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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 08/04/2020

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	93.07000	93.07000	93.02000	93.02000				0.00	0.00	0	51.0
AL37	On 07/05/2020	Index Future	644.54400	644.54400	643.92000	643.92000				0.00	0.00	0	0.0
AL37	On 06/08/2020	Index Future	654.33400	654.33400	653.70200	653.70200				0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	664.41800	664.41800	663.77700	663.77700				0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	674.37600	674.37600	673.72500	673.72500				0.00	0.00	0	0.0
AL7T	On 07/05/2020	Index Future	711.48200	711.48200	712.66600	712.66600				0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	722.28900	722.28900	723.49300	723.49300				0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	733.42100	733.42100	734.64300	734.64300				0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	744.41300	744.41300	745.65300	745.65300				0.00	0.00	0	0.0
ALBI	On 07/05/2020	Index Future	640.79900	640.79900	642.10600	642.10600				0.00	6,407,990.00	1	208.0
ALBI	On 06/08/2020	Index Future	650.53200	650.53200	651.86000	651.86000				0.00	0.00	0	0.0
ALBI	On 05/11/2020	Index Future	660.55800	660.55800	661.90700	661.90700				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 04/02/2021	Index Future		670.45900	670.45900		671.82600	671.82600			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 07/05/2020	Bond Future		12.75745	67.86034		12.71945	68.03997			0.00	0.00	0	350.0
ES33	On 06/08/2020	Bond Future		12.99195	68.90187		12.95225	69.08445			0.00	0.00	0	0.0
ES33	On 05/11/2020	Bond Future		13.23263	66.16685		13.19120	66.35225			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future		13.50018	67.15768		13.45689	67.34571			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 07/05/2020	Bond Future		12.95397	68.18648		12.91744	68.37672			0.00	0.00	0	4,919.0
ES42	On 06/08/2020	Bond Future		13.17648	69.23302		13.13822	69.42651			0.00	0.00	0	0.0
ES42	On 05/11/2020	Bond Future		13.40623	66.02704		13.36617	66.22355			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future		13.65304	67.01524		13.61113	67.21445			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 07/05/2020	GOVI		633.05000	633.05000		634.27400	634.27400			0.00	0.00	0	1,180.0
GOVI	On 06/08/2020	GOVI		642.66600	642.66600		643.91000	643.91000			0.00	0.00	0	1.0
GOVI	On 05/11/2020	GOVI		652.57000	652.57000		653.83400	653.83400			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI		662.35100	662.35100		663.63200	663.63200			0.00	0.00	0	0.0
I2025	On 07/05/2020	Bond Future		134.07736	134.07736		133.77278	133.77278			0.00	0.00	0	2,087.0
I2025	On 06/08/2020	Bond Future		134.66046	134.66046		134.35144	134.35144			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future		136.74539	136.74539		136.43164	136.43164			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		137.29609	137.29609		136.97729	136.97729			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 07/05/2020	Bond Future		95.76304	95.76304		95.75871	95.75871			0.00	0.00	0	2,571.0
I2029	On 06/08/2020	Bond Future		97.25675	97.25675		97.25265	97.25265			0.00	0.00	0	0.0
I2029	On 05/11/2020	Bond Future		97.61880	97.61880		97.61462	97.61462			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future		99.10461	99.10461		99.10015	99.10015			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 07/05/2020	Bond Future			94.72757	94.72757		94.00059	94.00059			0.00	0.00	0	7,089.0
I2033	On 06/08/2020	Bond Future			96.20515	96.20515		95.46703	95.46703			0.00	0.00	0	0.0
I2033	On 05/11/2020	Bond Future			96.47363	96.47363		95.72410	95.72410			0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future			97.94197	97.94197		97.18085	97.18085			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 07/05/2020	Bond Future			110.48242	110.48242		110.47773	110.47773			0.00	0.00	0	11,962.0
I2038	On 06/08/2020	Bond Future			110.50892	110.50892		110.50456	110.50456			0.00	0.00	0	0.0
I2038	On 05/11/2020	Bond Future			112.21997	112.21997		112.21548	112.21548			0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future			112.20584	112.20584		112.20106	112.20106			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 07/05/2020	Bond Future			98.22012	98.22012		98.81356	98.81356			0.00	0.00	0	15,286.0
I2046	On 06/08/2020	Bond Future			99.75222	99.75222		100.35531	100.35531			0.00	0.00	0	0.0
I2046	On 05/11/2020	Bond Future			99.49939	99.49939		100.11179	100.11179			0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future			101.01366	101.01366		101.63503	101.63503			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 07/05/2020	Bond Future			102.03979	102.03979		101.08184	101.08184			0.00	0.00	0	15,776.0
I2050	On 06/08/2020	Bond Future			101.74988	101.74988		100.77719	100.77719			0.00	0.00	0	0.0
I2050	On 05/11/2020	Bond Future			103.32530	103.32530		102.33756	102.33756			0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future			102.97640	102.97640		101.97333	101.97333			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 07/05/2020	Index Future			251.71100	251.71100		250.66000	250.66000			0.00	0.00	0	614.0
IGOV	On 06/08/2020	Index Future			255.59600	255.59600		254.53000	254.53000			0.00	0.00	0	0.0
IGOV	On 05/11/2020	Index Future			259.59600	259.59600		258.51400	258.51400			0.00	0.00	0	0.0
IGOV	On 04/02/2021	Index Future			263.54800	263.54800		262.44800	262.44800			0.00	0.00	0	0.0
R186	On 07/05/2020	Bond Future			10.00225	106.44615		10.03507	106.28788		7.81	0.00	53,968,198.05	507	86,390.0
R186	On 07/05/2020	Bond Future	7.90	Put	10,828.30000	10.82830	10,986.57000	10.98657	10,828.300	7.61	1.00	0.00	0	2,500.0	
R186	On 07/05/2020	Bond Future	8.50	Put	7,594.55000	7.59455	7,752.78000	7.75278	7,594.550	7.61	1.00	0.00	0	23,160.0	
R186	On 07/05/2020	Bond Future	9.50	Call	165.36000	0.16536	0.00000	0.00000	165.360	7.55	0.14	17,085,596.16	1,120	1,120.0	
R186	On 07/05/2020	Bond Future	10.00	Call	929.47000	0.92947	0.00000	0.00000	929.470	7.81	0.50	59,746,082.59	1,120	1,120.0	
R186	On 06/08/2020	Bond Future			10.21281	102.78460	10.24746	102.62415		8.27	0.00	20,351,350.80	198	4,400.0	
R186	On 05/11/2020	Bond Future			10.43209	104.35178	10.46874	104.18894		7.98	0.00	0.00	0	0.0	
R186	On 05/11/2020	Bond Future	7.84	Call	70.11000	0.07011	66.82000	0.06682	70.110	7.75	0.03	0.00	0	3,500.0	
R186	On 05/11/2020	Bond Future	8.34	Call	173.60000	0.17360	165.91000	0.16591	173.600	7.75	0.07	0.00	0	3,500.0	
R186	On 05/11/2020	Bond Future	9.26	Put	6,078.60000	6.07860	6,214.99000	6.21499	6,078.600	7.75	0.80	0.00	0	3,500.0	
R186	On 04/02/2021	Bond Future			10.68577	100.62103	10.72470	100.45553		7.90	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	Op Interest
R186/R208	On	21/12/2026			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On	07/05/2020			309.21257	309.21257		309.21237	309.21237			0.00	0.00	0	2,556.00
R197	On	06/08/2020			306.24294	306.24294		306.24340	306.24340			0.00	0.00	0	0.00
R197	On	05/11/2020			310.98445	310.98445		310.98505	310.98505			0.00	0.00	0	0.00
R197	On	04/02/2021			307.72288	307.72288		307.72280	307.72280			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	07/05/2020			214.36143	214.36143		214.35188	214.35188			0.00	0.00	0	7,963.00
R202	On	06/08/2020			213.56613	213.56613		213.55669	213.55669			0.00	0.00	0	0.00
R202	On	05/11/2020			216.87265	216.87265		216.86330	216.86330			0.00	0.00	0	0.00
R202	On	04/02/2021			215.92729	215.92729		215.91739	215.91739			0.00	0.00	0	0.00
R202	On	07/12/2033			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On	07/05/2020			7.15671	103.01522		7.08065	103.20730		3.09	0.00	103,015.22	1	57,324.00
R2023	On	06/08/2020			7.25873	104.59633		7.17422	104.79166		3.00	0.00	0.00	0	100.00
R2023	On	05/11/2020			7.38225	102.26952		7.28775	102.46783		2.99	0.00	0.00	0	0.00
R2023	On	04/02/2021			7.56792	103.80167		7.46072	104.00277		2.79	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	07/05/2020			11.02370	84.45219		11.00054	84.57172		11.19	0.00	78,456,084.51	929	102,849.00
R2030	On	07/05/2020	8.45	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.71	0.00	0.00	0	5,000.00
R2030	On	07/05/2020	8.85	Put	12,302.98000	12.30298	12,183.45000	12.18345	12,302.980	10.71	1.00	0.00	0.00	0	5,820.00
R2030	On	07/05/2020	8.85	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.71	0.00	0.00	0	5,000.00
R2030	On	07/05/2020	8.90	Put	11,993.65000	11.99365	11,874.13000	11.87413	11,993.650	10.71	1.00	0.00	0.00	0	5,820.00
R2030	On	06/08/2020			11.22494	81.74047		11.20070	81.86198		11.85	0.00	0.00	0	2,200.00
R2030	On	06/08/2020	8.36	Call	4.69000	0.00469	5.93000	0.00593	4.690	11.33	0.00	0.00	0.00	0	800.00
R2030	On	06/08/2020	8.50	Call	7.39000	0.00739	9.20000	0.00920	7.390	11.33	0.00	0.00	0.00	0	323.00
R2030	On	06/08/2020	8.86	Call	21.87000	0.02187	26.28000	0.02628	21.870	11.33	0.01	0.00	0.00	0	800.00
R2030	On	06/08/2020	9.05	Call	37.02000	0.03702	43.73000	0.04373	37.020	11.33	0.02	0.00	0.00	0	450.00
R2030	On	06/08/2020	9.20	Call	54.88000	0.05488	64.02000	0.06402	54.880	11.33	0.03	0.00	0.00	0	323.00
R2030	On	06/08/2020	9.42	Put	9,841.17000	9.84117	9,733.51000	9.73351	9,841.170	11.33	0.96	0.00	0.00	0	800.00
R2030	On	06/08/2020	9.75	Call	198.35000	0.19835	222.20000	0.22220	198.350	11.33	0.08	0.00	0.00	0	450.00
R2030	On	06/08/2020	10.00	Call	328.95000	0.32895	362.82000	0.36282	328.950	11.33	0.13	0.00	0.00	0	470.00
R2030	On	06/08/2020	10.70	Call	1,091.43000	1.09143	1,140.64000	1.14064	1,091.430	11.45	0.32	0.00	0.00	0	470.00
R2030	On	05/11/2020			11.42175	82.98679		11.39643	83.11026		11.45	0.00	0.00	0	0.00
R2030	On	05/11/2020	8.10	Call	19.09000	0.01909	24.70000	0.02470	19.090	10.94	0.01	0.00	0.00	0	3,000.00
R2030	On	05/11/2020	8.34	Call	32.37000	0.03237	40.89000	0.04089	32.370	10.94	0.01	0.00	0.00	0	1,000.00
R2030	On	05/11/2020	8.36	Call	33.78000	0.03378	42.58000	0.04258	33.780	10.94	0.01	0.00	0.00	0	14,160.00
R2030	On	05/11/2020	8.53	Call	48.15000	0.04815	59.72000	0.05972	48.150	10.94	0.02	0.00	0.00	0	15,947.00
R2030	On	05/11/2020	8.73	Call	71.71000	0.07171	87.35000	0.08735	71.710	10.94	0.03	0.00	0.00	0	3,000.00
R2030	On	05/11/2020	8.85	Call	90.20000	0.09020	108.74000	0.10874	90.200	10.94	0.03	0.00	0.00	0	3,000.00

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
R2030	On 05/11/2020	Bond Future	8.86	Call	91.91000	0.09191	110.71000	0.11071	91.910	10.94	0.03	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	9.03	Call	125.59000	0.12559	149.19000	0.14919	125.590	10.94	0.05	0.00	0	15,947.0
R2030	On 05/11/2020	Bond Future	9.04	Call	127.86000	0.12786	151.77000	0.15177	127.860	10.94	0.05	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	9.23	Call	178.17000	0.17817	208.41000	0.20841	178.170	10.94	0.06	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.61	Put	9,832.42000	9.83242	9,754.74000	9.75474	9,832.420	10.94	0.90	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.86	Put	8,583.54000	8.58354	8,517.93000	8.51793	8,583.540	10.94	0.86	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	10.06	Put	7,638.65000	7.63865	7,583.46000	7.58346	7,638.650	10.94	0.82	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	10.37	Put	6,279.19000	6.27919	6,240.85000	6.24085	6,279.190	10.94	0.76	0.00	0	15,947.0
R2030	On 05/11/2020	Bond Future	10.47	Put	5,869.83000	5.86983	5,836.93000	5.83693	5,869.830	10.94	0.74	0.00	0	3,000.0
R2030	On 04/02/2021	Bond Future			11.64552	80.22396	11.61906	80.34910		11.29	0.00	0.00	0	0.0
R2030	On 04/02/2021	Bond Future	8.36	Call	59.47000	0.05947	75.33000	0.07533	59.470	10.59	0.02	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	60.52000	0.06052	76.59000	0.07659	60.520	10.59	0.02	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	136.15000	0.13615	165.25000	0.16525	136.150	10.59	0.04	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	202.05000	0.20205	240.39000	0.24039	202.050	10.59	0.06	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	8,048.84000	8.04884	8,015.13000	8.01513	8,048.840	10.59	0.80	0.00	0	1,800.0
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2032	On 07/05/2020	Bond Future			11.44655	80.43871	11.41322	80.62090		12.64	0.00	0.00	0	79,037.0
R2032	On 07/05/2020	Bond Future	8.82	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.90	0.00	0.00	0	3,000.0
R2032	On 07/05/2020	Bond Future	9.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.90	0.00	0.00	0	7,500.0
R2032	On 07/05/2020	Bond Future	9.17	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.90	0.00	0.00	0	3,000.0
R2032	On 07/05/2020	Bond Future	9.20	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.90	0.00	0.00	0	7,500.0
R2032	On 07/05/2020	Bond Future	9.30	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.90	0.00	0.00	0	7,500.0
R2032	On 07/05/2020	Bond Future	9.50	Call	0.02000	0.00002	0.03000	0.00003	0.020	11.90	0.00	0.00	0	7,500.0
R2032	On 07/05/2020	Bond Future	9.54	Put	11,435.93000	11.43593	11,253.76000	11.25376	11,435.930	11.90	1.00	0.00	0	3,000.0
R2032	On 06/08/2020	Bond Future			11.64183	81.67334	11.60705	81.85853		12.74	0.00	0.00	0	300.0
R2032	On 06/08/2020	Bond Future	8.79	Call	4.16000	0.00416	4.77000	0.00477	4.160	11.91	0.00	0.00	0	800.0
R2032	On 06/08/2020	Bond Future	9.29	Call	20.79000	0.02079	23.37000	0.02337	20.790	11.91	0.01	0.00	0	800.0
R2032	On 06/08/2020	Bond Future	9.91	Put	10,123.25000	10.12325	9,948.83000	9.94883	10,123.250	11.91	0.95	0.00	0	800.0
R2032	On 05/11/2020	Bond Future			11.84099	78.76491	11.80473	78.95297		12.95	0.00	0.00	0	0.0
R2032	On 05/11/2020	Bond Future	8.94	Call	46.85000	0.04685	57.47000	0.05747	46.850	12.20	0.02	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.11	Call	66.48000	0.06648	80.43000	0.08043	66.480	12.20	0.02	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	9.44	Call	125.56000	0.12556	148.21000	0.14821	125.560	12.20	0.04	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.61	Call	170.49000	0.17049	198.89000	0.19889	170.490	12.20	0.06	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	10.99	Put	5,860.10000	5.86010	5,749.13000	5.74913	5,860.100	12.33	0.71	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	11.08	Put	5,506.52000	5.50652	5,386.32000	5.38632	5,506.520	12.40	0.69	0.00	0	1,000.0
R2032	On 04/02/2021	Bond Future			12.06093	79.94438	12.02312	80.13509		12.12	0.00	0.00	0	0.0
R2032	On 04/02/2021	Bond Future	8.79	Call	62.31000	0.06231	80.85000	0.08085	62.310	11.38	0.02	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	145.35000	0.14535	180.02000	0.18002	145.350	11.38	0.04	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	7,711.91000	7.71191	7,647.57000	7.64757	7,711.910	11.38	0.76	0.00	0	800.0
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 07/05/2020	Bond Future			11.70962	82.02996	11.67117	82.25738		13.44	0.00	4,839,767.64	59	131,963.0

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 07/05/2020	Bond Future	9.11	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.35	0.00	0.00	0	5,000.0
R2035	On 07/05/2020	Bond Future	9.18	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.35	0.00	0.00	0	3,530.0
R2035	On 07/05/2020	Bond Future	9.55	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.35	0.00	0.00	0	7,500.0
R2035	On 07/05/2020	Bond Future	9.75	Call	0.01000	0.00001		0.01000	0.00001	0.010	12.35	0.00	0.00	0	5,000.0
R2035	On 07/05/2020	Bond Future	9.78	Call	0.01000	0.00001		0.01000	0.00001	0.010	12.35	0.00	0.00	0	3,530.0
R2035	On 07/05/2020	Bond Future	9.85	Call	0.02000	0.00002		0.03000	0.00003	0.020	12.35	0.00	0.00	0	7,500.0
R2035	On 07/05/2020	Bond Future	10.57	Put	7,181.39000	7.18139	6,955.39000	6,95539	7,181.390	12.35	0.99	0.00	0.00	0	3,530.0
R2035	On 07/05/2020	Bond Future	10.75	Put	6,002.15000	6.00215	5,778.74000	5.77874	6,002.150	12.35	0.98	0.00	0.00	0	5,000.0
R2035	On 06/08/2020	Bond Future			11.89802	83.28902		11.85793	83.52017		13.51	0.00	0.00	0	410.0
R2035	On 06/08/2020	Bond Future	8.75	Call	0.76000	0.00076		0.80000	0.00080	0.760	12.16	0.00	0.00	0	3,000.0
R2035	On 06/08/2020	Bond Future	9.00	Call	2.12000	0.00212		2.22000	0.00222	2.120	12.16	0.00	0.00	0	24,761.0
R2035	On 06/08/2020	Bond Future	9.09	Call	3.00000	0.00300		3.15000	0.00315	3.000	12.16	0.00	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	9.67	Call	22.49000	0.02249		23.75000	0.02375	22.490	12.16	0.01	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	10.45	Put	9,222.52000	9.22252	9,002.19000	9.00219	9,222.520	12.16	0.93	0.00	0.00	0	500.0
R2035	On 05/11/2020	Bond Future			12.09179	80.06807		12.05004	80.30280		13.89	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future			12.30910	81.26721		12.26555	81.50530		13.13	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	13,729.59000	13.72959	13,502.25000	13.50225	13,729.590	12.37	0.90	0.00	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	8,120.87000	8.12087	7,920.50000	7.92050	8,120.870	12.37	0.74	0.00	0.00	0	650.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 07/05/2020	Bond Future			11.80031	78.49656		11.75682	78.75201		14.07	0.00	0.00	0	85,735.0
R2037	On 07/05/2020	Bond Future	9.70	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.96	0.00	0.00	0	7,500.0
R2037	On 07/05/2020	Bond Future	10.00	Call	0.05000	0.00005		0.06000	0.00006	0.050	12.96	0.00	0.00	0	7,500.0
R2037	On 06/08/2020	Bond Future			11.98951	75.44287		11.94416	75.70248		14.95	0.00	0.00	0	300.0
R2037	On 05/11/2020	Bond Future			12.17212	76.59324		12.12496	76.85685		14.54	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future			12.37633	73.48412		12.32719	73.75155		14.52	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	180.28000	0.18028		189.81000	0.18981	180.280	13.68	0.05	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	12,908.22000	12.90822	12,664.95000	12.66495	12,908.220	13.68	0.88	0.00	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	584.97000	0.58497		613.04000	0.61304	584.970	13.68	0.13	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	9,979.01000	9.97901	9,753.07000	9.75307	9,979.010	13.68	0.81	0.00	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	5,326.34000	5.32634	5,019.46000	5.01946	5,326.340	14.20	0.58	0.00	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	2,834.83000	2.83483	2,782.29000	2.78229	2,834.830	14.26	0.43	0.00	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	1,530.47000	1.53047	1,394.53000	1.39453	1,530.470	15.98	0.23	0.00	0.00	0	300.0
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 07/05/2020	Bond Future			11.82898	81.05443		11.78542	81.32656		14.28	0.00	0.00	0	68,792.0
R2040	On 07/05/2020	Bond Future	9.50	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.87	0.00	0.00	0	2,640.0
R2040	On 07/05/2020	Bond Future	9.85	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.87	0.00	0.00	0	7,500.0
R2040	On 07/05/2020	Bond Future	10.00	Call	0.02000	0.00002		0.02000	0.00002	0.020	12.87	0.00	0.00	0	2,640.0
R2040	On 07/05/2020	Bond Future	10.15	Call	0.07000	0.00007		0.10000	0.00010	0.070	12.87	0.00	0.00	0	7,500.0
R2040	On 07/05/2020	Bond Future	11.10	Call	78.35000	0.07835		90.99000	0.09099	78.350	13.01	0.06	0.00	0	450.0
R2040	On 07/05/2020	Bond Future	11.80	Call	1,222.88000	1.22288	1,218.59000	1.21859	1,222.880	14.37	0.49	0.00	0.00	0	450.0

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 07/05/2020	Bond Future	12.20	Call	2,784.06000	2.78406	2,874.21000	2.87421	2,784.060	15.25	0.75	0.00	0	325.0	
R2040	On 07/05/2020	Bond Future	12.70	Call	5,263.75000	5.26375	5,460.14000	5.46014	5,263.750	16.53	0.92	0.00	0	325.0	
R2040	On 06/08/2020	Bond Future			12.01353	77.78957	11.96811	78.06601		15.16	0.00	0.00	0	600.0	
R2040	On 06/08/2020	Bond Future	9.57	Call	7.49000	0.00749	9.20000	0.00920	7.490	13.23	0.00	0.00	0	800.0	
R2040	On 06/08/2020	Bond Future	10.07	Call	41.19000	0.04119	48.69000	0.04869	41.190	13.23	0.02	0.00	0	800.0	
R2040	On 06/08/2020	Bond Future	10.79	Put	8,334.93000	8.33493	8,094.81000	8.09481	8,334.930	13.23	0.90	0.00	0	800.0	
R2040	On 06/08/2020	Bond Future	10.85	Put	7,949.96000	7.94996	7,713.86000	7.71386	7,949.960	13.23	0.88	0.00	0	12,538.0	
R2040	On 06/08/2020	Bond Future	11.26	Put	5,615.05000	5.61505	5,346.53000	5.34653	5,615.050	13.72	0.76	0.00	0	517.0	
R2040	On 05/11/2020	Bond Future			12.19136	78.97570	12.14411	79.25640		14.84	0.00	0.00	0	0.0	
R2040	On 05/11/2020	Bond Future	9.50	Call	55.96000	0.05596	54.91000	0.05491	55.960	13.48	0.02	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	9.73	Call	93.08000	0.09308	92.16000	0.09216	93.080	13.48	0.03	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	10.00	Call	161.65000	0.16165	161.49000	0.16149	161.650	13.48	0.05	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	10.23	Call	249.38000	0.24938	250.76000	0.25076	249.380	13.48	0.07	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	11.50	Put	5,966.36000	5.96636	5,647.69000	5.64769	5,966.360	13.85	0.67	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	11.70	Put	5,159.11000	5.15911	4,780.90000	4.78090	5,159.110	14.15	0.62	0.00	0	2,000.0	
R2040	On 04/02/2021	Bond Future			12.39007	75.65183	12.34081	75.93663		14.96	0.00	0.00	0	0.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	137.89000	0.13789	125.91000	0.12591	137.890	14.13	0.04	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	157.81000	0.15781	144.85000	0.14485	157.810	14.13	0.04	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	343.90000	0.34390	324.87000	0.32487	343.900	14.13	0.08	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	437.55000	0.43755	416.81000	0.41681	437.550	14.13	0.10	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	7,036.27000	7.03627	6,685.49000	6.68549	7,036.270	14.37	0.66	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	6,326.97000	6.32697	5,945.46000	5.94546	6,326.970	14.50	0.62	0.00	0	800.0	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2044	On 07/05/2020	Bond Future			11.85736	77.91987	11.80869	78.22282		14.85	0.00	459,727,233.00	5,900	77,352.0	
R2044	On 07/05/2020	Bond Future	9.26	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.39	0.00	0.00	0	556.0	
R2044	On 07/05/2020	Bond Future	9.33	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.39	0.00	0.00	0	100.0	
R2044	On 07/05/2020	Bond Future	9.45	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.39	0.00	0.00	0	129.0	
R2044	On 07/05/2020	Bond Future	9.91	Call	0.00000	0.00000	0.01000	0.00001	0.000	13.39	0.00	0.00	0	556.0	
R2044	On 07/05/2020	Bond Future	9.97	Call	0.01000	0.00001	0.01000	0.00001	0.010	13.39	0.00	0.00	0	129.0	
R2044	On 07/05/2020	Bond Future	9.98	Call	0.01000	0.00001	0.01000	0.00001	0.010	13.39	0.00	0.00	0	100.0	
R2044	On 07/05/2020	Bond Future	10.81	Put	7,027.57000	7.02757	6,727.94000	6.72794	7,027.570	13.38	0.99	0.00	0	129.0	
R2044	On 07/05/2020	Bond Future	11.02	Put	5,563.58000	5.56358	5,270.87000	5.27087	5,563.580	13.39	0.96	0.00	0	556.0	
R2044	On 07/05/2020	Bond Future	11.09	Put	5,097.93000	5.09793	4,806.52000	4.80652	5,097.930	13.52	0.95	0.00	0	100.0	
R2044	On 06/08/2020	Bond Future			12.03633	74.73209	11.98555	75.03994		15.75	0.00	0.00	0	3,339.0	
R2044	On 06/08/2020	Bond Future	9.01	Call	0.59000	0.00059	0.74000	0.00074	0.590	13.78	0.00	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	9.36	Call	2.78000	0.00278	3.42000	0.00342	2.780	13.78	0.00	0.00	0	602.0	
R2044	On 06/08/2020	Bond Future	9.66	Call	9.11000	0.00911	10.97000	0.01097	9.110	13.78	0.01	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	9.98	Call	28.02000	0.02802	33.05000	0.03305	28.020	13.78	0.01	0.00	0	602.0	
R2044	On 06/08/2020	Bond Future	10.93	Put	7,610.74000	7.61074	7,346.93000	7.34693	7,610.740	13.78	0.87	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	11.09	Put	6,655.47000	6.65547	6,386.18000	6.38618	6,655.470	13.95	0.83	0.00	0	602.0	
R2044	On 05/11/2020	Bond Future			12.20856	75.87163	12.15573	76.18417		15.41	0.00	0.00	0	0.0	
R2044	On 05/11/2020	Bond Future	8.87	Call	9.66000	0.00966	9.09000	0.00909	9.660	14.01	0.00	0.00	0	1,815.0	



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
R2044	On 05/11/2020	Bond Future	9.29	Call	30.22000	0.03022		29.18000	0.02918	30.220	14.01	0.01	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	9.34	Call	34.28000	0.03428		33.19000	0.03319	34.280	14.01	0.01	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	9.72	Call	83.89000	0.08389		82.70000	0.08270	83.890	14.01	0.03	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	142.59000	0.14259		141.99000	0.14199	142.590	14.01	0.04	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	10.02	Call	157.72000	0.15772		157.34000	0.15734	157.720	14.01	0.05	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	164.13000	0.16413		163.85000	0.16385	164.130	14.01	0.05	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	8,252.70000	8.25270	7,961.33000	7.96133	8,252.700	14.01	0.79	0.00	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	7,638.64000	7.63864	7,352.32000	7.35232	7,638.640	14.01	0.77	0.00	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	6,582.27000	6.58227	6,268.68000	6.26868	6,582.270	14.21	0.71	0.00	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	11.43	Put	6,352.76000	6.35276	6,026.15000	6.02615	6,352.760	14.28	0.70	0.00	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			12.40085	72.62644		12.34575	72.94355		15.52	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	170.43000	0.17043		155.08000	0.15508	170.430	14.66	0.04	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.29	Put	14,562.11000	14.56211	14,221.18000	14.22118	14,562.110	14.66	0.90	0.00	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.84	Put	10,923.10000	10.92310	10,580.38000	10.58038	10,923.100	14.66	0.82	0.00	0.00	0	405.0
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 07/05/2020	Bond Future			11.79870	76.94780		11.74990	77.25680		15.14	0.00	38,704,743.40	503	98,118.0
R2048	On 07/05/2020	Bond Future	9.69	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.57	0.00	0.00	0	300.0
R2048	On 07/05/2020	Bond Future	10.20	Put	11,455.21000	11.45521	11,146.26000	11.14626	11,455.210	13.57	1.00	0.00	0.00	0	300.0
R2048	On 07/05/2020	Bond Future	10.70	Put	7,562.84000	7.56284	7,256.18000	7.25618	7,562.840	13.57	0.99	0.00	0.00	0	300.0
R2048	On 06/08/2020	Bond Future			11.96638	78.12880		11.91550	78.44277		15.17	0.00	0.00	0	400.0
R2048	On 06/08/2020	Bond Future	9.00	Call	0.46000	0.00046		0.60000	0.00060	0.460	13.13	0.00	0.00	0	3,000.0
R2048	On 06/08/2020	Bond Future	9.25	Call	1.53000	0.00153		1.96000	0.00196	1.530	13.13	0.00	0.00	0	20,640.0
R2048	On 06/08/2020	Bond Future	10.35	Call	91.54000	0.09154		107.05000	0.10705	91.540	13.13	0.04	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	10.85	Call	334.68000	0.33468		379.12000	0.37912	334.680	13.13	0.12	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	11.10	Call	598.55000	0.59855		641.20000	0.64120	598.550	13.33	0.19	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	11.80	Call	2,186.15000	2.18615	2,041.96000	2.04196	2,186.150	14.86	0.46	0.00	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	12.25	Call	3,688.67000	3.68867	3,595.40000	3.59540	3,688.670	15.57	0.61	0.00	0.00	0	814.0
R2048	On 06/08/2020	Bond Future	12.75	Call	5,732.26000	5.73226	5,669.28000	5.66928	5,732.260	16.79	0.75	0.00	0.00	0	814.0
R2048	On 05/11/2020	Bond Future			12.13779	74.89248		12.08480	75.21123		15.73	0.00	0.00	0	0.0
R2048	On 04/02/2021	Bond Future			12.32918	76.01402		12.27385	76.33746		14.97	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 07/05/2020	Bond Future			4.89164	102.35843		4.86141	102.38468		0.61	0.00	0.00	0	29,633.0
R208	On 06/08/2020	Bond Future			4.38080	103.92949		4.33795	103.95641		0.43	0.00	0.00	0	0.0
R208	On 05/11/2020	Bond Future			3.19262	102.11560		3.12237	102.14298		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 07/05/2020	Bond Future			11.66965	61.92328		11.63105	62.11610		15.83	0.00	12,508,502.56	202	65,709.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Op Interest
R209	On	06/08/2020				11.84026	62.87371		11.80017	63.06964		16.00	0.00	0.00	0	9,200.0
R209	On	05/11/2020				12.01266	60.68562		11.97105	60.88457		16.28	0.00	0.00	0	0.0
R209	On	04/02/2021				12.20097	61.59435		12.15777	61.79615		15.29	0.00	0.00	0	0.0
R209	On	31/03/2036				6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On	31/03/2036				100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On	31/03/2036				100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On	31/03/2036				100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On	07/05/2020				179.11983	179.11983		173.55102	173.55102			0.00	0.00	0	1,419.0
R210	On	06/08/2020				181.91388	181.91388		176.25855	176.25855			0.00	0.00	0	0.0
R210	On	05/11/2020				182.00588	182.00588		176.26313	176.26313			0.00	0.00	0	0.0
R210	On	04/02/2021				184.77583	184.77583		178.94537	178.94537			0.00	0.00	0	0.0
R210	On	31/03/2028				100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R212	On	07/05/2020				165.00118	165.00118		165.00227	165.00227			0.00	0.00	0	6,719.0
R212	On	06/08/2020				165.27670	165.27670		165.27828	165.27828			0.00	0.00	0	0.0
R212	On	05/11/2020				167.83573	167.83573		167.83735	167.83735			0.00	0.00	0	0.0
R212	On	04/02/2021				168.05786	168.05786		168.05917	168.05917			0.00	0.00	0	0.0
R212	On	31/01/2022				100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On	07/05/2020				11.25923	75.13740		11.23594	75.25437		12.65	0.00	0.00	0	16,776.0
R213	On	06/08/2020				11.44603	76.29066		11.42174	76.40959		12.79	0.00	0.00	0	300.0
R213	On	05/11/2020				11.63991	73.91177		11.61460	74.03258		12.97	0.00	0.00	0	0.0
R213	On	04/02/2021				11.85895	75.01887		11.83256	75.14136		12.19	0.00	0.00	0	0.0
R213	On	28/02/2031				100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On	28/02/2031				100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On	07/05/2020				11.73716	60.81870		11.69846	61.01652		16.42	0.00	0.00	0	21,613.0
R214	On	07/05/2020	9.31	Call		0.00000	0.00000		0.00000	0.00000	0.000	15.75	0.00	0.00	0	1,250.0
R214	On	07/05/2020	9.91	Call		0.10000	0.00010		0.22000	0.00022	0.100	15.75	0.00	0.00	0	1,250.0
R214	On	07/05/2020	10.66	Put		5,954.66000	5.95466	5,766.11000	5.76611	5,954.660		15.75	0.98	0.00	0	1,250.0
R214	On	06/08/2020				11.89907	61.75220		11.85885	61.95318		16.57	0.00	0.00	0	4,000.0
R214	On	05/11/2020				12.06443	59.40466		12.02266	59.60876		16.88	0.00	0.00	0	0.0
R214	On	04/02/2021				12.24849	60.29436		12.20505	60.50138		15.82	0.00	0.00	0	0.0
R214	On	28/02/2041				100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On	28/02/2041				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
<b>Total for Derivatives :</b>											751,898,563.93	10,540	1 455 958.0
<b>Grand Total:</b>											751,898,563.93	10,540	1 455 958.0