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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 18/05/2020

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	90.99000	90.99000		91.13000	91.13000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	736.53000	736.53000		721.73600	721.73600			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	745.72600	745.72600		730.75700	730.75700			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	755.04200	755.04200		739.88800	739.88800			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	764.73600	764.73600		749.39000	749.39000			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	803.30500	803.30500		783.98000	783.98000			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	813.33500	813.33500		793.78000	793.78000			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	823.49600	823.49600		803.69800	803.69800			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	834.06900	834.06900		814.02000	814.02000			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	701.88600	701.88600		689.27300	689.27300			0.00	0.00	0	208.0
ALBI	On 05/11/2020	Index Future	710.65000	710.65000		697.88900	697.88900			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	719.52800	719.52800		706.60900	706.60900			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 06/05/2021	Index Future		728.76600	728.76600		715.68400	715.68400			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 06/08/2020	Bond Future		12.14158	72.98054		12.36788	71.85995			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future		12.38784	70.10517		12.62378	68.97107			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future		12.65449	70.98147		12.90103	69.83326			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		12.92344	68.11378		13.18099	66.95090			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 06/08/2020	Bond Future		12.56433	72.45003		12.77024	71.33844			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future		12.80517	69.08697		13.02066	67.96194			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future		13.05739	69.95075		13.28306	68.81175			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		13.32212	66.59026		13.55896	65.43666			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 06/08/2020	GOVI		694.41700	694.41700		681.75800	681.75800			0.00	6,944,170.00	1	1,042.0
GOVI	On 05/11/2020	GOVI		703.08700	703.08700		690.28000	690.28000			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI		711.87100	711.87100		698.90500	698.90500			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI		721.01100	721.01100		707.88000	707.88000			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future		136.81883	136.81883		136.77918	136.77918			0.00	0.00	0	5,204.0
I2025	On 05/11/2020	Bond Future		138.54443	138.54443		138.50486	138.50486			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		138.78523	138.78523		138.74529	138.74529			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		140.60004	140.60004		140.55967	140.55967			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 06/08/2020	Bond Future		98.65179	98.65179		98.62244	98.62244			0.00	0.00	0	4,982.0
I2029	On 05/11/2020	Bond Future		98.75884	98.75884		98.72963	98.72963			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future		100.01640	100.01640		99.98685	99.98685			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future		100.17278	100.17278		100.14301	100.14301			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On	06/08/2020			Bond Future	95.52787	95.52787	95.49903	95.49903			0.00	0.00	0	11,410.0
I2033	On	05/11/2020			Bond Future	95.51994	95.51994	95.49123	95.49123			0.00	0.00	0	0.0
I2033	On	04/02/2021			Bond Future	96.73630	96.73630	96.70723	96.70723			0.00	0.00	0	0.0
I2033	On	06/05/2021			Bond Future	96.77166	96.77166	96.74234	96.74234			0.00	0.00	0	0.0
I2033	On	28/02/2033			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2038	On	06/08/2020			Bond Future	106.09266	106.09266	106.42558	106.42558			0.00	0.00	0	11,161.0
I2038	On	05/11/2020			Bond Future	107.43080	107.43080	107.76850	107.76850			0.00	0.00	0	0.0
I2038	On	04/02/2021			Bond Future	107.08509	107.08509	107.42710	107.42710			0.00	0.00	0	0.0
I2038	On	06/05/2021			Bond Future	108.48555	108.48555	108.83220	108.83220			0.00	0.00	0	0.0
I2038	On	31/01/2038			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2046	On	06/08/2020			Bond Future	95.42995	95.42995	95.40067	95.40067			0.00	0.00	0	15,257.0
I2046	On	05/11/2020			Bond Future	94.84695	94.84695	94.81765	94.81765			0.00	0.00	0	0.0
I2046	On	04/02/2021			Bond Future	96.05472	96.05472	96.02521	96.02521			0.00	0.00	0	0.0
I2046	On	06/05/2021			Bond Future	95.50170	95.50170	95.47184	95.47184			0.00	0.00	0	0.0
I2046	On	31/03/2046			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2050	On	06/08/2020			Bond Future	96.51802	96.51802	96.57793	96.57793			0.00	0.00	0	15,749.0
I2050	On	05/11/2020			Bond Future	97.73536	97.73536	97.79645	97.79645			0.00	0.00	0	0.0
I2050	On	04/02/2021			Bond Future	97.06940	97.06940	97.13141	97.13141			0.00	0.00	0	0.0
I2050	On	06/05/2021			Bond Future	98.33883	98.33883	98.40183	98.40183			0.00	0.00	0	0.0
I2050	On	31/12/2050			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On	06/08/2020			Index Future	253.08900	253.08900	253.02900	253.02900			0.00	0.00	0	1,106.0
IGOV	On	05/11/2020			Index Future	256.31100	256.31100	256.25300	256.25300			0.00	0.00	0	47.0
IGOV	On	04/02/2021			Index Future	259.57400	259.57400	259.51600	259.51600			0.00	0.00	0	0.0
IGOV	On	06/05/2021			Index Future	262.96700	262.96700	262.90900	262.90900			0.00	0.00	0	0.0
R186	On	06/08/2020			Bond Future	7.48300	116.51771	7.93620	114.08047		10.08	0.00	532,718,970.12	4,572	77,468.0
R186	On	06/08/2020	8.00	Call	3,831.50000	3.83150	2,357.25000	2.35725	3,831.500	10.08	0.70	0.00	0	900.0	
R186	On	06/08/2020	9.00	Call	8,131.89000	8.13189	6,011.01000	6.01101	8,131.890	10.96	0.92	0.00	0	900.0	
R186	On	05/11/2020			Bond Future	7.61296	117.95949	8.09121	115.49271		9.54	0.00	0.00	0	0.0
R186	On	05/11/2020	7.00	Call	1,658.68000	1.65868	972.05000	0.97205	1,658.680	9.23	0.34	0.00	0	1,200.0	
R186	On	05/11/2020	7.84	Call	3,662.60000	3.66260	2,430.54000	2.43054	3,662.600	9.48	0.57	0.00	0	3,500.0	
R186	On	05/11/2020	8.00	Call	4,151.03000	4.15103	2,813.50000	2.81350	4,151.030	9.54	0.62	0.00	0	1,200.0	
R186	On	05/11/2020	8.34	Call	5,295.81000	5.29581	3,746.22000	3.74622	5,295.810	9.73	0.70	0.00	0	3,500.0	
R186	On	05/11/2020	9.26	Put	637.95000	0.63795	1,108.99000	1.10899	637.950	10.30	0.14	0.00	0	3,500.0	
R186	On	04/02/2021			Bond Future	7.75742	114.14783	8.26345	111.65031		9.16	0.00	0.00	0	0.0
R186	On	06/05/2021			Bond Future	7.90852	115.61487	8.44509	113.08538		9.07	0.00	0.00	0	0.0
R186	On	21/12/2026			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On	21/12/2026			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R186/R208	On	21/12/2026			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On	06/08/2020			307.13497	307.13497		307.05456	307.05456			0.00	0.00	0	2,549.00
R197	On	05/11/2020			311.00810	311.00810		310.92813	310.92813			0.00	0.00	0	0.00
R197	On	04/02/2021			307.02706	307.02706		306.94627	306.94627			0.00	0.00	0	0.00
R197	On	06/05/2021			311.04228	311.04228		310.96076	310.96076			0.00	0.00	0	0.00
R197	On	07/12/2023			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On	06/08/2020			212.94427	212.94427		212.87860	212.87860			0.00	0.00	0	7,718.00
R202	On	05/11/2020			215.62952	215.62952		215.56405	215.56405			0.00	0.00	0	0.00
R202	On	04/02/2021			214.15718	214.15718		214.09081	214.09081			0.00	0.00	0	0.00
R202	On	06/05/2021			216.95765	216.95765		216.89069	216.89069			0.00	0.00	0	0.00
R202	On	07/12/2023			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On	06/08/2020			4.65867	110.82891		4.97730	110.03969		3.16	0.00	0.00	0	27,356.00
R2023	On	05/11/2020			4.61483	108.28795		4.97047	107.48946		2.97	0.00	0.00	0	0.00
R2023	On	04/02/2021			4.56308	109.64129		4.96616	108.83293		2.59	0.00	0.00	0	0.00
R2023	On	06/05/2021			4.46766	107.13602		4.92985	106.31738		2.42	0.00	0.00	0	0.00
R2023	On	28/02/2023			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On	06/08/2020			9.32624	92.03448		9.75976	89.53929		15.88	0.00	527,265,535.92	5,729	109,975.00
R2030	On	06/08/2020	8.36	Call	711.34000	0.71134		352.38000	0.35238	711.340	15.19	0.20	0.00	0	800.00
R2030	On	06/08/2020	8.50	Call	887.48000	0.88748		452.47000	0.45247	887.480	15.19	0.24	0.00	0	323.00
R2030	On	06/08/2020	8.86	Call	1,505.93000	1.50593		830.15000	0.83015	1,505.930	15.31	0.35	0.00	0	800.00
R2030	On	06/08/2020	9.05	Call	1,944.19000	1.94419		1,119.11000	1.11911	1,944.190	15.48	0.42	0.00	0	450.00
R2030	On	06/08/2020	9.20	Call	2,341.36000	2.34136		1,392.58000	1.39258	2,341.360	15.63	0.47	0.00	0	323.00
R2030	On	06/08/2020	9.42	Put	2,445.09000	2.44509		3,806.73000	3.80673	2,445.090	15.82	0.45	0.00	0	800.00
R2030	On	06/08/2020	9.75	Call	4,126.49000	4.12649		2,720.26000	2.72026	4,126.490	16.13	0.65	0.00	0	450.00
R2030	On	06/08/2020	10.00	Call	5,108.14000	5.10814		3,512.53000	3.51253	5,108.140	16.50	0.72	0.00	0	470.00
R2030	On	06/08/2020	10.21	Call	5,989.88000	5.98988		4,252.50000	4.25250	5,989.880	16.85	0.77	0.00	0	650.00
R2030	On	06/08/2020	10.40	Put	798.48000	0.79848		1,442.27000	1.44227	798.480	17.17	0.19	0.00	0	5,000.00
R2030	On	06/08/2020	10.70	Call	8,135.63000	8.13563		6,120.18000	6.12018	8,135.630	17.34	0.87	0.00	0	470.00
R2030	On	06/08/2020	10.87	Put	405.50000	0.40550		802.99000	0.80299	405.500	17.34	0.11	0.00	0	650.00
R2030	On	06/08/2020	11.47	Put	145.66000	0.14566		331.07000	0.33107	145.660	17.34	0.05	0.00	0	650.00
R2030	On	05/11/2020			9.48933	93.17404		9.94094	90.64841		15.20	0.00	0.00	0	0.00
R2030	On	05/11/2020	8.10	Call	1,034.27000	1.03427		619.84000	0.61984	1,034.270	14.54	0.21	0.00	0	3,000.00
R2030	On	05/11/2020	8.34	Call	1,338.82000	1.33882		823.65000	0.82365	1,338.820	14.54	0.25	0.00	0	1,000.00
R2030	On	05/11/2020	8.36	Call	1,366.88000	1.36688		842.73000	0.84273	1,366.880	14.54	0.26	0.00	0	14,160.00
R2030	On	05/11/2020	8.53	Call	1,622.84000	1.62284		1,018.84000	1.01884	1,622.840	14.54	0.29	0.00	0	15,947.00
R2030	On	05/11/2020	8.73	Call	1,965.43000	1.96543		1,259.97000	1.25997	1,965.430	14.54	0.34	0.00	0	3,000.00
R2030	On	05/11/2020	8.85	Call	2,204.78000	2.20478		1,433.34000	1.43334	2,204.780	14.59	0.37	0.00	0	3,000.00
R2030	On	05/11/2020	8.86	Call	2,225.77000	2.22577		1,448.70000	1.44870	2,225.770	14.59	0.37	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	2,602.09000	2.60209	1,727.50000	1.72750	2,602.090	14.68	0.41	0.00	0	15,947.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	2,626.03000	2.62603	1,745.54000	1.74554	2,626.030	14.69	0.41	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	3,100.67000	3.10067	2,107.22000	2.10722	3,100.670	14.83	0.46	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	3,494.97000	3.49497	4,799.48000	4.79948	3,494.970	15.11	0.45	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	2,894.82000	2.89482	4,053.16000	4.05316	2,894.820	15.29	0.39	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	2,487.19000	2.48719	3,533.45000	3.53345	2,487.190	15.48	0.35	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,976.51000	1.97651	2,862.74000	2.86274	1,976.510	15.88	0.29	0.00	0	15,947.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,836.62000	1.83662	2,675.24000	2.67524	1,836.620	16.02	0.28	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.66826	90.33356	10.13989	87.77644		14.62	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,629.57000	1.62957	1,062.12000	1.06212	1,629.570	13.96	0.27	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,643.64000	1.64364	1,072.16000	1.07216	1,643.640	13.96	0.27	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,462.25000	2.46225	1,673.92000	1.67392	2,462.250	14.03	0.36	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	3,028.35000	3.02835	2,109.99000	2.10999	3,028.350	14.19	0.41	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	3,218.39000	3.21839	4,314.48000	4.31448	3,218.390	15.03	0.38	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.85516	91.49478	10.34795	88.90497		14.60	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	9.15	Call	3,427.06000	3.42706	2,491.10000	2.49110	3,427.060	14.03	0.41	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	10.04	Put	4,741.68000	4.74168	6,009.00000	6.00900	4,741.680	14.63	0.44	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	10.74	Put	3,366.60000	3.36660	4,357.35000	4.35735	3,366.600	15.30	0.34	0.00	0	700.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 06/08/2020	Bond Future			10.25900	89.53232	10.56721	87.68919		17.76	0.00	172,618,312.96	1,928	99,294.0	
R2032	On 06/08/2020	Bond Future	8.79	Call	337.51000	0.33751	201.30000	0.20130	337.510	16.74	0.10	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.29	Call	799.22000	0.79922	507.88000	0.50788	799.220	16.76	0.21	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.91	Put	4,141.99000	4.14199	5,381.62000	5.38162	4,141.990	17.38	0.60	0.00	0	800.0	
R2032	On 05/11/2020	Bond Future			10.44432	86.49206	10.76505	84.62653		17.87	0.00	0.00	0	0.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	1,053.16000	1.05316	748.47000	0.74847	1,053.160	16.94	0.20	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	1,262.02000	1.26202	907.32000	0.90732	1,262.020	16.94	0.23	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	1,784.33000	1.78433	1,316.09000	1.31609	1,784.330	17.10	0.30	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	2,119.99000	2.11999	1,586.10000	1.58610	2,119.990	17.27	0.33	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	2,985.11000	2.98511	3,759.46000	3.75946	2,985.110	18.89	0.36	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	2,816.90000	2.81690	3,558.94000	3.55894	2,816.900	19.05	0.35	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			10.64257	87.57321	10.97679	85.68441		16.44	0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	1,148.70000	1.14870	843.21000	0.84321	1,148.700	15.63	0.19	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,784.78000	1.78478	1,345.09000	1.34509	1,784.780	15.63	0.27	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	4,434.85000	4.43485	5,349.68000	5.34968	4,434.850	16.74	0.44	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.84583	84.54990	11.19432	82.63694		17.24	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 06/08/2020	Bond Future			11.01858	88.60148	11.25432	87.12642		19.28	0.00	785,097,714.28	8,861	104,808.0	
R2035	On 06/08/2020	Bond Future	8.75	Call	62.46000	0.06246	40.44000	0.04044	62.460	17.83	0.02	0.00	0	3,000.0	
R2035	On 06/08/2020	Bond Future	9.00	Call	113.64000	0.11364	75.01000	0.07501	113.640	17.83	0.04	0.00	0	24,761.0	
R2035	On 06/08/2020	Bond Future	9.09	Call	139.27000	0.13927	92.59000	0.09259	139.270	17.83	0.05	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	9.67	Call	447.37000	0.44737	311.96000	0.31196	447.370	17.83	0.13	0.00	0	500.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On	06/08/2020	Bond Future	10.45	Put	5,385.71000	5.38571	6,461.30000	6.46130	5,385.710	18.86	0.66	0.00	0	500.0	
R2035	On	05/11/2020	Bond Future			11.21663	85.21780	11.46187	83.72494		19.55	0.00	0.00	0	0.0	
R2035	On	04/02/2021	Bond Future			11.43194	86.28291	11.68770	84.77145		17.94	0.00	0.00	0	0.0	
R2035	On	04/02/2021	Bond Future	10.14	Put	10,358.33000	10.35833	11,491.64000	11.49164	10,358.330	16.96	0.72	0.00	0	650.0	
R2035	On	04/02/2021	Bond Future	11.14	Put	6,188.32000	6.18832	7,043.47000	7.04347	6,188.320	17.84	0.52	0.00	0	650.0	
R2035	On	06/05/2021	Bond Future			11.64434	82.90962	11.91081	81.37885		18.90	0.00	0.00	0	0.0	
R2035	On	06/05/2021	Bond Future	10.24	Call	2,729.16000	2.72916	2,295.68000	2.29568	2,729.160	18.03	0.31	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	11.32	Put	7,238.61000	7.23861	8,077.94000	8.07794	7,238.610	18.96	0.51	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	12.02	Put	5,335.06000	5.33506	6,015.15000	6.01515	5,335.060	19.81	0.41	0.00	0	793.0	
R2035	On	28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On	06/08/2020	Bond Future			11.28321	79.65010	11.50878	78.26757		21.76	0.00	58,144,573.00	730	87,963.0	
R2037	On	05/11/2020	Bond Future			11.47608	80.63656	11.71053	79.23733		20.95	0.00	0.00	0	0.0	
R2037	On	04/02/2021	Bond Future			11.68524	77.38915	11.92957	75.97248		20.26	0.00	0.00	0	0.0	
R2037	On	04/02/2021	Bond Future	9.65	Call	1,149.59000	1.14959	930.17000	0.93017	1,149.590	19.18	0.18	0.00	0	72.0	
R2037	On	04/02/2021	Bond Future	10.35	Put	10,590.85000	10.59085	11,649.39000	11.64939	10,590.850	19.18	0.71	0.00	0	72.0	
R2037	On	04/02/2021	Bond Future	10.48	Call	2,300.25000	2.30025	1,912.59000	1.91259	2,300.250	19.18	0.31	0.00	0	240.0	
R2037	On	04/02/2021	Bond Future	10.85	Put	8,258.80000	8.25880	9,193.68000	9.19368	8,258.800	19.57	0.62	0.00	0	72.0	
R2037	On	04/02/2021	Bond Future	11.90	Put	4,778.26000	4.77826	5,444.86000	5.44486	4,778.260	20.76	0.43	0.00	0	240.0	
R2037	On	04/02/2021	Bond Future	11.97	Call	6,255.76000	6.25576	5,488.98000	5.48898	6,255.760	20.86	0.58	0.00	0	300.0	
R2037	On	04/02/2021	Bond Future	13.73	Put	1,579.70000	1.57970	1,884.07000	1.88407	1,579.700	21.84	0.18	0.00	0	300.0	
R2037	On	06/05/2021	Bond Future			11.90045	78.38422	12.15506	76.94944		20.26	0.00	0.00	0	0.0	
R2037	On	31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On	06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On	06/08/2020	Bond Future			11.48393	81.11653	11.68893	79.80142		21.99	0.00	0.00	0	52,317.0	
R2040	On	06/08/2020	Bond Future	9.57	Call	145.30000	0.14530	103.47000	0.10347	145.300	20.06	0.05	0.00	0	800.0	
R2040	On	06/08/2020	Bond Future	10.07	Call	407.38000	0.40738	299.55000	0.29955	407.380	20.06	0.11	0.00	0	800.0	
R2040	On	06/08/2020	Bond Future	10.79	Put	6,176.36000	6.17636	7,179.51000	7.17951	6,176.360	21.10	0.70	0.00	0	800.0	
R2040	On	06/08/2020	Bond Future	10.85	Put	5,886.46000	5.88646	6,867.39000	6.86739	5,886.460	21.24	0.68	0.00	0	12,538.0	
R2040	On	06/08/2020	Bond Future	11.26	Put	4,153.05000	4.15305	4,974.79000	4.97479	4,153.050	22.01	0.55	0.00	0	517.0	
R2040	On	05/11/2020	Bond Future			11.67760	82.12126	11.89086	80.79025		21.24	0.00	0.00	0	0.0	
R2040	On	05/11/2020	Bond Future	9.50	Call	532.77000	0.53277	420.71000	0.42071	532.770	19.73	0.11	0.00	0	2,000.0	
R2040	On	05/11/2020	Bond Future	9.73	Call	715.20000	0.71520	570.05000	0.57005	715.200	19.73	0.14	0.00	0	2,000.0	
R2040	On	05/11/2020	Bond Future	10.00	Call	986.41000	0.98641	794.77000	0.79477	986.410	19.73	0.18	0.00	0	2,230.0	
R2040	On	05/11/2020	Bond Future	10.23	Call	1,272.08000	1.27208	1,034.30000	1.03430	1,272.080	19.73	0.21	0.00	0	2,000.0	
R2040	On	05/11/2020	Bond Future	11.00	Call	2,905.28000	2.90528	2,461.88000	2.46188	2,905.280	20.94	0.38	0.00	0	2,230.0	
R2040	On	05/11/2020	Bond Future	11.50	Put	5,453.18000	5.45318	6,199.43000	6.19943	5,453.180	21.56	0.51	0.00	0	2,000.0	
R2040	On	05/11/2020	Bond Future	11.70	Put	4,836.34000	4.83634	5,526.96000	5.52696	4,836.340	21.92	0.47	0.00	0	2,000.0	
R2040	On	04/02/2021	Bond Future			11.88761	78.64206	12.11008	77.29452		20.53	0.00	0.00	0	0.0	
R2040	On	04/02/2021	Bond Future	9.49	Call	771.85000	0.77185	626.32000	0.62632	771.850	19.32	0.13	0.00	0	500.0	
R2040	On	04/02/2021	Bond Future	9.57	Call	839.70000	0.83970	683.18000	0.68318	839.700	19.32	0.14	0.00	0	800.0	
R2040	On	04/02/2021	Bond Future	10.07	Call	1,370.00000	1.37000	1,132.78000	1.13278	1,370.000	19.32	0.20	0.00	0	800.0	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 04/02/2021	Bond Future	10.24	Call	1,595.78000	1.59578	1,326.54000	1.32654	1,595.780	19.32	0.23	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	6,591.96000	6.59196	7,352.60000	7.35260	6,591.960	20.61	0.52	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	6,020.85000	6.02085	6,739.80000	6.73980	6,020.850	20.79	0.49	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			12.10334	79.65336	12.33542	78.28853		20.52	0.00	0.00	0	0.0	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2044	On 06/08/2020	Bond Future			11.52276	77.95066	11.72258	76.67022		22.91	0.00	311,802.64	4	79,377.0	
R2044	On 06/08/2020	Bond Future	9.01	Call	29.42000	0.02942	20.47000	0.02047	29.420	20.85	0.01	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	9.36	Call	76.00000	0.07600	53.87000	0.05387	76.000	20.85	0.03	0.00	0	602.0	
R2044	On 06/08/2020	Bond Future	9.66	Call	156.48000	0.15648	112.86000	0.11286	156.480	20.85	0.05	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	9.98	Call	310.29000	0.31029	228.26000	0.22826	310.290	20.85	0.09	0.00	0	602.0	
R2044	On 06/08/2020	Bond Future	10.93	Put	5,722.22000	5.72222	6,661.34000	6.66134	5,722.220	22.32	0.67	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	11.09	Put	5,005.31000	5.00531	5,884.68000	5.88468	5,005.310	22.64	0.61	0.00	0	602.0	
R2044	On 05/11/2020	Bond Future			11.70995	78.91614	11.91790	77.62027		22.13	0.00	0.00	0	0.0	
R2044	On 05/11/2020	Bond Future	8.87	Call	191.47000	0.19147	148.06000	0.14806	191.470	20.52	0.04	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.29	Call	367.89000	0.36789	289.37000	0.28937	367.890	20.52	0.08	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	9.34	Call	395.57000	0.39557	311.77000	0.31177	395.570	20.52	0.08	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	9.72	Call	663.45000	0.66345	530.92000	0.53092	663.450	20.52	0.13	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.97	Call	903.74000	0.90374	730.38000	0.73038	903.740	20.52	0.16	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	10.02	Call	958.68000	0.95868	776.30000	0.77630	958.680	20.52	0.17	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	10.04	Call	981.32000	0.98132	795.26000	0.79526	981.320	20.52	0.18	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.06	Put	7,295.83000	7.29583	8,151.28000	8.15128	7,295.830	21.89	0.61	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.17	Put	6,828.73000	6.82873	7,653.83000	7.65383	6,828.730	22.03	0.59	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	11.38	Put	6,008.74000	6.00874	6,775.74000	6.77574	6,008.740	22.30	0.54	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	11.43	Put	5,826.69000	5.82669	6,579.91000	6.57991	5,826.690	22.37	0.53	0.00	0	1,815.0	
R2044	On 04/02/2021	Bond Future			11.91275	75.52208	12.12980	74.21003		21.37	0.00	0.00	0	0.0	
R2044	On 04/02/2021	Bond Future	9.66	Call	877.57000	0.87757	718.82000	0.71882	877.570	20.10	0.14	0.00	0	405.0	
R2044	On 04/02/2021	Bond Future	10.29	Put	12,832.06000	12.83206	13,878.52000	13.87852	12,832.060	20.10	0.77	0.00	0	405.0	
R2044	On 04/02/2021	Bond Future	10.84	Put	9,763.52000	9.76352	10,686.79000	10.68679	9,763.520	20.57	0.67	0.00	0	405.0	
R2044	On 06/05/2021	Bond Future			12.12081	76.49326	12.34734	75.16445		21.35	0.00	0.00	0	0.0	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2048	On 06/08/2020	Bond Future			11.49869	81.10822	11.68274	79.91033		22.25	0.00	16,546,076.88	204	82,408.0	
R2048	On 06/08/2020	Bond Future	9.00	Call	26.31000	0.02631	18.99000	0.01899	26.310	20.20	0.01	0.00	0	3,000.0	
R2048	On 06/08/2020	Bond Future	9.25	Call	54.24000	0.05424	39.56000	0.03956	54.240	20.20	0.02	0.00	0	20,640.0	
R2048	On 06/08/2020	Bond Future	10.35	Call	643.75000	0.64375	498.94000	0.49894	643.750	20.33	0.16	0.00	0	640.0	
R2048	On 06/08/2020	Bond Future	10.85	Call	1,559.17000	1.55917	1,263.76000	1.26376	1,559.170	21.46	0.31	0.00	0	640.0	
R2048	On 06/08/2020	Bond Future	11.10	Call	2,200.77000	2.20077	1,817.33000	1.81733	2,200.770	22.00	0.39	0.00	0	470.0	
R2048	On 06/08/2020	Bond Future	11.80	Call	4,558.21000	4.55821	3,924.70000	3.92470	4,558.210	23.40	0.61	0.00	0	470.0	
R2048	On 06/08/2020	Bond Future	12.25	Call	6,430.58000	6.43058	5,660.02000	5.66002	6,430.580	24.59	0.72	0.00	0	814.0	
R2048	On 06/08/2020	Bond Future	12.75	Call	8,510.50000	8.51050	7,604.02000	7.60402	8,510.500	24.59	0.82	0.00	0	814.0	
R2048	On 05/11/2020	Bond Future			11.68573	77.69495	11.87753	76.48258		22.59	0.00	0.00	0	0.0	
R2048	On 05/11/2020	Bond Future	10.00	Call	932.61000	0.93261	766.58000	0.76658	932.610	20.88	0.17	0.00	0	800.0	



Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 05/11/2020	Bond Future	11.00	Call	2,886.73000	2.88673	2,486.42000	2.48642	2,886.730		22.26	0.38	0.00	0	800.0
R2048	On 04/02/2021	Bond Future			11.88835	78.66613	12.08879	77.43866			20.62	0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			12.08755	75.25811	12.29678	74.01500			21.76	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208	On 06/08/2020	Bond Future			3.13746	104.71602	3.13259	104.71912			0.46	0.00	0.00	0	23,391.0
R208	On 05/11/2020	Bond Future			1.91044	102.61768	1.90127	102.62129			0.21	0.00	0.00	0	0.0
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209	On 06/08/2020	Bond Future			11.01207	67.12045	11.23651	65.92710			23.53	0.00	0.00	0	64,045.0
R209	On 05/11/2020	Bond Future			11.18997	64.80850	11.42271	63.60066			23.56	0.00	0.00	0	0.0
R209	On 04/02/2021	Bond Future			11.37839	65.61861	11.62002	64.39573			21.73	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.57030	63.31888	11.82126	62.08039			22.77	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R210	On 06/08/2020	Bond Future			184.11373	184.11373	184.50697	184.50697				0.00	0.00	0	1,929.0
R210	On 05/11/2020	Bond Future			183.72731	183.72731	184.12636	184.12636				0.00	0.00	0	0.0
R210	On 04/02/2021	Bond Future			186.06687	186.06687	186.47110	186.47110				0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			185.75733	185.75733	186.16714	186.16714				0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R212	On 06/08/2020	Bond Future			165.71195	165.71195	165.67060	165.67060				0.00	0.00	0	6,744.0
R212	On 05/11/2020	Bond Future			167.80211	167.80211	167.76099	167.76099				0.00	0.00	0	0.0
R212	On 04/02/2021	Bond Future			167.61778	167.61778	167.57625	167.57625				0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			169.80971	169.80971	169.76779	169.76779				0.00	0.00	0	0.0
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R213	On 06/08/2020	Bond Future			9.83499	84.77439	10.19462	82.77120			17.65	0.00	0.00	0	14,265.0
R213	On 05/11/2020	Bond Future			10.00711	82.28973	10.38100	80.26215			17.62	0.00	0.00	0	0.0
R213	On 04/02/2021	Bond Future			10.19519	83.31818	10.58476	81.26539			16.24	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			10.38109	80.85359	10.78678	78.77446			16.95	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Opt Intere
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 06/08/2020	Bond Future	11.30988	64.81323		11.51390	63.72433		24.94	0.00	20,869,860.06	322	22,111.0
R214	On 05/11/2020	Bond Future	11.48702	62.33403		11.69882	61.23199		25.06	0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future	11.67820	63.11313		11.89860	61.99740		23.07	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	11.86566	60.64155		12.09478	59.51152		24.24	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>											<b>2,120,517,015.86</b>	<b>22,351</b>	<b>1 210 295.0</b>
<b>Grand Total:</b>											<b>2,120,517,015.86</b>	<b>22,351</b>	<b>1 210 295.0</b>