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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/06/2020

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
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.83000		90.83000		90.85000	90.85000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	729.59200		729.59200		726.57700	726.57700			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	737.48300		737.48300		734.44000	734.44000			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	746.02500		746.02500		742.94800	742.94800			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	754.88000		754.88000		751.76900	751.76900			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	805.51100		805.51100		799.75400	799.75400			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	814.22400		814.22400		808.40900	808.40900			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	823.65400		823.65400		817.77500	817.77500			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	833.43100		833.43100		827.48400	827.48400			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	703.07000		703.07000		697.06700	697.06700			0.00	0.00	0	212.0
ALBI	On 05/11/2020	Index Future	710.67500		710.67500		704.61100	704.61100			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	718.90500		718.90500		712.77400	712.77400			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		727.43900	727.43900		721.23700	721.23700			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		11.95384	73.93036		12.12060	73.08577			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future		12.21618	70.94760		12.39006	70.09437			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future		12.48853	71.77051		12.67014	70.90773			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		12.76445	68.84649		12.95414	67.97361			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		12.41908	73.25292		12.60141	72.24758			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future		12.67555	69.77939		12.86646	68.76371			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future		12.93367	70.58964		13.13357	69.56248			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		13.20573	67.17026		13.41553	66.13106			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		695.25500	695.25500		689.49000	689.49000			0.00	0.00	0	1,031.0
GOVI	On 05/11/2020	GOVI		702.77500	702.77500		696.95200	696.95200			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI		710.91400	710.91400		705.02600	705.02600			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI		719.35300	719.35300		713.39700	713.39700			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future		138.20553	138.20553		138.49094	138.49094			0.00	0.00	0	4,976.0
I2025	On 05/11/2020	Bond Future		139.71929	139.71929		140.00861	140.00861			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		139.84831	139.84831		140.14157	140.14157			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		141.54211	141.54211		141.83925	141.83925			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		100.25384	100.25384		100.24210	100.24210			0.00	0.00	0	4,982.0
I2029	On 05/11/2020	Bond Future		100.21574	100.21574		100.20448	100.20448			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future		101.40098	101.40098		101.38996	101.38996			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future		101.47814	101.47814		101.46723	101.46723			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	96.93033	96.93033		96.81409	96.81409				0.00	19,386,066.00	200	12,378.0
I2033	On 05/11/2020	Bond Future	96.78095	96.78095		96.66402	96.66402				0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future	97.92545	97.92545		97.80748	97.80748				0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	97.88296	97.88296		97.76382	97.76382				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	107.59379	107.59379		107.57965	107.57965				0.00	0.00	0	10,569.0
I2038	On 05/11/2020	Bond Future	108.77243	108.77243		108.75885	108.75885				0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future	108.34509	108.34509		108.33190	108.33190				0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	109.65764	109.65764		109.64442	109.64442				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	97.63784	97.63784		98.04085	98.04085				0.00	0.00	0	16,109.0
I2046	On 05/11/2020	Bond Future	96.92210	96.92210		97.33012	97.33012				0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future	98.06857	98.06857		98.48184	98.48184				0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future	97.44813	97.44813		97.86663	97.86663				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	98.02229	98.02229		98.19263	98.19263				0.00	0.00	0	16,793.0
I2050	On 05/11/2020	Bond Future	99.09571	99.09571		99.26846	99.26846				0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future	98.35794	98.35794		98.53314	98.53314				0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future	99.54949	99.54949		99.72706	99.72706				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	255.85500	255.85500		256.02400	256.02400				0.00	0.00	0	1,207.0
IGOV	On 05/11/2020	Index Future	258.68600	258.68600		258.85800	258.85800				0.00	0.00	0	47.0
IGOV	On 04/02/2021	Index Future	261.74400	261.74400		261.91900	261.91900				0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	264.91300	264.91300		265.09000	265.09000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/07/2020	Jibar Tradeable Future	3.88000	96.12000		3.92000	96.08000				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.71000	96.29000		3.76000	96.24000				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.70000	96.30000		3.75000	96.25000				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.59000	96.41000		3.64000	96.36000				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.58000	96.42000		3.63000	96.37000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.56000	96.44000		3.60000	96.40000				0.00	0.00	0	10.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.61000	96.39000		3.67000	96.33000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.77000	96.23000		3.83000	96.17000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.92500	96.07500		3.99500	96.00500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.07500	95.92500		4.14500	95.85500				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.27500	95.72500		4.37500	95.62500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.53500	95.46500		4.64500	95.35500				0.00	0.00	0	0.0
R186	On 06/08/2020	Bond Future	7.70525	115.31422		7.79482	114.83370			8.95	0.00	56,273,339.36	488	68,600.0

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
R186	On 06/08/2020	Bond Future	7.45	Call	870.42000	0.87042		723.10000	0.72310	870.420	8.69	0.36	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	7.45	Put	2,253.98000	2.25398		2,587.18000	2.58718	2,253.980	8.69	0.64	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	8.00	Put	827.66000	0.82766		1,012.47000	1.01247	827.660	8.95	0.33	0.00	0	15,177.0
R186	On 06/08/2020	Bond Future	8.00	Call	2,399.23000	2.39923		2,103.52000	2.10352	2,399.230	8.95	0.67	0.00	0	900.0
R186	On 06/08/2020	Bond Future	9.00	Call	6,776.74000	6.77674		6,325.01000	6.32501	6,776.740	9.78	0.96	0.00	0	900.0
R186	On 05/11/2020	Bond Future			7.88482	116.54888		7.97928	116.06393		9.07	0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.00	Call	878.35000	0.87835		773.31000	0.77331	878.350	8.77	0.24	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.84	Call	2,450.38000	2.45038		2,225.95000	2.22595	2,450.380	8.93	0.50	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.00	Call	2,876.07000	2.87607		2,627.00000	2.62700	2,876.070	8.98	0.55	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	8.34	Call	3,905.62000	3.90562		3,606.12000	3.60612	3,905.620	9.11	0.65	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	556.68000	0.55668		639.74000	0.63974	556.680	9.69	0.15	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			8.06590	112.61692		8.16580	112.12678		8.84	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future			8.25869	113.95583		8.36461	113.46014		8.13	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
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 06/08/2020	Bond Future			307.74544	307.74544		307.72064	307.72064			0.00	0.00	0	2,591.0
R197	On 05/11/2020	Bond Future			311.11543	311.11543		311.09224	311.09224			0.00	0.00	0	0.0
R197	On 04/02/2021	Bond Future			306.85986	306.85986		306.83756	306.83756			0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			310.57744	310.57744		310.55558	310.55558			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 06/08/2020	Bond Future			215.02068	215.02068		214.99388	214.99388			0.00	0.00	0	7,794.0
R202	On 05/11/2020	Bond Future			217.37532	217.37532		217.34935	217.34935			0.00	0.00	0	0.0
R202	On 04/02/2021	Bond Future			215.73128	215.73128		215.70587	215.70587			0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			218.34426	218.34426		218.31922	218.31922			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 06/08/2020	Bond Future			5.10238	109.73187		5.11416	109.70294		2.91	0.00	54,865,935.00	500	27,369.0
R2023	On 05/11/2020	Bond Future			5.19020	106.99989		5.20307	106.97131		2.99	0.00	0.00	0	0.0
R2023	On 04/02/2021	Bond Future			5.26426	108.24020		5.27865	108.21170		2.75	0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			5.32972	105.61584		5.34609	105.58725		2.43	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 06/08/2020	Bond Future			9.29931	92.19248		9.41419	91.52095		14.19	0.00	41,486,616.00	450	107,381.0
R2030	On 06/08/2020	Bond Future	8.36	Call	228.76000	0.22876		171.49000	0.17149	228.760	13.27	0.11	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	8.50	Call	333.43000	0.33343		253.84000	0.25384	333.430	13.27	0.15	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	8.86	Call	815.62000	0.81562		650.39000	0.65039	815.620	13.59	0.29	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.05	Call	1,207.13000	1.20713		984.49000	0.98449	1,207.130	13.79	0.38	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	9.20	Put	2,172.46000	2.17246		2,572.67000	2.57267	2,172.460	13.94	0.54	0.00	0	2,500.0

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R2030	On 06/08/2020	Bond Future	9.20	Call	1,586.72000	1.58672	1,315.40000	1.31540	1,586.720	13.94	0.46	0.00	0	323.0		
R2030	On 06/08/2020	Bond Future	9.42	Put	1,545.05000	1.54505	1,872.34000	1.87234	1,545.050	14.13	0.43	0.00	0	800.0		
R2030	On 06/08/2020	Bond Future	9.75	Call	3,470.18000	3.47018	3,023.18000	3.02318	3,470.180	14.41	0.72	0.00	0	450.0		
R2030	On 06/08/2020	Bond Future	9.95	Put	605.30000	0.60530	777.55000	0.77755	605.300	14.68	0.21	0.00	0	5,850.0		
R2030	On 06/08/2020	Bond Future	10.00	Call	4,548.47000	4.54847	4,037.49000	4.03749	4,548.470	14.75	0.80	0.00	0	470.0		
R2030	On 06/08/2020	Bond Future	10.21	Call	5,520.57000	5.52057	4,967.05000	4.96705	5,520.570	15.08	0.86	0.00	0	650.0		
R2030	On 06/08/2020	Bond Future	10.70	Call	7,892.88000	7.89288	7,271.79000	7.27179	7,892.880	15.56	0.94	0.00	0	470.0		
R2030	On 06/08/2020	Bond Future	10.87	Put	80.93000	0.08093	115.95000	0.11595	80.930	15.56	0.04	0.00	0	650.0		
R2030	On 06/08/2020	Bond Future	11.47	Put	13.31000	0.01331	21.01000	0.02101	13.310	15.56	0.01	0.00	0	650.0		
R2030	On 05/11/2020	Bond Future			9.48820	93.18048	9.60783	92.50230		14.42	0.00	0.00	0	0.0		
R2030	On 05/11/2020	Bond Future	8.10	Call	674.32000	0.67432	575.08000	0.57508	674.320	13.79	0.17	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	8.34	Call	928.31000	0.92831	799.03000	0.79903	928.310	13.79	0.21	0.00	0	1,000.0		
R2030	On 05/11/2020	Bond Future	8.36	Call	952.36000	0.95236	820.35000	0.82035	952.360	13.79	0.22	0.00	0	14,160.0		
R2030	On 05/11/2020	Bond Future	8.53	Call	1,175.98000	1.17598	1,019.47000	1.01947	1,175.980	13.79	0.26	0.00	0	15,646.0		
R2030	On 05/11/2020	Bond Future	8.73	Call	1,485.63000	1.48563	1,297.43000	1.29743	1,485.630	13.79	0.31	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	8.85	Call	1,709.59000	1.70959	1,500.52000	1.50052	1,709.590	13.85	0.34	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	8.86	Call	1,729.40000	1.72940	1,518.55000	1.51855	1,729.400	13.86	0.34	0.00	0	14,160.0		
R2030	On 05/11/2020	Bond Future	9.03	Call	2,088.68000	2.08868	1,846.90000	1.84690	2,088.680	13.96	0.39	0.00	0	15,646.0		
R2030	On 05/11/2020	Bond Future	9.04	Call	2,111.12000	2.11112	1,867.49000	1.86749	2,111.120	13.97	0.39	0.00	0	1,000.0		
R2030	On 05/11/2020	Bond Future	9.23	Call	2,566.85000	2.56685	2,287.57000	2.28757	2,566.850	14.09	0.44	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	9.61	Put	2,940.43000	2.94043	3,267.72000	3.26772	2,940.430	14.33	0.45	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	9.86	Put	2,348.42000	2.34842	2,630.31000	2.63031	2,348.420	14.50	0.38	0.00	0	14,160.0		
R2030	On 05/11/2020	Bond Future	10.06	Put	1,951.32000	1.95132	2,198.98000	2.19898	1,951.320	14.65	0.33	0.00	0	1,000.0		
R2030	On 05/11/2020	Bond Future	10.37	Put	1,463.29000	1.46329	1,663.28000	1.66328	1,463.290	14.97	0.27	0.00	0	15,646.0		
R2030	On 05/11/2020	Bond Future	10.47	Put	1,333.15000	1.33315	1,519.28000	1.51928	1,333.150	15.09	0.25	0.00	0	3,000.0		
R2030	On 04/02/2021	Bond Future			9.68233	90.25588	9.80721	89.57018		14.08	0.00	0.00	0	0.0		
R2030	On 04/02/2021	Bond Future	8.36	Call	1,282.87000	1.28287	1,133.05000	1.13305	1,282.870	13.47	0.24	0.00	0	800.0		
R2030	On 04/02/2021	Bond Future	8.37	Call	1,295.58000	1.29558	1,144.57000	1.14457	1,295.580	13.47	0.24	0.00	0	1,000.0		
R2030	On 04/02/2021	Bond Future	8.86	Call	2,037.57000	2.03757	1,822.60000	1.82260	2,037.570	13.47	0.34	0.00	0	800.0		
R2030	On 04/02/2021	Bond Future	9.12	Call	2,550.02000	2.55002	2,296.75000	2.29675	2,550.020	13.54	0.39	0.00	0	1,000.0		
R2030	On 04/02/2021	Bond Future	10.20	Put	2,751.33000	2.75133	3,021.29000	3.02129	2,751.330	14.21	0.37	0.00	0	1,800.0		
R2030	On 06/05/2021	Bond Future			9.88604	91.32957	10.01649	90.63599		12.92	0.00	0.00	0	0.0		
R2030	On 06/05/2021	Bond Future	7.97	Call	939.64000	0.93964	828.02000	0.82802	939.640	12.27	0.17	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	9.22	Put	6,392.55000	6.39255	6,830.32000	6.83032	6,392.550	12.41	0.61	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	9.92	Put	4,300.12000	4.30012	4,641.18000	4.64118	4,300.120	12.87	0.47	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			10.19031	89.95063	10.30516	89.25277		16.37	0.00	24,286,670.10	270	102,673.0		
R2032	On 06/08/2020	Bond Future	8.79	Call	81.67000	0.08167	60.35000	0.06035	81.670	15.19	0.04	0.00	0	800.0		
R2032	On 06/08/2020	Bond Future	9.29	Call	337.19000	0.33719	261.36000	0.26136	337.190	15.24	0.14	0.00	0	800.0		
R2032	On 06/08/2020	Bond Future	9.91	Put	3,085.45000	3.08545	3,553.77000	3.55377	3,085.450	16.02	0.62	0.00	0	800.0		
R2032	On 05/11/2020	Bond Future			10.39751	86.76911	10.51700	86.06433		17.36	0.00	0.00	0	0.0		
R2032	On 05/11/2020	Bond Future	8.94	Call	780.06000	0.78006	673.13000	0.67313	780.060	16.52	0.17	0.00	0	1,000.0		

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
R2032	On 05/11/2020	Bond Future	9.11	Call	965.95000		0.96595		838.29000	0.83829	965.950	16.52	0.20	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	9.44	Call	1,418.99000		1.41899		1,244.77000	1.24477	1,418.990	16.52	0.27	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.61	Call	1,721.73000		1.72173		1,519.79000	1.51979	1,721.730	16.61	0.32	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	10.99	Put	2,272.67000		2.27267		2,532.78000	2.53278	2,272.670	17.85	0.34	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	11.08	Put	2,111.97000		2.11197		2,358.32000	2.35832	2,111.970	17.98	0.32	0.00	0	1,000.0
R2032	On 04/02/2021	Bond Future			10.60736		87.77564		10.73183	87.06301		16.28	0.00	0.00	0	0.0
R2032	On 04/02/2021	Bond Future	8.79	Call	976.46000		0.97646		862.28000	0.86228	976.460	15.55	0.18	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	1,580.90000		1.58090		1,412.10000	1.41210	1,580.900	15.55	0.26	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	3,925.24000		3.92524		4,251.42000	4.25142	3,925.240	16.33	0.43	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			10.82389		84.67239		10.95365	83.95154		15.63	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			10.89922		89.36320		11.07043	88.27373		18.22	0.00	18,498,182.40	207	99,535.0
R2035	On 06/08/2020	Bond Future	8.75	Call	7.09000		0.00709		4.02000	0.00402	7.090	16.71	0.00	0.00	0	3,000.0
R2035	On 06/08/2020	Bond Future	9.00	Call	18.98000		0.01898		11.15000	0.01115	18.980	16.71	0.01	0.00	0	24,761.0
R2035	On 06/08/2020	Bond Future	9.09	Call	26.42000		0.02642		15.74000	0.01574	26.420	16.71	0.01	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	9.67	Call	168.26000		0.16826		109.44000	0.10944	168.260	16.71	0.07	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	10.45	Put	4,071.53000		4.07153		4,872.81000	4.87281	4,071.530	17.46	0.69	0.00	0	500.0
R2035	On 05/11/2020	Bond Future			11.11537		85.84600		11.29352	84.74543		19.23	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future			11.33919		86.84141		11.52495	85.72843		18.10	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	9,760.84000		9.76084		10,577.83000	10.57783	9,760.840	17.25	0.71	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	5,556.72000		5.55672		6,156.26000	6.15626	5,556.720	17.79	0.51	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.56129		83.39562		11.75484	82.26959		17.44	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	2,249.52000		2.24952		1,938.79000	1.93879	2,249.520	16.61	0.30	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.32	Put	6,117.60000		6.11760		6,719.66000	6.71966	6,117.600	17.08	0.51	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.02	Put	4,205.28000		4.20528		4,671.84000	4.67184	4,205.280	17.67	0.39	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			11.17591		80.32105		11.33700	79.31701		20.45	0.00	21,767,004.55	271	100,786.0
R2037	On 05/11/2020	Bond Future			11.38644		81.18192		11.55392	80.16768		20.57	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future			11.60418		77.86818		11.77870	76.84246		20.38	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	1,069.25000		1.06925		905.26000	0.90526	1,069.250	19.44	0.18	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	10,033.02000		10.03302		10,786.28000	10.78628	10,033.020	19.44	0.71	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	2,224.75000		2.22475		1,929.17000	1.92917	2,224.750	19.44	0.31	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	7,645.07000		7.64507		8,304.70000	8.30470	7,645.070	19.53	0.62	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	4,183.47000		4.18347		4,634.47000	4.63447	4,183.470	20.52	0.41	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	6,137.32000		6.13732		5,549.66000	5.54966	6,137.320	20.59	0.60	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	1,257.64000		1.25764		1,442.18000	1.44218	1,257.640	21.80	0.16	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.82892		78.79495		12.01079	77.75726		18.63	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			11.38618		81.75617		11.53714	80.77178		21.18	0.00	25,507,925.04	312	55,869.0

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 06/08/2020	Bond Future	9.57	Call	31.20000	0.03120		20.36000	0.02036	31.200	19.31	0.02	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.07	Call	152.22000	0.15222		105.47000	0.10547	152.220	19.31	0.06	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.79	Put	4,985.46000	4.98546		5,755.92000	5.75592	4,985.460	19.91	0.74	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.85	Put	4,678.73000	4.67873		5,427.50000	5.42750	4,678.730	20.04	0.71	0.00	0	12,538.0
R2040	On 06/08/2020	Bond Future	11.26	Put	2,917.72000	2.91772		3,503.48000	3.50348	2,917.720	20.83	0.54	0.00	0	517.0
R2040	On 05/11/2020	Bond Future			11.59722	82.63253		11.75434	81.63808		21.12	0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future	9.50	Call	407.31000	0.40731		329.79000	0.32979	407.310	19.89	0.09	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	568.78000	0.56878		465.26000	0.46526	568.780	19.89	0.12	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	817.57000	0.81757		676.62000	0.67662	817.570	19.89	0.16	0.00	0	2,230.0
R2040	On 05/11/2020	Bond Future	10.23	Call	1,087.77000	1.08777		908.97000	0.90897	1,087.770	19.89	0.20	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	2,519.72000	2.51972		2,176.41000	2.17641	2,519.720	20.23	0.38	0.00	0	2,230.0
R2040	On 05/11/2020	Bond Future	11.50	Put	4,574.79000	4.57479		5,103.34000	5.10334	4,574.790	20.85	0.50	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	3,947.12000	3.94712		4,428.03000	4.42803	3,947.120	21.07	0.45	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			11.81580	79.08527		11.97969	78.07967		21.02	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	749.94000	0.74994		634.68000	0.63468	749.940	20.02	0.13	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	818.03000	0.81803		693.95000	0.69395	818.030	20.02	0.14	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	1,354.12000	1.35412		1,165.33000	1.16533	1,354.120	20.02	0.21	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	1,583.90000	1.58390		1,369.49000	1.36949	1,583.900	20.02	0.23	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	6,012.90000	6.01290		6,557.11000	6.55711	6,012.900	20.59	0.51	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	5,450.79000	5.45079		5,961.68000	5.96168	5,450.790	20.77	0.48	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			12.04103	80.02664		12.21201	79.00932		19.18	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			11.46290	78.34146		11.61897	77.32956		22.14	0.00	783,414.60	10	77,121.0
R2044	On 06/08/2020	Bond Future	9.01	Call	2.26000	0.00226		1.34000	0.00134	2.260	20.20	0.00	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.36	Call	10.36000	0.01036		6.43000	0.00643	10.360	20.20	0.01	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	9.66	Call	32.37000	0.03237		20.86000	0.02086	32.370	20.20	0.02	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.98	Call	93.45000	0.09345		62.69000	0.06269	93.450	20.20	0.04	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	10.93	Put	4,683.06000	4.68306		5,448.73000	5.44873	4,683.060	21.13	0.71	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	11.09	Put	3,927.59000	3.92759		4,630.67000	4.63067	3,927.590	21.46	0.64	0.00	0	602.0
R2044	On 05/11/2020	Bond Future			11.66816	79.18122		11.83071	78.15895		22.07	0.00	0.00	0	0.0
R2044	On 05/11/2020	Bond Future	8.87	Call	122.37000	0.12237		95.12000	0.09512	122.370	20.80	0.03	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	258.49000	0.25849		205.13000	0.20513	258.490	20.80	0.06	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	9.34	Call	280.79000	0.28079		223.37000	0.22337	280.790	20.80	0.07	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	9.72	Call	505.63000	0.50563		409.51000	0.40951	505.630	20.80	0.11	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	717.30000	0.71730		587.60000	0.58760	717.300	20.80	0.15	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	10.02	Call	766.69000	0.76669		629.46000	0.62946	766.690	20.80	0.15	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	787.14000	0.78714		646.82000	0.64682	787.140	20.80	0.16	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	6,563.47000	6.56347		7,233.38000	7.23338	6,563.470	21.22	0.62	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	6,092.25000	6.09225		6,734.49000	6.73449	6,092.250	21.37	0.60	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	5,266.32000	5.26632		5,855.72000	5.85572	5,266.320	21.64	0.54	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	11.43	Put	5,083.61000	5.08361		5,660.50000	5.66050	5,083.610	21.70	0.53	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			11.88071	75.71917		12.05041	74.68531		21.95	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
R2044	On 04/02/2021	Bond Future	9.66	Call	832.42000	0.83242		702.71000	0.70271	832.420		20.91	0.14	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.29	Put	12,581.28000	12.58128		13,396.75000	13.39675	12,581.280		20.91	0.77	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.84	Put	9,403.87000	9.40387		10,122.58000	10.12258	9,403.870		20.91	0.67	0.00	0	405.0
R2044	On 06/05/2021	Bond Future			12.09949	76.62049		12.27666	75.57459			20.01	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			11.41242	81.68148		11.57860	80.58398			21.48	0.00	0.00	0	96,891.0
R2048	On 06/08/2020	Bond Future	9.00	Call	2.04000	0.00204		1.15000	0.00115	2.040		19.52	0.00	0.00	0	3,000.0
R2048	On 06/08/2020	Bond Future	9.25	Call	6.51000	0.00651		3.81000	0.00381	6.510		19.52	0.00	0.00	0	20,640.0
R2048	On 06/08/2020	Bond Future	10.35	Call	288.44000	0.28844		197.33000	0.19733	288.440		19.52	0.11	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	10.85	Call	972.70000	0.97270		722.83000	0.72283	972.700		20.28	0.27	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	11.10	Call	1,565.72000	1.56572		1,207.49000	1.20749	1,565.720		20.82	0.38	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	11.80	Call	4,007.40000	4.00740		3,335.05000	3.33505	4,007.400		21.96	0.67	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	12.25	Call	6,055.88000	6.05588		5,226.85000	5.22685	6,055.880		23.02	0.80	0.00	0	814.0
R2048	On 06/08/2020	Bond Future	12.75	Call	8,460.64000	8.46064		7,509.61000	7.50961	8,460.640		23.68	0.90	0.00	0	814.0
R2048	On 05/11/2020	Bond Future			11.61592	78.14506		11.78924	77.03630			22.55	0.00	0.00	0	0.0
R2048	On 05/11/2020	Bond Future	10.00	Call	773.76000	0.77376		624.60000	0.62460	773.760		21.19	0.15	0.00	0	800.0
R2048	On 05/11/2020	Bond Future	11.00	Call	2,484.66000	2.48466		2,107.47000	2.10747	2,484.660		21.56	0.37	0.00	0	800.0
R2048	On 04/02/2021	Bond Future			11.82667	79.05133		12.00783	77.93003			21.20	0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			12.03506	75.57606		12.22424	74.44165			20.44	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			3.60279	104.42038		3.60137	104.42128			0.40	0.00	0.00	0	23,391.0
R208	On 05/11/2020	Bond Future			3.11106	102.14739		3.10719	102.14890			0.27	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			10.84726	68.01780		11.01277	67.11668			21.15	0.00	42,511,125.00	625	61,107.0
R209	On 05/11/2020	Bond Future			11.03975	65.60625		11.21141	64.69581			22.61	0.00	0.00	0	0.0
R209	On 04/02/2021	Bond Future			11.23381	66.36727		11.41196	65.44661			21.18	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.43245	64.01480		11.61747	63.08332			20.47	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			186.56431	186.56431		186.54277	186.54277				0.00	0.00	0	1,929.0

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
R210	On 05/11/2020	Bond Future	185.90137		185.90137		185.88076	185.88076			0.00	0.00	0	0.0
R210	On 04/02/2021	Bond Future	188.10027		188.10027		188.08009	188.08009			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future	187.63717		187.63717		187.61720	187.61720			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	166.21995		166.21995		166.26023	166.26023			0.00	49,865,985.00	300	7,044.0
R212	On 05/11/2020	Bond Future	168.04067		168.04067		168.08236	168.08236			0.00	0.00	0	0.0
R212	On 04/02/2021	Bond Future	167.70699		167.70699		167.74984	167.74984			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future	169.73850		169.73850		169.78224	169.78224			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	9.74674		85.27613		9.85113	84.68307		15.65	0.00	0.00	0	17,349.0
R213	On 05/11/2020	Bond Future	9.94009		82.66043		10.04857	82.06153		16.68	0.00	0.00	0	0.0
R213	On 04/02/2021	Bond Future	10.13926		83.61870		10.25223	83.01321		15.61	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future	10.33768		81.08039		10.45529	80.46789		14.99	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
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	11.18623		65.48871		11.36722	64.50400		22.66	0.00	33,530,219.52	512	20,956.0
R214	On 05/11/2020	Bond Future	11.37819		62.91319		11.56619	61.91826		24.30	0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future	11.57591		63.64267		11.77153	62.63650		22.72	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	11.77089		61.11944		11.97426	60.10151		22.03	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
Total for Derivatives :												388,762,482.57	4,145	1 249 735.0
Grand Total:												388,762,482.57	4,145	1 249 735.0