77515	2,154.290	21.97	0.39	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	2,907.56000		2.90756		3,647.91000	3.64791	2,907.560	22.32	0.47	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	5,612.73000		5.61273		6,637.39000	6.63739	5,612.730	23.63	0.68	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	7,634.79000		7.63479		8,787.69000	8.78769	7,634.790	24.55	0.78	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	10,004.69000		10.00469		11,252.09000	11.25209	10,004.690	25.87	0.86	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			11.43706		79.32041		11.21015	80.85884		24.26	0.00	0.00	0	0.00
R2048	On 05/11/2020	Bond Future	10.00	Call	1,502.10000		1.50210		1,894.81000	1.89481	1,502.100	22.81	0.23	0.00	0	800.00
R2048	On 05/11/2020	Bond Future	11.00	Call	3,685.94000		3.68594		4,410.32000	4.41032	3,685.940	23.18	0.44	0.00	0	800.00
R2048	On 04/02/2021	Bond Future			11.64053		80.23577		11.39099	81.87717		22.46	0.00	0.00	0	0.00
R2048	On 06/05/2021	Bond Future			11.83391		76.81779		11.57243	78.48906		23.77	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 06/08/2020	Bond Future			3.39646		104.55128		3.07128	104.75819		0.43	0.00	0.00	0	23,391.00
R208	On 05/11/2020	Bond Future			2.70182		102.30720		1.82473	102.65142		0.18	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	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 06/08/2020	Bond Future	10.67685	68.96490		10.43293	70.35556			24.82	0.00	4,206,858.90	61	63,760.00
R209	On 05/11/2020	Bond Future	10.85971	66.58163		10.59098	68.07769			24.85	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future	11.04771	67.35009		10.75603	68.93516			23.33	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future	11.23225	65.04574		10.92800	66.65979			24.46	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 06/08/2020	Bond Future	186.16904	186.16904		185.42389	185.42389				0.00	0.00	0	1,929.00
R210	On 05/11/2020	Bond Future	185.55060	185.55060		185.03800	185.03800				0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future	187.73414	187.73414		187.41125	187.41125				0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future	187.36680	187.36680		187.06997	187.06997				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 06/08/2020	Bond Future	165.86179	165.86179		166.28375	166.28375				0.00	0.00	0	6,744.00
R212	On 05/11/2020	Bond Future	167.72255	167.72255		168.36670	168.36670				0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future	167.37522	167.37522		168.20491	168.20491				0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future	169.49284	169.49284		170.35975	170.35975				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 06/08/2020	Bond Future	9.73054	85.36868		9.42099	87.16381			17.91	0.00	3,244,009.84	38	14,246.00
R213	On 05/11/2020	Bond Future	9.91922	82.77632		9.57813	84.70158			17.88	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future	10.11838	83.73128		9.74708	85.76812			16.83	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future	10.30736	81.23930		9.91890	83.31247			17.55	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 06/08/2020	Bond Future	11.07694	66.09577		10.85393	67.36440			26.70	0.00	3,436,980.04	52	22,111.00
R214	On 05/11/2020	Bond Future	11.26152	63.54402		11.01507	64.91136			26.81	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future	11.45523	64.27721		11.18659	65.72882			25.10	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future	11.63878	61.79612		11.35846	63.27359			26.41	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>1,817,180,416.46</b>	<b>16,292</b>	<b>1 211 991.00</b>
<b>Grand Total:</b>											<b>1,817,180,416.46</b>	<b>16,292</b>	<b>1 211 991.00</b>