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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 24/02/2020

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	94.46000	94.46000		94.50000	94.50000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	707.62400	707.62400		707.61900	707.61900			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	720.17400	720.17400		720.16900	720.16900			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	732.95200	732.95200		732.94500	732.94500			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	746.12200	746.12200		746.11300	746.11300			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	816.72200	816.72200		817.57100	817.57100			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	831.20700	831.20700		832.07200	832.07200			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	845.95500	845.95500		846.83300	846.83300			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	861.15500	861.15500		862.04700	862.04700			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	725.62900	725.62900		726.06900	726.06900			0.00	14,512,580.00	2	209.00
ALBI	On 06/08/2020	Index Future	738.49900	738.49900		738.94700	738.94700			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	751.60200	751.60200		752.05700	752.05700			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	765.10700	765.10700		765.56700	765.56700			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	10.89417	77.57084		10.89045	77.59221				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.01650	78.96155		11.01263	78.98337				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.14463	76.55587		11.14063	76.57799				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	11.28044	77.93067		11.27630	77.95310				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.24407	78.19093		11.22997	78.28372				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.36355	79.59285		11.34893	79.68735				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.48734	76.72601		11.47219	76.82211				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	11.61409	78.10347		11.59839	78.20122				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	717.55400	717.55400		718.01900	718.01900				0.00	14,351,080.00	2	1,175.00
GOVI	On 06/08/2020	GOVI	730.28100	730.28100		730.75500	730.75500				0.00	0.00	0	0.00
GOVI	On 05/11/2020	GOVI	743.23800	743.23800		743.71800	743.71800				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	756.59200	756.59200		757.07900	757.07900				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	138.67886	138.67886		138.84835	138.84835				0.00	0.00	0	2,047.00
I2025	On 06/08/2020	Bond Future	139.69908	139.69908		139.87162	139.87162				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.18269	142.18269		142.35819	142.35819				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	143.24663	143.24663		143.42519	143.42519				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	101.96475	101.96475		102.13838	102.13838				0.00	0.00	0	3,795.00
I2029	On 06/08/2020	Bond Future	103.81776	103.81776		103.99463	103.99463				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	104.52525	104.52525		104.70510	104.70510				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	106.42648	106.42648		106.60947	106.60947				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	101.30299	101.30299		101.30856	101.30856				0.00	0.00	0	6,960.00
I2033	On 06/08/2020	Bond Future	103.14396	103.14396		103.14971	103.14971				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			103.76154		103.76154		103.76726	103.76726			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			105.64885		105.64885		105.65454	105.65454			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			117.79204		117.79204		117.88136	117.88136			0.00	0.00	0	10,867.00
I2038	On 06/08/2020	Bond Future			118.24510		118.24510		118.33616	118.33616			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			120.34727		120.34727		120.43978	120.43978			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			120.82355		120.82355		120.91775	120.91775			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			108.00469		108.00469		108.20460	108.20460			0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future			109.96752		109.96752		110.17117	110.17117			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			110.13396		110.13396		110.34097	110.34097			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			112.13693		112.13693		112.34787	112.34787			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			111.95697		111.95697		112.40229	112.40229			0.00	0.00	0	11,773.00
I2050	On 06/08/2020	Bond Future			112.11877		112.11877		112.57238	112.57238			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.11198		114.11198		114.57340	114.57340			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			114.27483		114.27483		114.74451	114.74451			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			263.92900		263.92900		264.23400	264.23400			0.00	0.00	0	1,009.00
IGOV	On 06/08/2020	Index Future			268.67300		268.67300		268.98400	268.98400			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future			273.50300		273.50300		273.81900	273.81900			0.00	0.00	0	0.00
IGOV	On 04/02/2021	Index Future			278.47900		278.47900		278.80000	278.80000			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			7.93564		117.07898		7.93614	117.07624		5.65	0.00	21,776,690.28	186	85,050.00
R186	On 07/05/2020	Bond Future	7.90	Put	1,272.28000		1.27228	1,297.49000	1.29749	1,272.280		5.61	0.52	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	273.40000		0.27340	289.77000	0.28977	273.400		6.04	0.16	0.00	0	23,172.00
R186	On 06/08/2020	Bond Future			7.97500		113.87487		7.97552	113.87212		5.77	0.00	0.00	0	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	1,155.41000		1.15541	1,171.86000	1.17186	1,155.410		5.90	0.37	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future			8.01668		115.87265		8.01725	115.86974		5.47	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,636.09000		1.63609	1,646.70000	1.64670	1,636.090		5.31	0.44	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	3,033.04000		3.03304	3,043.03000	3.04303	3,033.040		5.51	0.63	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	438.90000		0.43890	447.18000	0.44718	438.900		6.18	0.14	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.05886		112.65157		8.05948	112.64851		5.61	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			309.01033		309.01033		309.14058	309.14058			0.00	0.00	0	2,507.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 06/08/2020	Bond Future			306.86416		306.86416		306.99676	306.99676			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			312.31940		312.31940		312.45412	312.45412			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			310.03628		310.03628		310.17314	310.17314			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			229.05089		229.05089		229.06391	229.06391			0.00	0.00	0	8,483.00
R202	On 06/08/2020	Bond Future			229.09081		229.09081		229.10397	229.10397			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			233.16373		233.16373		233.17681	233.17681			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			233.17471		233.17471		233.18795	233.18795			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			6.40644		104.92983		6.40054	104.94507		2.05	0.00	5,561,280.99	53	67,917.00
R2023	On 06/08/2020	Bond Future			6.31232		106.81103		6.30576	106.82660		1.96	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.21398		104.75632		6.20671	104.77204		1.88	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			6.08115		106.63782		6.07295	106.65375		1.73	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			8.88611		96.53164		8.86623	96.65462		8.64	0.00	11,583,796.80	120	73,595.00
R2030	On 07/05/2020	Bond Future	8.45	Call	445.23000		0.44523		495.51000	0.49551	445.230	8.10	0.22	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Call	1,357.84000		1.35784		1,447.95000	1.44795	1,357.840	8.51	0.48	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	9.19	Put	755.85000		0.75585		745.85000	0.74585	755.850	8.82	0.30	0.00	0	7,750.00
R2030	On 06/08/2020	Bond Future			8.95356		94.25297		8.93287	94.37817		8.97	0.00	0.00	0	200.00
R2030	On 06/08/2020	Bond Future	8.36	Call	813.70000		0.81370		862.68000	0.86268	813.700	8.47	0.26	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.86	Call	1,969.28000		1.96928		2,049.23000	2.04923	1,969.280	8.87	0.47	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.42	Put	1,203.54000		1.20354		1,184.39000	1.18439	1,203.540	9.38	0.31	0.00	0	800.00
R2030	On 05/11/2020	Bond Future			9.01882		95.90641		8.99734	96.03368		8.50	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	693.51000		0.69351		730.24000	0.73024	693.510	7.89	0.20	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,064.61000		1.06461		1,113.08000	1.11308	1,064.610	8.06	0.28	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	1,100.62000		1.10062		1,150.11000	1.15011	1,100.620	8.07	0.28	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,439.48000		1.43948		1,497.65000	1.49765	1,439.480	8.19	0.34	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,909.47000		1.90947		1,977.72000	1.97772	1,909.470	8.33	0.41	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	2,227.73000		2.22773		2,301.81000	2.30181	2,227.730	8.40	0.45	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	2,255.37000		2.25537		2,329.93000	2.32993	2,255.370	8.41	0.46	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,757.06000		2.75706		2,839.43000	2.83943	2,757.060	8.52	0.52	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,788.34000		2.78834		2,871.16000	2.87116	2,788.340	8.53	0.52	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,416.53000		3.41653		3,507.33000	3.50733	3,416.530	8.67	0.59	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	1,457.58000		1.45758		1,434.21000	1.43421	1,457.580	9.06	0.30	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	1,122.45000		1.12245		1,105.52000	1.10552	1,122.450	9.37	0.24	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	894.14000		0.89414		881.29000	0.88129	894.140	9.54	0.20	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	575.32000		0.57532		567.43000	0.56743	575.320	9.54	0.14	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	495.19000		0.49519		488.54000	0.48854	495.190	9.54	0.13	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.08678		93.62178		9.06443	93.75125		8.80	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	1,373.30000		1.37330		1,423.98000	1.42398	1,373.300	8.24	0.30	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.86	Call	2,516.03000		2.51603		2,588.05000	2.58805	2,516.030	8.56	0.45	0.00	0	800.00

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R2030	On 04/02/2021	Bond Future	10.20	Put	1,172.69000		1.17269	1,155.61000	1.15561	1,172.690	9.68	0.22	0.00	0	800.00	
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.29566		93.50176	9.27591	93.63501		10.18	0.00	77,232,453.76	826	84,073.00	
R2032	On 07/05/2020	Bond Future	9.00	Call	787.86000		0.78786	859.78000	0.85978	787.860	9.49	0.31	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.20	Call	1,338.38000		1.33838	1,431.85000	1.43185	1,338.380	9.81	0.45	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.30	Call	1,673.79000		1.67379	1,776.56000	1.77656	1,673.790	9.95	0.51	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.50	Call	2,454.40000		2.45440	2,572.07000	2.57207	2,454.400	10.18	0.64	0.00	0	7,500.00	
R2032	On 06/08/2020	Bond Future			9.36848		95.17812	9.34800	95.31382		10.27	0.00	0.00	0	300.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	985.73000		0.98573	1,041.97000	1.04197	985.730	9.52	0.27	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	2,319.01000		2.31901	2,408.26000	2.40826	2,319.010	10.08	0.48	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	1,285.77000		1.28577	1,268.10000	1.26810	1,285.770	10.72	0.29	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			9.44407		92.69001	9.42286	92.82797		10.07	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	1,634.22000		1.63422	1,698.27000	1.69827	1,634.220	9.60	0.34	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	2,072.10000		2.07210	2,145.31000	2.14531	2,072.100	9.75	0.40	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	3,083.91000		3.08391	3,173.66000	3.17366	3,083.910	10.02	0.52	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	3,684.48000		3.68448	3,781.83000	3.78183	3,684.480	10.16	0.57	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	534.62000		0.53462	528.40000	0.52840	534.620	11.25	0.12	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	467.99000		0.46799	462.69000	0.46269	467.990	11.25	0.11	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			9.52200		94.35447	9.50001	94.49482		10.03	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	1,621.03000		1.62103	1,677.90000	1.67790	1,621.030	9.38	0.31	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	2,893.34000		2.89334	2,972.68000	2.97268	2,893.340	9.73	0.45	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	1,157.95000		1.15795	1,142.73000	1.14273	1,157.950	11.02	0.20	0.00	0	800.00	
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.69760		95.35588	9.68825	95.42521		11.36	0.00	4,386,370.48	46	118,027.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	361.75000		0.36175	395.24000	0.39524	361.750	10.20	0.16	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	472.15000		0.47215	511.38000	0.51138	472.150	10.36	0.20	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.55	Call	1,394.95000		1.39495	1,461.80000	1.46180	1,394.950	11.08	0.42	0.00	0	7,500.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	2,128.27000		2.12827	2,205.10000	2.20510	2,128.270	11.36	0.54	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	2,252.45000		2.25245	2,330.43000	2.33043	2,252.450	11.40	0.56	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.85	Call	2,555.58000		2.55558	2,635.85000	2.63585	2,555.580	11.50	0.60	0.00	0	7,500.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	324.70000		0.32470	338.66000	0.33866	324.700	12.88	0.12	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	221.66000		0.22166	233.66000	0.23366	221.660	13.27	0.08	0.00	0	5,000.00	
R2035	On 06/08/2020	Bond Future			9.77439		97.06542	9.76472	97.13597		11.52	0.00	0.00	0	410.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	427.47000		0.42747	450.03000	0.45003	427.470	10.18	0.13	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	729.50000		0.72950	761.18000	0.76118	729.500	10.18	0.20	0.00	0	24,761.00	
R2035	On 06/08/2020	Bond Future	9.09	Call	898.84000		0.89884	934.67000	0.93467	898.840	10.32	0.24	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	9.67	Call	2,541.70000		2.54170	2,601.57000	2.60157	2,541.700	11.16	0.47	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	10.45	Put	1,254.86000		1.25486	1,259.88000	1.25988	1,254.860	12.09	0.26	0.00	0	500.00	
R2035	On 05/11/2020	Bond Future			9.85689		94.26926	9.84689	94.34104		11.29	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future			9.94370		95.96224	9.93335	96.03525		11.27	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	3,556.88000		3.55688	3,543.85000	3.54385	3,556.880	11.37	0.43	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	1,536.03000		1.53603	1,534.79000	1.53479	1,536.030	12.34	0.22	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 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			9.88806		91.11447		9.88385	91.14568		12.12	0.00	3,006,777.51	33	69,076.00
R2037	On 07/05/2020	Bond Future	9.70	Call	1,284.54000		1.28454		1,334.12000	1.33412	1,284.540	11.64	0.39	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	2,400.37000		2.40037		2,457.72000	2.45772	2,400.370	12.12	0.58	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			9.97122		88.48808		9.96687	88.51982		12.90	0.00	0.00	0	300.00
R2037	On 05/11/2020	Bond Future			10.05136		90.04031		10.04687	90.07259		12.07	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			10.13489		87.39982		10.13026	87.43259		12.66	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.02863		93.72721		10.01416	93.84210		12.58	0.00	96,820,207.93	1,033	47,815.00
R2040	On 07/05/2020	Bond Future	9.50	Call	453.64000		0.45364		500.99000	0.50099	453.640	10.99	0.18	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	1,362.32000		1.36232		1,447.80000	1.44780	1,362.320	11.86	0.40	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	1,928.90000		1.92890		2,027.59000	2.02759	1,928.900	12.19	0.49	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	2,579.01000		2.57901		2,687.78000	2.68778	2,579.010	12.42	0.58	0.00	0	7,500.00
R2040	On 06/08/2020	Bond Future			10.11257		90.89705		10.09760	91.01409		13.43	0.00	0.00	0	600.00
R2040	On 06/08/2020	Bond Future	9.57	Call	1,379.26000		1.37926		1,438.88000	1.43888	1,379.260	12.43	0.30	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	3,051.12000		3.05112		3,139.38000	3.13938	3,051.120	13.21	0.50	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	1,424.39000		1.42439		1,419.78000	1.41978	1,424.390	14.25	0.26	0.00	0	800.00
R2040	On 05/11/2020	Bond Future			10.19333		92.49153		10.17790	92.61046		12.56	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,570.51000		1.57051		1,623.71000	1.62371	1,570.510	11.71	0.29	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,215.45000		2.21545		2,280.06000	2.28006	2,215.450	12.01	0.37	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	3,118.86000		3.11886		3,195.81000	3.19581	3,118.860	12.31	0.46	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	4,002.35000		4.00235		4,088.58000	4.08858	4,002.350	12.54	0.53	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,034.50000		1.03450		1,030.44000	1.03044	1,034.500	14.01	0.17	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	800.83000		0.80083		798.45000	0.79845	800.830	14.01	0.14	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			10.27747		89.64459		10.26153	89.76561		13.22	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.57	Call	2,184.65000		2.18465		2,241.63000	2.24163	2,184.650	12.38	0.33	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	3,756.10000		3.75610		3,832.41000	3.83241	3,756.100	12.84	0.47	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	11.74	Put	1,312.78000		1.31278		1,305.45000	1.30545	1,312.780	14.47	0.18	0.00	0	800.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future			10.08135		90.50043		10.07199	90.57598		13.26	0.00	14,299,067.94	158	77,923.00
R2044	On 07/05/2020	Bond Future	9.26	Call	141.86000		0.14186		160.60000	0.16060	141.860	11.27	0.07	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	194.92000		0.19492		218.21000	0.21821	194.920	11.37	0.09	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	320.26000		0.32026		352.42000	0.35242	320.260	11.52	0.14	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	1,433.49000		1.43349		1,504.77000	1.50477	1,433.490	12.65	0.40	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	1,653.78000		1.65378		1,729.10000	1.72910	1,653.780	12.79	0.44	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	1,692.12000		1.69212		1,768.07000	1.76807	1,692.120	12.81	0.45	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	482.59000		0.48259		499.12000	0.49912	482.590	14.39	0.15	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	313.94000		0.31394		328.48000	0.32848	313.940	14.92	0.11	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	272.33000		0.27233		286.08000	0.28608	272.330	15.10	0.09	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			10.16242		87.73765		10.15274	87.81465		14.17	0.00	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 06/08/2020	Bond Future	9.01	Call	361.16000		0.36116		381.93000	0.38193	361.160	12.51	0.11	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	817.90000		0.81790		853.13000	0.85313	817.900	12.72	0.20	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1,535.54000		1.53554		1,585.68000	1.58568	1,535.540	13.29	0.32	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	2,585.53000		2.58553		2,649.42000	2.64942	2,585.530	13.82	0.45	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	1,330.14000		1.33014		1,337.25000	1.33725	1,330.140	15.34	0.24	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	1,108.15000		1.10815		1,116.26000	1.11626	1,108.150	15.69	0.20	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			10.24025		89.27671		10.23028	89.35496		13.26	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	480.67000		0.48067		500.07000	0.50007	480.670	12.01	0.11	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	1,015.89000		1.01589		1,047.72000	1.04772	1,015.890	12.01	0.21	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	1,101.00000		1.10100		1,134.45000	1.13445	1,101.000	12.01	0.22	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	2,005.31000		2.00531		2,052.36000	2.05236	2,005.310	12.32	0.34	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	2,827.90000		2.82790		2,883.59000	2.88359	2,827.900	12.66	0.43	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	3,009.10000		3.00910		3,066.38000	3.06638	3,009.100	12.72	0.45	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	3,082.55000		3.08255		3,140.44000	3.14044	3,082.550	12.75	0.46	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	1,701.05000		1.70105		1,700.80000	1.70080	1,701.050	14.00	0.26	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	1,531.14000		1.53114		1,531.93000	1.53193	1,531.140	14.19	0.23	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	1,259.18000		1.25918		1,261.49000	1.26149	1,259.180	14.58	0.20	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	1,203.13000		1.20313		1,205.73000	1.20573	1,203.130	14.67	0.19	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			10.32118		86.49731		10.31090	86.57684		13.97	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	2,366.04000		2.36604		2,411.08000	2.41108	2,366.040	13.17	0.34	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	4,756.18000		4.75618		4,738.02000	4.73802	4,756.180	13.79	0.48	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	3,016.62000		3.01662		3,008.43000	3.00843	3,016.620	14.31	0.35	0.00	0	405.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future			10.09073		89.29817		10.07624	89.41810		13.69	0.00	2,053,857.91	23	91,017.00
R2048	On 07/05/2020	Bond Future	9.69	Call	760.06000		0.76006		825.22000	0.82522	760.060	12.50	0.26	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	1,738.35000		1.73835		1,731.35000	1.73135	1,738.350	13.61	0.42	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	626.93000		0.62693		636.32000	0.63632	626.930	14.58	0.19	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			10.16530		90.89914		10.15034	91.02129		13.93	0.00	0.00	0	400.00
R2048	On 06/08/2020	Bond Future	9.00	Call	340.99000		0.34099		365.62000	0.36562	340.990	12.29	0.10	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	613.01000		0.61301		649.97000	0.64997	613.010	12.29	0.16	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.24415		88.05813		10.22872	88.18239		13.70	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future			10.32663		89.63957		10.31071	89.76591		13.72	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			6.07018		101.34313		6.06155	101.35050		0.44	0.00	24,525,037.46	242	16,614.00
R208	On 06/08/2020	Bond Future			5.61385		103.16007		5.60170	103.16760		0.37	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			4.60521		101.56811		4.58560	101.57567		0.24	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 07/05/2020	Bond Future		9.75577	72.68254		9.75149	72.70960		12.90	0.00	3,488,761.92	48	67,905.00
R209	On 06/08/2020	Bond Future		9.82889	73.98558		9.82446	74.01322		12.98	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future		9.90389	72.13367		9.89934	72.16168		12.91	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future		9.98077	73.42901		9.97609	73.45744		12.92	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future		188.15052	188.15052		188.29781	188.29781			0.00	0.00	0	1,941.00
R210	On 06/08/2020	Bond Future		191.56987	191.56987		191.71972	191.71972			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future		192.26420	192.26420		192.41657	192.41657			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future		195.76116	195.76116		195.91621	195.91621			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		165.05873	165.05873		165.02719	165.02719			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future		165.77276	165.77276		165.74070	165.74070			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future		168.71986	168.71986		168.68704	168.68704			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future		169.46922	169.46922		169.43567	169.43567			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future		9.09793	87.14342		9.08329	87.23330		9.73	0.00	0.00	0	18,251.00
R213	On 06/08/2020	Bond Future		9.16197	88.70577		9.14679	88.79728		9.72	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future		9.23256	86.71354		9.21684	86.80657		9.62	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future		9.30692	88.27094		9.29061	88.36557		9.58	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		9.97331	71.05466		9.95880	71.15031		14.01	0.00	18,474,211.60	260	16,772.00
R214	On 07/05/2020	Bond Future	9.31	Call	264.01000	0.26401	295.42000	0.29542	264.010	12.41	0.14	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	1,508.55000	1.50855	1,588.92000	1.58892	1,508.550	13.45	0.47	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	422.38000	0.42238	430.36000	0.43036	422.380	14.80	0.16	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future		10.04466	72.32858		10.02971	72.42594		14.16	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future		10.12033	70.30242		10.10493	70.40147		14.05	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future		10.19936	71.56504		10.18349	71.66578		14.06	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



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>Total for Derivatives :</b>											312,072,174.58	3,032	1 306 043.00
<b>Grand Total:</b>											312,072,174.58	3,032	1 306 043.00