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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 13/03/2020

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	94.41000	94.41000		94.39000	94.39000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	677.63700	677.63700		682.52700	682.52700			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	689.59000	689.59000		694.56600	694.56600			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	701.78500	701.78500		706.84700	706.84700			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	714.19400	714.19400		719.34600	719.34600			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	757.62600	757.62600		765.92900	765.92900			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	770.99000	770.99000		779.43900	779.43900			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	784.62400	784.62400		793.22100	793.22100			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	798.49900	798.49900		807.24700	807.24700			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	677.82300	677.82300		684.47300	684.47300			0.00	94,895,220.00	14	213.00
ALBI	On 06/08/2020	Index Future	689.77900	689.77900		696.54600	696.54600			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	701.97700	701.97700		708.86300	708.86300			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	714.39000	714.39000		721.39700	721.39700			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.91889	71.99503		11.77225	72.75625				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	12.08224	73.27876		11.92976	74.05353				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	12.25226	70.76931		12.09374	71.55758				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	12.43668	72.01973		12.27161	72.82187				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	12.25038	72.02052		12.10358	72.86784				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	12.40981	73.30470		12.25711	74.16707				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	12.57527	70.32336		12.41632	71.20074				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	12.74855	71.56529		12.58305	72.45805				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	669.93700	669.93700		676.52100	676.52100				0.00	13,398,740.00	2	1,177.00
GOVI	On 06/08/2020	GOVI	681.75400	681.75400		688.45400	688.45400				0.00	0.00	0	0.00
GOVI	On 05/11/2020	GOVI	693.81000	693.81000		700.62800	700.62800				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	706.07900	706.07900		713.01600	713.01600				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	134.82596	134.82596		135.37872	135.37872				0.00	269,651.92	2	2,069.00
I2025	On 06/08/2020	Bond Future	135.75655	135.75655		136.31923	136.31923				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	138.16253	138.16253		138.73505	138.73505				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	139.10765	139.10765		139.69015	139.69015				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	96.57889	96.57889		96.57781	96.57781				0.00	0.00	0	3,814.00
I2029	On 06/08/2020	Bond Future	98.32482	98.32482		98.32361	98.32361				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	98.92410	98.92410		98.92276	98.92276				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	100.69543	100.69543		100.69397	100.69397				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	95.60993	95.60993		96.19146	96.19146				0.00	6,883,914.96	72	7,065.00
I2033	On 06/08/2020	Bond Future	97.33837	97.33837		97.93034	97.93034				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		97.84189	97.84189		98.44422	98.44422			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future		99.59397	99.59397		100.20697	100.20697			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		110.22946	110.22946		110.30462	110.30462			0.00	10,692,257.62	97	11,047.00
I2038	On 06/08/2020	Bond Future		110.52708	110.52708		110.60352	110.60352			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future		112.48597	112.48597		112.56355	112.56355			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future		112.77994	112.77994		112.85871	112.85871			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		96.82234	96.82234		97.49482	97.49482			0.00	19,364,468.00	200	14,200.00
I2046	On 06/08/2020	Bond Future		98.57276	98.57276		99.25728	99.25728			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future		98.52314	98.52314		99.21955	99.21955			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future		100.28703	100.28703		100.99591	100.99591			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		98.69389	98.69389		99.61849	99.61849			0.00	49,346,945.00	500	13,444.00
I2050	On 06/08/2020	Bond Future		98.59692	98.59692		99.53823	99.53823			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future		100.34424	100.34424		101.30213	101.30213			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future		100.21977	100.21977		101.19465	101.19465			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		250.86800	250.86800		251.90600	251.90600			0.00	0.00	0	1,009.00
IGOV	On 06/08/2020	Index Future		255.35400	255.35400		256.41100	256.41100			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future		259.93000	259.93000		261.00600	261.00600			0.00	0.00	0	0.00
IGOV	On 04/02/2021	Index Future		264.58500	264.58500		265.68000	265.68000			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future		8.89025	111.99990		8.73123	112.82543		6.54	0.00	538,831,518.90	4,811	90,029.00
R186	On 07/05/2020	Bond Future	7.90	Put	5,313.15000	5.31315	4,530.73000	4.53073	5,313.150	6.49	0.97	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	2,499.18000	2.49918	1,933.42000	1.93342	2,499.180	6.95	0.74	0.00	0	23,172.00
R186	On 06/08/2020	Bond Future		8.98357	108.69400		8.81583	109.53424		6.35	0.00	0.00	0	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	4,232.69000	4.23269	3,594.29000	3.59429	4,232.690	6.35	0.79	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future		9.08187	110.59470		8.90487	111.44945		5.65	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	264.33000	0.26433	378.98000	0.37898	264.330	5.49	0.11	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	728.92000	0.72892	967.52000	0.96752	728.920	5.69	0.25	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	1,855.51000	1.85551	1,517.43000	1.51743	1,855.510	6.37	0.43	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future		9.19182	107.24757		9.00459	108.11730		5.79	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		305.00589	305.00589		305.62174	305.62174			0.00	30,500,589.00	100	2,607.00

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			302.72339		302.72339		303.35032	303.35032			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			308.08830		308.08830		308.72591	308.72591			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			305.60645		305.60645		306.25506	306.25506			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			219.01646		219.01646		218.20632	218.20632			0.00	44,460,341.38	203	8,709.00
R202	On 06/08/2020	Bond Future			218.83492		218.83492		218.00982	218.00982			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			222.71329		222.71329		221.87323	221.87323			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			222.45297		222.45297		221.59770	221.59770			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			6.47790		104.74555		6.35545	105.06158		2.29	0.00	52,687,011.65	503	65,584.00
R2023	On 06/08/2020	Bond Future			6.39580		106.61325		6.26014	106.93490		2.17	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.30996		104.54910		6.15854	104.87626		1.98	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			6.20537		106.39693		6.03386	106.72972		1.81	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			10.02280		89.83642		9.84982	90.81397		9.90	0.00	1,341,796,769.12	14,936	101,141.00
R2030	On 07/05/2020	Bond Future	8.45	Call	2.53000		0.00253		7.33000	0.00733	2.530	9.18	0.00	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Put	6,947.25000		6.94725		6,004.93000	6.00493	6,947.250	9.51	0.98	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.85	Call	28.50000		0.02850		63.73000	0.06373	28.500	9.51	0.02	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.90	Put	6,646.52000		6.64652		5,712.34000	5.71234	6,646.520	9.57	0.97	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			10.13904		87.42894		9.95872	88.42397		9.80	0.00	10,928,617.50	125	325.00
R2030	On 06/08/2020	Bond Future	8.36	Call	50.15000		0.05015		84.95000	0.08495	50.150	9.14	0.03	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	79.07000		0.07907		129.44000	0.12944	79.070	9.23	0.04	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	223.99000		0.22399		337.83000	0.33783	223.990	9.51	0.09	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	357.56000		0.35756		519.17000	0.51917	357.560	9.66	0.14	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	498.06000		0.49806		703.76000	0.70376	498.060	9.76	0.18	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	4,832.70000		4.83270		4,117.52000	4.11752	4,832.700	9.94	0.75	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	1,379.24000		1.37924		1,784.21000	1.78421	1,379.240	10.31	0.37	0.00	0	450.00
R2030	On 05/11/2020	Bond Future			10.25282		88.95763		10.06515	89.96990		8.95	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	55.98000		0.05598		88.51000	0.08851	55.980	8.28	0.03	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	103.14000		0.10314		157.13000	0.15713	103.140	8.34	0.04	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	108.74000		0.10874		165.08000	0.16508	108.740	8.35	0.05	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	167.77000		0.16777		247.28000	0.24728	167.770	8.46	0.07	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	267.48000		0.26748		381.65000	0.38165	267.480	8.60	0.10	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	346.49000		0.34649		485.39000	0.48539	346.490	8.68	0.12	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	353.78000		0.35378		494.86000	0.49486	353.780	8.69	0.12	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	495.95000		0.49595		677.10000	0.67710	495.950	8.81	0.16	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	505.25000		0.50525		688.89000	0.68889	505.250	8.82	0.16	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	708.64000		0.70864		942.92000	0.94292	708.640	8.94	0.20	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	4,821.52000		4.82152		4,160.02000	4.16002	4,821.520	9.24	0.69	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	3,955.15000		3.95515		3,375.81000	3.37581	3,955.150	9.53	0.61	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	3,362.22000		3.36222		2,847.45000	2.84745	3,362.220	9.78	0.54	0.00	0	1,000.00

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R2030	On 05/11/2020	Bond Future	10.37	Put	2,553.29000		2.55329	2,132.34000	2.13234	2,553.290	10.02	0.45	0.00	0	16,000.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	2,306.90000		2.30690	1,914.98000	1.91498	2,306.900	10.02	0.42	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			10.37775		86.52272	10.18199	87.55281		9.28	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	211.19000		0.21119	295.57000	0.29557	211.190	8.62	0.07	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	214.86000		0.21486	300.44000	0.30044	214.860	8.62	0.07	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	515.75000		0.51575	683.91000	0.68391	515.750	8.86	0.14	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	776.69000		0.77669	1,003.12000	1.00312	776.690	9.03	0.20	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	3,743.02000		3.74302	3,231.16000	3.23116	3,743.020	9.90	0.53	0.00	0	1,800.00	
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 07/05/2020	Bond Future			10.52568		85.69594	10.35821	86.70387		11.48	0.00	16,282,228.60	190	82,247.00	
R2032	On 07/05/2020	Bond Future	8.82	Call	1.32000		0.00132	3.92000	0.00392	1.320	10.39	0.00	0.00	0	3,000.00	
R2032	On 07/05/2020	Bond Future	9.00	Call	4.08000		0.00408	10.93000	0.01093	4.080	10.42	0.00	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.17	Call	12.67000		0.01267	30.06000	0.03006	12.670	10.67	0.01	0.00	0	3,000.00	
R2032	On 07/05/2020	Bond Future	9.20	Call	15.21000		0.01521	35.38000	0.03538	15.210	10.71	0.01	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.30	Call	27.23000		0.02723	59.41000	0.05941	27.230	10.86	0.02	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.50	Call	76.10000		0.07610	147.74000	0.14774	76.100	11.19	0.05	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.54	Put	6,269.43000		6.26943	5,343.49000	5.34349	6,269.430	11.24	0.94	0.00	0	3,000.00	
R2032	On 06/08/2020	Bond Future			10.64647		87.22400	10.47248	88.24986		10.98	0.00	0.00	0	300.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	47.24000		0.04724	78.63000	0.07863	47.240	10.00	0.02	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	228.68000		0.22868	337.95000	0.33795	228.680	10.55	0.09	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	5,349.23000		5.34923	4,615.75000	4.61575	5,349.230	11.13	0.75	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			10.77118		84.59143	10.59044	85.63512		10.63	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	173.08000		0.17308	249.41000	0.24941	173.080	9.94	0.06	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	259.05000		0.25905	363.53000	0.36353	259.050	10.09	0.08	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	511.38000		0.51138	685.94000	0.68594	511.380	10.38	0.15	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	693.29000		0.69329	911.16000	0.91116	693.290	10.52	0.18	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	2,618.41000		2.61841	2,212.71000	2.21271	2,618.410	11.86	0.42	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	2,394.76000		2.39476	2,014.10000	2.01410	2,394.760	11.86	0.40	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.90486		86.08597	10.71691	87.14800		10.59	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	246.26000		0.24626	334.20000	0.33420	246.260	9.88	0.07	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	568.68000		0.56868	737.69000	0.73769	568.680	10.09	0.14	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	3,963.35000		3.96335	3,463.29000	3.46329	3,963.350	11.40	0.50	0.00	0	800.00	
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 07/05/2020	Bond Future			10.75740		87.95976	10.61048	88.93257		12.52	0.00	1,250,435,948.16	14,216	132,341.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	1.79000		0.00179	4.68000	0.00468	1.790	11.06	0.00	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	2.86000		0.00286	7.18000	0.00718	2.860	11.09	0.00	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.55	Call	33.33000		0.03333	65.96000	0.06596	33.330	11.74	0.02	0.00	0	7,500.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	94.66000		0.09466	168.14000	0.16814	94.660	12.16	0.05	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	107.97000		0.10797	189.25000	0.18925	107.970	12.20	0.06	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.85	Call	144.87000		0.14487	246.48000	0.24648	144.870	12.30	0.08	0.00	0	7,500.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	2,548.86000		2.54886	2,026.99000	2.02699	2,548.860	13.57	0.59	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	1,929.01000		1.92901	1,505.40000	1.50540	1,929.010	13.98	0.49	0.00	0	5,000.00	

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 06/08/2020	Bond Future			10.87358		89.52815		10.72120	90.51828		12.07	0.00	0.00	0	410.00
R2035	On 06/08/2020	Bond Future	8.75	Call	20.77000		0.02077		34.27000	0.03427	20.770	10.72	0.01	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	46.57000		0.04657		73.62000	0.07362	46.570	10.72	0.02	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	61.15000		0.06115		95.23000	0.09523	61.150	10.72	0.03	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	352.19000		0.35219		487.45000	0.48745	352.190	11.37	0.12	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	4,432.75000		4.43275		3,835.76000	3.83576	4,432.750	12.29	0.64	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			10.99611		86.59487		10.83812	87.60218		11.84	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			11.12948		88.12503		10.96538	89.15002		11.82	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	8,081.78000		8.08178		7,368.23000	7.36823	8,081.780	11.74	0.72	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	4,215.95000		4.21595		3,756.59000	3.75659	4,215.950	12.76	0.47	0.00	0	650.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			10.95164		83.73278		10.81499	84.62772		13.35	0.00	300,265,749.08	3,586	74,552.00
R2037	On 07/05/2020	Bond Future	9.70	Call	27.70000		0.02770		53.12000	0.05312	27.700	12.29	0.02	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	128.50000		0.12850		212.52000	0.21252	128.500	12.96	0.07	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			11.07408		80.96590		10.93235	81.87676		13.51	0.00	0.00	0	300.00
R2037	On 05/11/2020	Bond Future			11.19258		82.38148		11.04584	83.30815		12.65	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			11.32070		79.57984		11.16849	80.52280		13.27	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	665.59000		0.66559		816.28000	0.81628	665.590	12.55	0.14	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	8,018.22000		8.01822		7,370.71000	7.37071	8,018.220	13.15	0.71	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	1,962.86000		1.96286		0.00000	0.00000	1,962.860	13.25	0.32	6,299,681.37	240	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	5,818.53000		5.81853		5,288.10000	5.28810	5,818.530	13.60	0.59	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	2,762.37000		2.76237		0.00000	0.00000	2,762.370	14.49	0.35	13,628,760.82	480	240.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			11.06132		86.08667		10.91445	87.10934		13.79	0.00	428,711,616.60	4,980	58,995.00
R2040	On 07/05/2020	Bond Future	9.50	Call	4.00000		0.00400		9.64000	0.00964	4.000	12.24	0.00	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	41.15000		0.04115		79.01000	0.07901	41.150	13.05	0.03	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	89.49000		0.08949		158.84000	0.15884	89.490	13.40	0.05	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	168.39000		0.16839		280.82000	0.28082	168.390	13.63	0.08	0.00	0	7,500.00
R2040	On 06/08/2020	Bond Future			11.18317		83.11119		11.03084	84.15210		13.99	0.00	0.00	0	600.00
R2040	On 06/08/2020	Bond Future	9.57	Call	121.60000		0.12160		180.98000	0.18098	121.600	12.55	0.05	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	508.17000		0.50817		684.41000	0.68441	508.170	13.42	0.15	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	4,618.65000		4.61865		4,009.19000	4.00919	4,618.650	14.37	0.62	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	4,364.93000		4.36493		3,778.65000	3.77865	4,364.930	14.48	0.60	0.00	0	12,538.00
R2040	On 06/08/2020	Bond Future	11.26	Put	2,939.45000		2.93945		0.00000	0.00000	2,939.450	15.27	0.46	39,970,509.30	1,034	517.00
R2040	On 05/11/2020	Bond Future			11.30090		84.56423		11.14319	85.62326		13.11	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	232.06000		0.23206		315.74000	0.31574	232.060	11.93	0.07	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	400.07000		0.40007		527.40000	0.52740	400.070	12.23	0.10	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	692.06000		0.69206		883.44000	0.88344	692.060	12.58	0.16	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	1,027.80000		1.02780		1,282.05000	1.28205	1,027.800	12.84	0.22	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	3,309.33000		3.30933		2,890.09000	2.89009	3,309.330	14.57	0.42	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	2,741.06000		2.74106		2,374.46000	2.37446	2,741.060	14.57	0.37	0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 04/02/2021	Bond Future			11.42802		81.55066		11.26444	82.62830		13.79	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	460.69000		0.46069		584.76000	0.58476	460.690	12.89	0.10	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	518.75000		0.51875		655.26000	0.65526	518.750	12.89	0.11	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	1,085.43000		1.08543		1,324.01000	1.32401	1,085.430	13.19	0.20	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,364.77000		1.36477		1,645.41000	1.64541	1,364.770	13.35	0.24	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	4,084.88000		4.08488		3,637.30000	3.63730	4,084.880	14.78	0.44	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	3,651.50000		3.65150		3,242.75000	3.24275	3,651.500	15.05	0.40	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			11.09394		82.92626		10.95727	83.88294		14.53	0.00	13,268,201.60	160	78,706.00
R2044	On 07/05/2020	Bond Future	9.26	Call	0.62000		0.00062		1.62000	0.00162	0.620	12.78	0.00	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1.01000		0.00101		2.55000	0.00255	1.010	12.78	0.00	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.45	Call	2.24000		0.00224		5.35000	0.00535	2.240	12.78	0.00	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.91	Call	38.76000		0.03876		72.74000	0.07274	38.760	13.27	0.02	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.97	Call	54.24000		0.05424		98.56000	0.09856	54.240	13.42	0.03	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	9.98	Call	57.27000		0.05727		103.53000	0.10353	57.270	13.44	0.03	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	10.81	Put	3,129.36000		3.12936		2,562.81000	2.56281	3,129.360	15.11	0.65	0.00	0	129.00
R2044	On 07/05/2020	Bond Future	11.02	Put	2,280.32000		2.28032		1,828.97000	1.82897	2,280.320	15.62	0.53	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	2,043.79000		2.04379		1,628.84000	1.62884	2,043.790	15.81	0.49	0.00	0	100.00
R2044	On 06/08/2020	Bond Future			11.21158		80.01976		11.06988	80.99346		14.75	0.00	0.00	0	500.00
R2044	On 06/08/2020	Bond Future	9.01	Call	18.82000		0.01882		29.98000	0.02998	18.820	13.09	0.01	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	59.14000		0.05914		89.11000	0.08911	59.140	13.09	0.02	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	156.34000		0.15634		222.57000	0.22257	156.340	13.40	0.06	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	395.52000		0.39552		530.20000	0.53020	395.520	13.99	0.12	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	4,221.89000		4.22189		3,692.86000	3.69286	4,221.890	15.41	0.58	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	3,625.74000		3.62574		3,152.36000	3.15236	3,625.740	15.73	0.52	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			11.32504		81.41874		11.17838	82.40943		13.82	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	51.98000		0.05198		73.62000	0.07362	51.980	12.58	0.02	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	143.20000		0.14320		194.64000	0.19464	143.200	12.58	0.04	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	159.98000		0.15998		216.42000	0.21642	159.980	12.58	0.05	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	382.91000		0.38291		496.10000	0.49610	382.910	12.89	0.10	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	643.15000		0.64315		810.25000	0.81025	643.150	13.22	0.15	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	706.67000		0.70667		885.74000	0.88574	706.670	13.28	0.16	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	732.98000		0.73298		916.91000	0.91691	732.980	13.31	0.17	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	4,821.93000		4.82193		4,304.48000	4.30448	4,821.930	14.56	0.55	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	4,430.33000		4.43033		3,944.34000	3.94434	4,430.330	14.75	0.52	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	3,769.78000		3.76978		3,340.80000	3.34080	3,769.780	15.14	0.46	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	3,628.03000		3.62803		3,211.96000	3.21196	3,628.030	15.23	0.45	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.44735		78.47478		11.29528	79.48288		14.55	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	585.53000		0.58553		724.11000	0.72411	585.530	13.60	0.12	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	9,717.58000		9.71758		8,980.55000	8.98055	9,717.580	14.13	0.75	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	6,840.47000		6.84047		6,240.73000	6.24073	6,840.470	14.63	0.62	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

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 07/05/2020	Bond Future			11.07857		81.75207		10.94190	82.72635		14.97	0.00	141,185,824.89	1,727	93,474.00
R2048	On 07/05/2020	Bond Future	9.69	Call	10.47000		0.01047		22.24000	0.02224	10.470	13.24	0.01	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.20	Put	6,825.53000		6.82553	5,960.58000	5.96058	6,825.530		14.40	0.91	0.00	0	300.00
R2048	On 07/05/2020	Bond Future	10.70	Put	3,645.47000		3.64547	3,014.37000	3.01437	3,645.470		15.32	0.70	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			11.18790		83.20977		11.04631	84.20143		14.45	0.00	10,817,270.10	130	530.00
R2048	On 06/08/2020	Bond Future	9.00	Call	18.12000		0.01812		28.94000	0.02894	18.120	12.82	0.01	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	42.81000		0.04281		65.61000	0.06561	42.810	12.82	0.02	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	939.29000		0.93929	1,192.17000	1.19217	939.290		14.26	0.23	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	2,125.05000		2.12505	2,556.58000	2.55658	2,125.050		14.95	0.40	0.00	0	640.00
R2048	On 05/11/2020	Bond Future			11.30204		80.22933		11.15540	81.23821		14.24	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future			11.42542		81.64695		11.27327	82.67356		14.25	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			5.66143		101.69344		5.79295	101.58052		0.52	0.00	0.00	0	18,032.00
R208	On 06/08/2020	Bond Future			5.05622		103.50673		5.24079	103.39176		0.42	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			3.70833		101.91503		4.01037	101.79794		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
R209	On 07/05/2020	Bond Future			10.81923		66.39034		10.67252	67.20950		14.65	0.00	27,286,429.74	411	72,278.00
R209	On 06/08/2020	Bond Future			10.92833		67.57413		10.77664	68.40789		14.00	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future			11.03981		65.60593		10.88301	66.45420		13.48	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			11.15799		66.76506		10.99579	67.62821		13.49	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			180.48117		180.48117		184.11183	184.11183			0.00	0.00	0	1,935.00
R210	On 06/08/2020	Bond Future			183.74384		183.74384		187.44015	187.44015			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			184.27685		184.27685		188.03846	188.03846			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			187.57642		187.57642		191.40511	191.40511			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			163.96932		163.96932		163.97358	163.97358			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future			164.63774		164.63774		164.64199	164.64199			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			167.55546		167.55546		167.55961	167.55961			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			168.22606		168.22606		168.23002	168.23002			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
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			10.27367	80.31383		10.11123	81.21333		11.20	0.00	0.00	0	15,444.00
R213	On 06/08/2020	Bond Future			10.38337	81.74590		10.21468	82.66139		10.65	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future			10.50074	79.62703		10.32557	80.55847		10.15	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			10.62947	81.03425		10.44724	81.98203		10.11	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future			10.99645	64.80098		10.84970	65.64152		15.70	0.00	18,921,886.16	292	20,587.00
R214	On 07/05/2020	Bond Future	9.31	Call	3.27000	0.00327		7.51000	0.00751	3.270	14.38	0.00	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	79.36000	0.07936		138.07000	0.13807	79.360	15.15	0.05	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	2,838.00000	2.83800		2,323.98000	2.32398	2,838.000	16.53	0.67	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			11.10187	65.95645		10.95017	66.81193		15.05	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future			11.21202	63.81482		11.05524	64.68521		14.61	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			11.33085	64.94250		11.16857	65.82817		14.62	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>													<b>4,481,130,151.47</b>	<b>49,011</b>	<b>1 412 163.00</b>
<b>Grand Total:</b>													<b>4,481,130,151.47</b>	<b>49,011</b>	<b>1 412 163.00</b>