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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/06/2020

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
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.78000	90.78000	90.80000	90.80000					0.00	0.00	0	51.00
AL37	On 06/08/2020	Index Future	728.54100	728.54100	729.98300	729.98300					0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	736.42100	736.42100	737.86600	737.86600					0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	745.01400	745.01400	746.40300	746.40300					0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	753.89400	753.89400	755.25800	755.25800					0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	799.14500	799.14500	802.46000	802.46000					0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	807.78900	807.78900	811.12600	811.12600					0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	817.21500	817.21500	820.51000	820.51000					0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	826.95500	826.95500	830.24500	830.24500					0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	697.18800	697.18800	700.86000	700.86000					0.00	0.00	0	212.00
ALBI	On 05/11/2020	Index Future	704.72900	704.72900	708.42900	708.42900					0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	712.95200	712.95200	716.62500	716.62500					0.00	0.00	0	0.00

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ALBI	On 06/05/2021	Index Future	721.45000	721.45000		725.12700	725.12700			0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	12.11063	73.13585		12.01738	73.60682			0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future	12.37963	70.14512		12.28254	70.62018			0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	12.65787	70.96553		12.55791	71.43905			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.94058	68.03547		12.83696	68.51090			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	12.55079	72.52421		12.46744	72.98385			0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future	12.81339	69.04346		12.72628	69.50697			0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	13.07671	69.85191		12.98684	70.31379			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	13.35514	66.42730		13.26156	66.89096			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	689.36900	689.36900		693.01200	693.01200			0.00	0.00	0	1,020.00
GOVI	On 05/11/2020	GOVI	696.82600	696.82600		700.49600	700.49600			0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	704.95700	704.95700		708.60000	708.60000			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	713.35900	713.35900		717.00700	717.00700			0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	138.24409	138.24409		138.16060	138.16060			0.00	0.00	0	4,976.00
I2025	On 05/11/2020	Bond Future	139.75953	139.75953		139.67303	139.67303			0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	139.90237	139.90237		139.80094	139.80094			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	141.60413	141.60413		141.49390	141.49390			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	99.96967	99.96967		100.06928	100.06928			0.00	0.00	0	4,982.00
I2029	On 05/11/2020	Bond Future	99.92937	99.92937		100.02854	100.02854			0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	101.12075	101.12075		101.21116	101.21116			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	101.19983	101.19983		101.28582	101.28582			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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	96.44024	96.44024		96.83794	96.83794			0.00	0.00	0	12,378.00
I2033	On 05/11/2020	Bond Future	96.28632	96.28632		96.68705	96.68705			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future	97.43419	97.43419		97.83002	97.83002			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	97.39085	97.39085		97.78617	97.78617			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future	107.33433	107.33433		107.90311	107.90311			0.00	0.00	0	10,569.00
I2038	On 05/11/2020	Bond Future	108.51096	108.51096		109.08449	109.08449			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future	108.09102	108.09102		108.66055	108.66055			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	109.40613	109.40613		109.97671	109.97671			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future	97.42063	97.42063		97.89947	97.89947			0.00	0.00	0	16,109.00
I2046	On 05/11/2020	Bond Future	96.70340	96.70340		97.18591	97.18591			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future	97.85665	97.85665		98.33515	98.33515			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	97.23879	97.23879		97.71780	97.71780			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future	97.68896	97.68896		98.40157	98.40157			0.00	0.00	0	16,793.00
I2050	On 05/11/2020	Bond Future	98.75953	98.75953		99.47851	99.47851			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future	98.02737	98.02737		98.74500	98.74500			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	99.21998	99.21998		99.94095	99.94095			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 06/08/2020	Index Future	255.60000	255.60000		256.15300	256.15300			0.00	0.00	0	1,207.00
I GOV	On 05/11/2020	Index Future	258.42700	258.42700		258.98300	258.98300			0.00	0.00	0	47.00
I GOV	On 04/02/2021	Index Future	261.50500	261.50500		262.04100	262.04100			0.00	0.00	0	0.00
I GOV	On 06/05/2021	Index Future	264.68400	264.68400		265.21200	265.21200			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/07/2020	Jibar Tradeable Future	3.87000	96.13000		3.87000	96.13000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.70000	96.30000		3.71000	96.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.68000	96.32000		3.71000	96.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.57000	96.43000		3.59000	96.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.55000	96.45000		3.58000	96.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.52000	96.48000		3.56000	96.44000			0.00	602,937.50	25	35.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.56000	96.44000		3.61000	96.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.74000	96.26000		3.78000	96.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.91500	96.08500		3.93500	96.06500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.05500	95.94500		4.09500	95.90500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.26500	95.73500		4.27500	95.72500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.51500	95.48500		4.55500	95.44500			0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future	7.74092	115.12255		7.69805	115.35295		8.95	0.00	396,597,184.75	3,445	68,863.00

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R186	On 06/08/2020	Bond Future	7.45	Call	747.27000	0.74727		841.17000	0.84117	747.270	8.69	0.33	0.00	0	2,500.00
R186	On 06/08/2020	Bond Future	7.45	Put	2,322.50000	2.32250		2,186.00000	2.18600	2,322.500	8.69	0.67	0.00	0	2,500.00
R186	On 06/08/2020	Bond Future	8.00	Put	834.08000	0.83408		772.20000	0.77220	834.080	8.95	0.34	0.00	0	15,177.00
R186	On 06/08/2020	Bond Future	8.00	Call	2,213.98000	2.21398		2,382.50000	2.38250	2,213.980	8.95	0.66	0.00	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	6,577.43000	6.57743		6,802.43000	6.80243	6,577.430	9.78	0.96	0.00	0	900.00
R186	On 05/11/2020	Bond Future			7.92229	116.35620		7.87735	116.58734		9.07	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.00	Call	804.83000	0.80483		866.28000	0.86628	804.830	8.77	0.23	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,318.79000	2.31879		2,441.72000	2.44172	2,318.790	8.93	0.48	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	2,734.58000	2.73458		2,869.43000	2.86943	2,734.580	8.98	0.54	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	3,746.00000	3.74600		3,904.39000	3.90439	3,746.000	9.11	0.64	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	562.20000	0.56220		533.49000	0.53349	562.200	9.69	0.15	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.10334	112.43291		8.05809	112.65536		8.84	0.00	0.00	0	0.00
R186	On 06/05/2021	Bond Future			8.29716	113.77547		8.25045	113.99451		8.13	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			307.91081	307.91081		307.77014	307.77014			0.00	0.00	0	2,591.00
R197	On 05/11/2020	Bond Future			311.28553	311.28553		311.13863	311.13863			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			307.06141	307.06141		306.88216	306.88216			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			310.79742	310.79742		310.59937	310.59937			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			214.86324	214.86324		215.27252	215.27252			0.00	0.00	0	7,794.00
R202	On 05/11/2020	Bond Future			217.21824	217.21824		217.62869	217.62869			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			215.59287	215.59287		215.98664	215.98664			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			218.21549	218.21549		218.60230	218.60230			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 06/08/2020	Bond Future			5.13948	109.64078		5.11705	109.69584		2.91	0.00	0.00	0	27,369.00
R2023	On 05/11/2020	Bond Future			5.23129	106.90866		5.20688	106.96285		2.99	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.30569	108.15816		5.28342	108.20225		2.75	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			5.37416	105.53825		5.35184	105.57721		2.43	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.42155	91.47814		9.35840	91.84626		14.19	0.00	2,835,822.34	31	107,350.00
R2030	On 06/08/2020	Bond Future	8.36	Call	133.77000	0.13377		170.35000	0.17035	133.770	13.27	0.07	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	204.90000	0.20490		255.80000	0.25580	204.900	13.27	0.10	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	566.20000	0.56620		671.81000	0.67181	566.200	13.59	0.23	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	883.34000	0.88334		1,024.68000	1.02468	883.340	13.79	0.32	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Put	2,503.80000	2.50380		2,306.56000	2.30656	2,503.800	13.94	0.61	0.00	0	2,500.00

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R2030	On 06/08/2020	Bond Future	9.20	Call	1,203.72000	1.20372	1,374.60000	1.37460	1,203.720	13.94	0.39	0.00	0	323.00	
R2030	On 06/08/2020	Bond Future	9.42	Put	1,794.32000	1.79432	1,639.76000	1.63976	1,794.320	14.13	0.49	0.00	0	800.00	
R2030	On 06/08/2020	Bond Future	9.75	Call	2,902.71000	2.90271	3,172.88000	3.17288	2,902.710	14.41	0.67	0.00	0	450.00	
R2030	On 06/08/2020	Bond Future	9.95	Put	706.06000	0.70606	635.14000	0.63514	706.060	14.68	0.25	0.00	0	5,850.00	
R2030	On 06/08/2020	Bond Future	10.00	Call	3,925.25000	3.92525	4,228.29000	4.22829	3,925.250	14.75	0.77	0.00	0	470.00	
R2030	On 06/08/2020	Bond Future	10.21	Call	4,864.58000	4.86458	5,188.06000	5.18806	4,864.580	15.08	0.84	0.00	0	650.00	
R2030	On 06/08/2020	Bond Future	10.70	Call	7,195.34000	7.19534	7,547.55000	7.54755	7,195.340	15.56	0.93	0.00	0	470.00	
R2030	On 06/08/2020	Bond Future	10.87	Put	90.79000	0.09079	80.49000	0.08049	90.790	15.56	0.04	0.00	0	650.00	
R2030	On 06/08/2020	Bond Future	11.47	Put	14.19000	0.01419	12.49000	0.01249	14.190	15.56	0.01	0.00	0	650.00	
R2030	On 05/11/2020	Bond Future			9.61548	92.45916	9.54989	92.82993		14.42	0.00	0.00	0	0.00	
R2030	On 05/11/2020	Bond Future	8.10	Call	536.64000	0.53664	597.60000	0.59760	536.640	13.79	0.14	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	8.34	Call	752.58000	0.75258	831.47000	0.83147	752.580	13.79	0.18	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	8.36	Call	773.23000	0.77323	853.73000	0.85373	773.230	13.79	0.19	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	8.53	Call	966.65000	0.96665	1,061.62000	1.06162	966.650	13.79	0.22	0.00	0	15,646.00	
R2030	On 05/11/2020	Bond Future	8.73	Call	1,238.11000	1.23811	1,351.63000	1.35163	1,238.110	13.79	0.27	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	8.85	Call	1,437.22000	1.43722	1,562.92000	1.56292	1,437.220	13.85	0.30	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	8.86	Call	1,454.92000	1.45492	1,581.66000	1.58166	1,454.920	13.86	0.31	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	9.03	Call	1,778.02000	1.77802	1,922.69000	1.92269	1,778.020	13.96	0.35	0.00	0	15,646.00	
R2030	On 05/11/2020	Bond Future	9.04	Call	1,798.31000	1.79831	1,944.06000	1.94406	1,798.310	13.97	0.35	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	2,213.35000	2.21335	2,379.54000	2.37954	2,213.350	14.09	0.41	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	3,229.60000	3.22960	3,065.37000	3.06537	3,229.600	14.33	0.48	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	2,589.89000	2.58989	2,450.69000	2.45069	2,589.890	14.50	0.42	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	2,157.91000	2.15791	2,037.31000	2.03731	2,157.910	14.65	0.36	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,622.79000	1.62279	1,527.70000	1.52770	1,622.790	14.97	0.29	0.00	0	15,646.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,479.35000	1.47935	1,391.57000	1.39157	1,479.350	15.09	0.27	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.81364	89.53506	9.74682	89.90092		14.08	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,094.95000	1.09495	1,181.39000	1.18139	1,094.950	13.47	0.21	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,106.27000	1.10627	1,193.38000	1.19338	1,106.270	13.47	0.22	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,774.86000	1.77486	1,897.70000	1.89770	1,774.860	13.47	0.31	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,244.41000	2.24441	2,388.46000	2.38846	2,244.410	13.54	0.36	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	2,992.75000	2.99275	2,859.21000	2.85921	2,992.750	14.21	0.40	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			10.02239	90.60478	9.95347	90.97017		12.92	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	7.97	Call	803.51000	0.80351	866.13000	0.86613	803.510	12.27	0.16	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.22	Put	6,819.23000	6.81923	6,595.21000	6.59521	6,819.230	12.41	0.64	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.92	Put	4,622.58000	4.62258	4,450.66000	4.45066	4,622.580	12.87	0.50	0.00	0	700.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 06/08/2020	Bond Future			10.34298	89.02466	10.26969	89.46747		16.37	0.00	178,049,320.00	2,000	104,673.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	38.13000	0.03813	52.61000	0.05261	38.130	15.19	0.02	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	192.56000	0.19256	245.88000	0.24588	192.560	15.24	0.09	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	3,610.51000	3.61051	3,331.69000	3.33169	3,610.510	16.02	0.69	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			10.55635	85.83398	10.48024	86.28030		17.36	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	602.40000	0.60240	676.33000	0.67633	602.400	16.52	0.14	0.00	0	1,000.00	

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
R2032	On 05/11/2020	Bond Future	9.11	Call	756.29000	0.75629		844.32000	0.84432	756.290	16.52	0.17	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	1,139.21000	1.13921		1,258.64000	1.25864	1,139.210	16.52	0.24	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	1,400.88000	1.40088		1,538.97000	1.53897	1,400.880	16.61	0.28	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	2,553.17000	2.55317		2,403.72000	2.40372	2,553.170	17.85	0.37	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	2,374.91000	2.37491		2,234.18000	2.23418	2,374.910	17.98	0.35	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.77144	86.83796		10.69363	87.28084		16.28	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	798.97000	0.79897		874.55000	0.87455	798.970	15.55	0.15	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	1,324.01000	1.32401		1,435.11000	1.43511	1,324.010	15.55	0.23	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	4,306.26000	4.30626		4,113.79000	4.11379	4,306.260	16.33	0.46	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.99421	83.72796		10.91389	84.17151		15.63	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future			11.05180	88.39127		10.96320	88.95364		18.22	0.00	215,055,959.91	2,433	99,535.00
R2035	On 06/08/2020	Bond Future	8.75	Call	2.40000	0.00240		3.96000	0.00396	2.400	16.71	0.00	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	7.33000	0.00733		11.47000	0.01147	7.330	16.71	0.00	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	10.66000	0.01066		16.39000	0.01639	10.660	16.71	0.01	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	87.46000	0.08746		120.91000	0.12091	87.460	16.71	0.04	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	4,690.65000	4.69065		4,296.63000	4.29663	4,690.650	17.46	0.75	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			11.27410	84.86436		11.18205	85.43155		19.23	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			11.50337	85.85659		11.40878	86.42185		18.10	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	10,441.37000	10.44137		10,035.71000	10.03571	10,441.370	17.25	0.74	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	6,033.94000	6.03394		5,742.25000	5.74225	6,033.940	17.79	0.54	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.73166	82.40323		11.63384	82.97083		17.44	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	1,941.65000	1.94165		2,105.38000	2.10538	1,941.650	16.61	0.27	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.32	Put	6,606.31000	6.60631		6,312.40000	6.31240	6,606.310	17.08	0.54	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.02	Put	4,573.92000	4.57392		4,349.02000	4.34902	4,573.920	17.67	0.42	0.00	0	793.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			11.35394	79.21255		11.23471	79.95230		20.45	0.00	0.00	0	100,786.00
R2037	On 05/11/2020	Bond Future			11.57154	80.06214		11.44767	80.80877		20.57	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			11.79581	76.74303		11.66806	77.49030		20.38	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	859.42000	0.85942		984.38000	0.98438	859.420	19.44	0.15	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	10,818.43000	10.81843		10,277.85000	10.27785	10,818.430	19.44	0.75	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	1,857.89000	1.85789		2,081.91000	2.08191	1,857.890	19.44	0.28	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	8,321.53000	8.32153		7,851.03000	7.85103	8,321.530	19.53	0.65	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	4,624.95000	4.62495		4,309.48000	4.30948	4,624.950	20.52	0.45	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	5,439.53000	5.43953		5,880.84000	5.88084	5,439.530	20.59	0.56	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	1,421.96000	1.42196		1,298.34000	1.29834	1,421.960	21.80	0.18	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			12.02796	77.66041		11.89552	78.41242		18.63	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/08/2020	Bond Future			11.55410	80.66240		11.45012	81.33684		21.18	0.00	0.00	0	55,869.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/08/2020	Bond Future	9.57	Call	12.27000	0.01227		19.64000	0.01964	12.270	19.31	0.01	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	74.85000	0.07485		108.60000	0.10860	74.850	19.31	0.04	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	5,756.01000	5.75601		5,242.74000	5.24274	5,756.010	19.91	0.81	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	5,419.22000	5.41922		4,922.61000	4.92261	5,419.220	20.04	0.78	0.00	0	12,538.00
R2040	On 06/08/2020	Bond Future	11.26	Put	3,445.81000	3.44581		3,072.52000	3.07252	3,445.810	20.83	0.61	0.00	0	517.00
R2040	On 05/11/2020	Bond Future			11.77199	81.52762		11.66387	82.20821		21.12	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	296.34000	0.29634		353.47000	0.35347	296.340	19.89	0.07	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	422.75000	0.42275		498.97000	0.49897	422.750	19.89	0.10	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	622.15000	0.62215		725.71000	0.72571	622.150	19.89	0.13	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	10.23	Call	843.50000	0.84350		974.58000	0.97458	843.500	19.89	0.17	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	2,071.81000	2.07181		2,321.42000	2.32142	2,071.810	20.23	0.33	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	11.50	Put	5,087.36000	5.08736		4,743.60000	4.74360	5,087.360	20.85	0.54	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	4,405.58000	4.40558		4,095.25000	4.09525	4,405.580	21.07	0.49	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.99689	77.97535		11.88539	78.65570		21.02	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	597.74000	0.59774		680.17000	0.68017	597.740	20.02	0.11	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	654.72000	0.65472		743.41000	0.74341	654.720	20.02	0.12	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	1,110.65000	1.11065		1,245.09000	1.24509	1,110.650	20.02	0.18	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,309.26000	1.30926		1,461.73000	1.46173	1,309.260	20.02	0.20	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	6,559.16000	6.55916		6,203.37000	6.20337	6,559.160	20.59	0.55	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	5,959.40000	5.95940		5,626.61000	5.62661	5,959.400	20.77	0.52	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.22932	78.90754		12.11367	79.59176		19.18	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future			11.66174	77.05619		11.54228	77.82395		22.14	0.00	231,168.57	3	77,118.00
R2044	On 06/08/2020	Bond Future	9.01	Call	0.54000	0.00054		1.08000	0.00108	0.540	20.20	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	3.09000	0.00309		5.63000	0.00563	3.090	20.20	0.00	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	11.46000	0.01146		19.38000	0.01938	11.460	20.20	0.01	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	38.87000	0.03887		61.21000	0.06121	38.870	20.20	0.02	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	5,567.33000	5.56733		4,996.87000	4.99687	5,567.330	21.13	0.79	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	4,718.02000	4.71802		4,199.48000	4.19948	4,718.020	21.46	0.73	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			11.87528	77.88276		11.75094	78.65766		22.07	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	78.21000	0.07821		99.44000	0.09944	78.210	20.80	0.02	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	173.84000	0.17384		215.67000	0.21567	173.840	20.80	0.05	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	189.93000	0.18993		234.97000	0.23497	189.930	20.80	0.05	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	356.49000	0.35649		432.14000	0.43214	356.490	20.80	0.08	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	518.65000	0.51865		620.86000	0.62086	518.650	20.80	0.11	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	557.06000	0.55706		665.21000	0.66521	557.060	20.80	0.12	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	573.02000	0.57302		683.61000	0.68361	573.020	20.80	0.12	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	7,350.32000	7.35032		6,853.28000	6.85328	7,350.320	21.22	0.67	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	6,841.44000	6.84144		6,366.23000	6.36623	6,841.440	21.37	0.65	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	5,944.57000	5.94457		5,510.89000	5.51089	5,944.570	21.64	0.59	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	5,745.25000	5.74525		5,321.37000	5.32137	5,745.250	21.70	0.58	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			12.09578	74.41305		11.96720	75.18917		21.95	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2044	On 04/02/2021	Bond Future	9.66	Call	643.48000	0.64348	743.62000	0.74362	643.480	20.91	0.12	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	13,575.81000	13.57581	12,968.21000	12.96821	13,575.810	20.91	0.80	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	10,268.09000	10.26809	9,734.81000	9.73481	10,268.090	20.91	0.71	0.00	0	405.00
R2044	On 06/05/2021	Bond Future			12.32344	75.30269	12.18981	76.08408		20.01	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			11.60137	80.43577	11.49196	81.15267		21.48	0.00	316,112,576.10	3,930	104,774.00
R2048	On 06/08/2020	Bond Future	9.00	Call	0.50000	0.00050	0.96000	0.00096	0.500	19.52	0.00	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	1.88000	0.00188	3.39000	0.00339	1.880	19.52	0.00	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	146.11000	0.14611	207.18000	0.20718	146.110	19.52	0.06	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	602.16000	0.60216	776.64000	0.77664	602.160	20.28	0.20	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	1,049.17000	1.04917	1,301.59000	1.30159	1,049.170	20.82	0.30	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	3,114.99000	3.11499	3,585.52000	3.58552	3,114.990	21.96	0.60	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	5,002.66000	5.00266	5,575.42000	5.57542	5,002.660	23.02	0.75	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	7,302.18000	7.30218	7,947.65000	7.94765	7,302.180	23.68	0.87	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			11.81299	76.88662	11.69897	77.61013		22.55	0.00	0.00	0	0.00
R2048	On 05/11/2020	Bond Future	10.00	Call	567.93000	0.56793	670.18000	0.67018	567.930	21.19	0.12	0.00	0	800.00
R2048	On 05/11/2020	Bond Future	11.00	Call	1,991.34000	1.99134	2,249.13000	2.24913	1,991.340	21.56	0.32	0.00	0	800.00
R2048	On 04/02/2021	Bond Future			12.03152	77.78563	11.91354	78.50984		21.20	0.00	0.00	0	0.00
R2048	On 06/05/2021	Bond Future			12.24838	74.29916	12.12580	75.02797		20.44	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208	On 06/08/2020	Bond Future			3.59547	104.42502	3.60421	104.41948		0.40	0.00	0.00	0	23,391.00
R208	On 05/11/2020	Bond Future			3.09678	102.15295	3.11496	102.14587		0.27	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			11.00521	67.15744	10.91135	67.66669		21.15	0.00	0.00	0	61,107.00
R209	On 05/11/2020	Bond Future			11.20353	64.73719	11.10632	65.25094		22.61	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			11.40262	65.49440	11.30296	66.00759		21.18	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.60713	63.13484	11.50429	63.65072		20.47	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			186.36343	186.36343	186.58586	186.58586			0.00	0.00	0	1,929.00



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
R210	On 05/11/2020	Bond Future	185.70007	185.70007		185.92210	185.92210			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future	187.91438	187.91438		188.12045	188.12045			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future	187.45876	187.45876		187.65724	187.65724			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future	166.20214	166.20214		166.28368	166.28368			0.00	0.00	0	7,044.00
R212	On 05/11/2020	Bond Future	168.02413	168.02413		168.10412	168.10412			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future	167.70634	167.70634		167.77053	167.77053			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future	169.74657	169.74657		169.80245	169.80245			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future	9.86393	84.61074		9.80582	84.93979		15.65	0.00	0.00	0	17,349.00
R213	On 05/11/2020	Bond Future	10.06187	81.98850		10.00163	82.31996		16.68	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future	10.26467	82.94690		10.20344	83.27397		15.61	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future	10.46749	80.40470		10.40455	80.73137		14.99	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 06/08/2020	Bond Future	11.31889	64.76447		11.23509	65.22037		22.66	0.00	0.00	0	20,956.00
R214	On 05/11/2020	Bond Future	11.51594	62.18162		11.42902	62.64158		24.30	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future	11.71810	62.90861		11.62885	63.36767		22.72	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future	11.91810	60.37977		11.82595	60.84104		22.03	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,109,484,969.17</b>	<b>11,867</b>	<b>1 259 861,00</b>
<b>Grand Total:</b>											<b>1,109,484,969.17</b>	<b>11,867</b>	<b>1 259 861,00</b>