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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/06/2020

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	90.76000	90.76000	90.78000	90.78000					0.00	0.00	0	51.00
AL37	On 06/08/2020	Index Future	733.64300	733.64300	728.54100	728.54100					0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	741.57500	741.57500	736.42100	736.42100					0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	750.22500	750.22500	745.01400	745.01400					0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	759.16600	759.16600	753.89400	753.89400					0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	808.66700	808.66700	799.14500	799.14500					0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	817.41000	817.41000	807.78900	807.78900					0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	826.94500	826.94500	817.21500	817.21500					0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	836.79900	836.79900	826.95500	826.95500					0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	705.05900	705.05900	697.18800	697.18800					0.00	0.00	0	212.00
ALBI	On 05/11/2020	Index Future	712.68100	712.68100	704.72900	704.72900					0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	720.99500	720.99500	712.95200	712.95200					0.00	0.00	0	0.00

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ALBI	On 06/05/2021	Index Future	729.58700	729.58700		721.45000	721.45000			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	11.91276	74.14068		12.11063	73.13585			0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future	12.17345	71.15961		12.37963	70.14512			0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	12.44266	71.99092		12.65787	70.96553			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.71589	69.07258		12.94058	68.03547			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	12.35806	73.59496		12.55079	72.52421			0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future	12.61176	70.12457		12.81339	69.04346			0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	12.86578	70.94467		13.07671	69.85191			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	13.13389	67.53266		13.35514	66.42730			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	697.10400	697.10400		689.36900	689.36900			0.00	20,913,120.00	3	1,017.00
GOVI	On 05/11/2020	GOVI	704.64100	704.64100		696.82600	696.82600			0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	712.86000	712.86000		704.95700	704.95700			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	721.35500	721.35500		713.35900	713.35900			0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	138.22864	138.22864		138.24409	138.24409			0.00	0.00	0	4,976.00
I2025	On 05/11/2020	Bond Future	139.74179	139.74179		139.75953	139.75953			0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	139.88269	139.88269		139.90237	139.90237			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	141.58335	141.58335		141.60413	141.60413			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	100.12217	100.12217		99.96967	99.96967			0.00	0.00	0	4,982.00
I2029	On 05/11/2020	Bond Future	100.08202	100.08202		99.92937	99.92937			0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	101.27397	101.27397		101.12075	101.12075			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	101.35428	101.35428		101.19983	101.19983			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	96.47576	96.47576		96.44024	96.44024			0.00	0.00	0	12,378.00
I2033	On 05/11/2020	Bond Future	96.32076	96.32076		96.28632	96.28632			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future	97.46790	97.46790		97.43419	97.43419			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	97.42433	97.42433		97.39085	97.39085			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	107.96572	107.96572		107.33433	107.33433			0.00	3,238,971.60	30	10,539.00
I2038	On 05/11/2020	Bond Future	109.14756	109.14756		108.51096	108.51096			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future	108.73394	108.73394		108.09102	108.09102			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	110.05604	110.05604		109.40613	109.40613			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	97.95513	97.95513		97.42063	97.42063			0.00	0.00	0	16,109.00
I2046	On 05/11/2020	Bond Future	97.24235	97.24235		96.70340	96.70340			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future	98.40080	98.40080		97.85665	97.85665			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	97.78877	97.78877		97.23879	97.23879			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	97.45444	97.45444		97.68896	97.68896			0.00	0.00	0	16,793.00
I2050	On 05/11/2020	Bond Future	98.52105	98.52105		98.75953	98.75953			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future	97.78471	97.78471		98.02737	98.02737			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	98.97371	98.97371		99.21998	99.21998			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	255.65400	255.65400		255.60000	255.60000			0.00	0.00	0	1,207.00
I GOV	On 05/11/2020	Index Future	258.48200	258.48200		258.42700	258.42700			0.00	0.00	0	47.00
I GOV	On 04/02/2021	Index Future	261.55900	261.55900		261.50500	261.50500			0.00	0.00	0	0.00
I GOV	On 06/05/2021	Index Future	264.73800	264.73800		264.68400	264.68400			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/07/2020	Jibar Tradeable Future	3.90000	96.10000		3.87000	96.13000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.69000	96.31000		3.70000	96.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.68000	96.32000		3.68000	96.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.56000	96.44000		3.57000	96.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.54000	96.46000		3.55000	96.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.52000	96.48000		3.52000	96.48000			0.00	0.00	0	35.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.55000	96.45000		3.56000	96.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.73000	96.27000		3.74000	96.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.73500	96.26500		3.91500	96.08500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.03500	95.96500		4.05500	95.94500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.25500	95.74500		4.26500	95.73500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.54500	95.45500		4.51500	95.48500			0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future	7.58601	115.95791		7.74092	115.12255		8.95	0.00	3,710,653.12	32	68,851.00

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R186	On 06/08/2020	Bond Future	7.45	Call	1,060.52000	1.06052	747.27000	0.74727	1,060.520	8.79	0.42	0.00	0	2,500.00
R186	On 06/08/2020	Bond Future	7.45	Put	1,800.39000	1.80039	2,322.50000	2.32250	1,800.390	8.79	0.58	0.00	0	2,500.00
R186	On 06/08/2020	Bond Future	8.00	Put	587.92000	0.58792	834.08000	0.83408	587.920	9.10	0.26	0.00	0	15,177.00
R186	On 06/08/2020	Bond Future	8.00	Call	2,803.18000	2.80318	2,213.98000	2.21398	2,803.180	9.10	0.74	0.00	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	7,384.43000	7.38443	6,577.43000	6.57743	7,384.430	9.87	0.97	0.00	0	900.00
R186	On 05/11/2020	Bond Future			7.75905	117.19870	7.92229	116.35620		10.04	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.00	Call	1,245.92000	1.24592	804.83000	0.80483	1,245.920	9.76	0.29	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.84	Call	3,038.68000	3.03868	2,318.79000	2.31879	3,038.680	9.99	0.54	934,996.92	15	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,492.35000	3.49235	2,734.58000	2.73458	3,492.350	10.04	0.58	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	4,574.35000	4.57435	3,746.00000	3.74600	4,574.350	10.20	0.67	1,172,835.05	15	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	598.08000	0.59808	562.20000	0.56220	598.080	10.71	0.15	258,055.92	15	3,500.00
R186	On 04/02/2021	Bond Future			7.93086	113.28384	8.10334	112.43291		9.62	0.00	0.00	0	0.00
R186	On 06/05/2021	Bond Future			8.11438	114.63575	8.29716	113.77547		8.44	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			307.88692	307.88692	307.91081	307.91081			0.00	0.00	0	2,591.00
R197	On 05/11/2020	Bond Future			311.25663	311.25663	311.28553	311.28553			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			307.02834	307.02834	307.06141	307.06141			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			310.76206	310.76206	310.79742	310.79742			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			214.71898	214.71898	214.86324	214.86324			0.00	27,913,467.40	130	7,664.00
R202	On 05/11/2020	Bond Future			217.06914	217.06914	217.21824	217.21824			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			215.43929	215.43929	215.59287	215.59287			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			218.05862	218.05862	218.21549	218.21549			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			5.05706	109.84327	5.13948	109.64078		2.75	0.00	549,216,350.00	5,000	32,369.00
R2023	On 05/11/2020	Bond Future			5.13992	107.11167	5.23129	106.90866		2.96	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.20276	108.36213	5.30569	108.15816		2.77	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			5.25644	105.74394	5.37416	105.53825		2.42	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			9.22577	92.62576	9.42155	91.47814		14.43	0.00	109,483,648.32	1,182	106,224.00
R2030	On 06/08/2020	Bond Future	8.36	Call	241.29000	0.24129	133.77000	0.13377	241.290	13.42	0.12	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	355.16000	0.35516	204.90000	0.20490	355.160	13.42	0.16	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	874.34000	0.87434	566.20000	0.56620	874.340	13.70	0.32	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	1,302.66000	1.30266	883.34000	0.88334	1,302.660	13.93	0.42	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Put	1,870.20000	1.87020	2,503.80000	2.50380	1,870.200	14.13	0.50	0.00	0	2,500.00

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R2030	On 06/08/2020	Bond Future	9.20	Call	1,717.74000	1.71774	1,203.72000	1.20372	1,717.740	14.13	0.50	0.00	0	323.00	
R2030	On 06/08/2020	Bond Future	9.42	Put	1,296.46000	1.29646	1,794.32000	1.79432	1,296.460	14.35	0.39	0.00	0	800.00	
R2030	On 06/08/2020	Bond Future	9.75	Call	3,734.14000	3.73414	2,902.71000	2.90271	3,734.140	14.70	0.75	0.00	0	450.00	
R2030	On 06/08/2020	Bond Future	9.95	Put	476.70000	0.47670	706.06000	0.70606	476.700	15.01	0.18	0.00	0	5,850.00	
R2030	On 06/08/2020	Bond Future	10.00	Call	4,862.36000	4.86236	3,925.25000	3.92525	4,862.360	15.09	0.83	0.00	0	470.00	
R2030	On 06/08/2020	Bond Future	10.21	Call	5,867.37000	5.86737	4,864.58000	4.86458	5,867.370	15.46	0.88	0.00	0	650.00	
R2030	On 06/08/2020	Bond Future	10.70	Call	8,289.87000	8.28987	7,195.34000	7.19534	8,289.870	15.98	0.96	0.00	0	470.00	
R2030	On 06/08/2020	Bond Future	10.87	Put	55.95000	0.05595	90.79000	0.09079	55.950	15.98	0.03	0.00	0	650.00	
R2030	On 06/08/2020	Bond Future	11.47	Put	8.06000	0.00806	14.19000	0.01419	8.060	15.98	0.00	0.00	0	650.00	
R2030	On 05/11/2020	Bond Future			9.41171	93.61758	9.61548	92.45916		16.13	0.00	0.00	0	0.00	
R2030	On 05/11/2020	Bond Future	8.10	Call	966.77000	0.96677	536.64000	0.53664	966.770	15.44	0.21	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	8.34	Call	1,272.79000	1.27279	752.58000	0.75258	1,272.790	15.44	0.25	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	8.36	Call	1,301.17000	1.30117	773.23000	0.77323	1,301.170	15.44	0.26	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	8.53	Call	1,564.96000	1.56496	966.65000	0.96665	1,564.960	15.46	0.30	932,178.00	34	15,646.00	
R2030	On 05/11/2020	Bond Future	8.73	Call	1,942.73000	1.94273	1,238.11000	1.23811	1,942.730	15.59	0.35	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	8.85	Call	2,196.52000	2.19652	1,437.22000	1.43722	2,196.520	15.67	0.38	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	8.86	Call	2,218.51000	2.21851	1,454.92000	1.45492	2,218.510	15.68	0.38	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	9.03	Call	2,613.40000	2.61340	1,778.02000	1.77802	2,613.400	15.80	0.42	1,326,561.00	34	15,646.00	
R2030	On 05/11/2020	Bond Future	9.04	Call	2,638.00000	2.63800	1,798.31000	1.79831	2,638.000	15.81	0.42	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	3,126.46000	3.12646	2,213.35000	2.21335	3,126.460	15.95	0.47	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	3,108.36000	3.10836	3,229.60000	3.22960	3,108.360	16.21	0.43	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	2,542.49000	2.54249	2,589.89000	2.58989	2,542.490	16.43	0.37	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	2,165.97000	2.16597	2,157.91000	2.15791	2,165.970	16.67	0.33	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,691.49000	1.69149	1,622.79000	1.62279	1,691.490	17.10	0.27	848,821.75	34	15,646.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,562.14000	1.56214	1,479.35000	1.47935	1,562.140	17.25	0.25	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.60107	90.70575	9.81364	89.53506		15.78	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,755.93000	1.75593	1,094.95000	1.09495	1,755.930	15.17	0.28	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,770.73000	1.77073	1,106.27000	1.10627	1,770.730	15.17	0.28	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,624.54000	2.62454	1,774.86000	1.77486	2,624.540	15.23	0.37	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	3,203.35000	3.20335	2,244.41000	2.24441	3,203.350	15.38	0.43	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	3,061.61000	3.06161	2,992.75000	2.99275	3,061.610	16.14	0.36	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			9.80039	91.78880	10.02239	90.60478		13.74	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	7.97	Call	1,194.85000	1.19485	803.51000	0.80351	1,194.850	13.10	0.20	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.22	Put	6,356.52000	6.35652	6,819.23000	6.81923	6,356.520	13.23	0.59	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.92	Put	4,331.47000	4.33147	4,622.58000	4.62258	4,331.470	13.69	0.45	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			10.15726	90.15290	10.34298	89.02466		16.74	0.00	2,073,516.70	23	104,696.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	74.30000	0.07430	38.13000	0.03813	74.300	15.47	0.04	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	324.60000	0.32460	192.56000	0.19256	324.600	15.50	0.14	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	2,888.73000	2.88873	3,610.51000	3.61051	2,888.730	16.31	0.61	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			10.36321	86.97290	10.55635	85.83398		19.46	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	1,058.92000	1.05892	602.40000	0.60240	1,058.920	18.52	0.20	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	1,274.81000	1.27481		756.29000	0.75629	1,274.810	18.52	0.24	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	1,782.92000	1.78292		1,139.21000	1.13921	1,782.920	18.52	0.30	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	2,113.09000	2.11309		1,400.88000	1.40088	2,113.090	18.62	0.34	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	2,559.40000	2.55940		2,553.17000	2.55317	2,559.400	20.03	0.34	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	2,397.79000	2.39779		2,374.91000	2.37491	2,397.790	20.17	0.32	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.57037	87.98902		10.77144	86.83796		18.26	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	1,350.91000	1.35091		798.97000	0.79897	1,350.910	17.48	0.21	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	2,043.13000	2.04313		1,324.01000	1.32401	2,043.130	17.48	0.29	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	4,321.99000	4.32199		4,306.26000	4.30626	4,321.990	18.32	0.43	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.78463	84.89218		10.99421	83.72796		16.71	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			10.86581	89.57823		11.05180	88.39127		18.72	0.00	1,164,516.99	13	99,548.00
R2035	On 06/08/2020	Bond Future	8.75	Call	6.04000	0.00604		2.40000	0.00240	6.040	17.13	0.00	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	16.82000	0.01682		7.33000	0.00733	16.820	17.13	0.01	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	23.73000	0.02373		10.66000	0.01066	23.730	17.13	0.01	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	161.65000	0.16165		87.46000	0.08746	161.650	17.13	0.07	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	3,853.98000	3.85398		4,690.65000	4.69065	3,853.980	17.80	0.68	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			11.08071	86.06263		11.27410	84.86436		21.57	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			11.30188	87.06766		11.50337	85.85659		20.24	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	10,040.16000	10.04016		10,441.37000	10.44137	10,040.160	19.27	0.68	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	5,963.98000	5.96398		6,033.94000	6.03394	5,963.980	19.90	0.50	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.52180	83.62822		11.73166	82.40323		18.71	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	2,626.61000	2.62661		1,941.65000	1.94165	2,626.610	17.86	0.32	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.32	Put	6,349.94000	6.34994		6,606.31000	6.60631	6,349.940	18.34	0.50	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.02	Put	4,454.65000	4.45465		4,573.92000	4.57392	4,454.650	18.95	0.39	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			11.15745	80.43736		11.35394	79.21255		21.04	0.00	4,102,305.36	51	100,837.00
R2037	On 05/11/2020	Bond Future			11.36736	81.29876		11.57154	80.06214		23.16	0.00	22,438,457.76	276	276.00
R2037	On 04/02/2021	Bond Future			11.58318	77.99303		11.79581	76.74303		22.92	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	1,468.47000	1.46847		859.42000	0.85942	1,468.470	21.89	0.21	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	10,423.52000	10.42352		10,818.43000	10.81843	10,423.520	21.89	0.68	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	2,757.93000	2.75793		1,857.89000	1.85789	2,757.930	21.89	0.34	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	8,096.99000	8.09699		8,321.53000	8.32153	8,096.990	21.99	0.60	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	4,685.85000	4.68585		4,624.95000	4.62495	4,685.850	23.08	0.41	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	6,763.30000	6.76330		5,439.53000	5.43953	6,763.300	23.15	0.60	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	1,618.40000	1.61840		1,421.96000	1.42196	1,618.400	24.49	0.18	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.80644	78.92474		12.02796	77.66041		20.03	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			11.36770	81.87802		11.55410	80.66240		21.78	0.00	11,381,044.78	139	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	27.18000	0.02718		12.27000	0.01227	27.180	19.85	0.01	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	140.89000	0.14089		74.85000	0.07485	140.890	19.85	0.06	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	4,828.29000	4.82829		5,756.01000	5.75601	4,828.290	20.30	0.74	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	4,522.12000	4.52212		5,419.22000	5.41922	4,522.120	20.44	0.71	2,421,663.04	42	12,496.00
R2040	On 06/08/2020	Bond Future	11.26	Put	2,782.59000	2.78259		3,445.81000	3.44581	2,782.590	21.39	0.53	0.00	0	517.00
R2040	On 05/11/2020	Bond Future			11.57810	82.75494		11.77199	81.52762		23.68	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	597.60000	0.59760		296.34000	0.29634	597.600	22.23	0.12	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	798.16000	0.79816		422.75000	0.42275	798.160	22.23	0.15	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	1,094.42000	1.09442		622.15000	0.62215	1,094.420	22.23	0.19	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	10.23	Call	1,404.56000	1.40456		843.50000	0.84350	1,404.560	22.23	0.23	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	2,953.48000	2.95348		2,071.81000	2.07181	2,953.480	22.62	0.40	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	11.50	Put	4,943.03000	4.94303		5,087.36000	5.08736	4,943.030	23.38	0.49	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	4,321.26000	4.32126		4,405.58000	4.40558	4,321.260	23.62	0.45	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.79476	79.21590		11.99689	77.97535		23.47	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	1,055.15000	1.05515		597.74000	0.59774	1,055.150	22.29	0.16	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	1,137.42000	1.13742		654.72000	0.65472	1,137.420	22.29	0.17	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	1,760.98000	1.76098		1,110.65000	1.11065	1,760.980	22.29	0.24	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	2,018.76000	2.01876		1,309.26000	1.30926	2,018.760	22.29	0.26	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	6,482.64000	6.48264		6,559.16000	6.55916	6,482.640	22.98	0.50	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	5,930.37000	5.93037		5,959.40000	5.95940	5,930.370	23.19	0.47	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.01850	80.16234		12.22932	78.90754		20.61	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			11.47030	78.29297		11.66174	77.05619		22.81	0.00	11,117,601.74	142	77,118.00
R2044	On 06/08/2020	Bond Future	9.01	Call	1.64000	0.00164		0.54000	0.00054	1.640	20.84	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	8.08000	0.00808		3.09000	0.00309	8.080	20.84	0.00	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	26.55000	0.02655		11.46000	0.01146	26.550	20.84	0.01	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	80.16000	0.08016		38.87000	0.03887	80.160	20.84	0.04	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	4,606.17000	4.60617		5,567.33000	5.56733	4,606.170	21.10	0.73	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	3,833.49000	3.83349		4,718.02000	4.71802	3,833.490	21.42	0.66	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			11.67598	79.13149		11.87528	77.88276		24.85	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	211.06000	0.21106		78.21000	0.07821	211.060	23.39	0.05	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	400.11000	0.40011		173.84000	0.17384	400.110	23.39	0.08	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	429.57000	0.42957		189.93000	0.18993	429.570	23.39	0.09	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	712.88000	0.71288		356.49000	0.35649	712.880	23.39	0.13	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	964.98000	0.96498		518.65000	0.51865	964.980	23.39	0.17	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	1,022.41000	1.02241		557.06000	0.55706	1,022.410	23.39	0.18	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	1,046.07000	1.04607		573.02000	0.57302	1,046.070	23.39	0.18	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	6,936.30000	6.93630		7,350.32000	7.35032	6,936.300	23.48	0.61	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	6,473.49000	6.47349		6,841.44000	6.84144	6,473.490	23.66	0.59	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	5,663.63000	5.66363		5,944.57000	5.94457	5,663.630	23.99	0.54	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	5,484.50000	5.48450		5,745.25000	5.74525	5,484.500	24.07	0.53	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.88783	75.67530		12.09578	74.41305		24.63	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	1,149.70000	1.14970	643.48000	0.64348	1,149.700	23.44	0.17	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	13,043.61000	13.04361	13,575.81000	13.57581	13,043.610	23.44	0.74	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	9,933.09000	9.93309	10,268.09000	10.26809	9,933.090	23.44	0.65	0.00	0	405.00
R2044	On 06/05/2021	Bond Future			12.10636	76.57945	12.32344	75.30269		21.56	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			11.40529	81.72920	11.60137	80.43577		22.08	0.00	167,790,047.60	2,053	106,774.00
R2048	On 06/08/2020	Bond Future	9.00	Call	1.52000	0.00152	0.50000	0.00050	1.520	20.08	0.00	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	5.12000	0.00512	1.88000	0.00188	5.120	20.08	0.00	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	265.79000	0.26579	146.11000	0.14611	265.790	20.08	0.10	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	917.56000	0.91756	602.16000	0.60216	917.560	20.70	0.27	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	1,510.51000	1.51051	1,049.17000	1.04917	1,510.510	21.31	0.38	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	3,982.18000	3.98218	3,114.99000	3.11499	3,982.180	22.64	0.67	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	6,056.63000	6.05663	5,002.66000	5.00266	6,056.630	23.84	0.81	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	8,479.72000	8.47972	7,302.18000	7.30218	8,479.720	24.54	0.90	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			11.60858	78.19266	11.81299	76.88662		25.27	0.00	0.00	0	0.00
R2048	On 05/11/2020	Bond Future	10.00	Call	1,031.85000	1.03185	567.93000	0.56793	1,031.850	23.69	0.18	0.00	0	800.00
R2048	On 05/11/2020	Bond Future	11.00	Call	2,894.76000	2.89476	1,991.34000	1.99134	2,894.760	24.13	0.39	0.00	0	800.00
R2048	On 04/02/2021	Bond Future			11.81798	79.10589	12.03152	77.78563		23.65	0.00	0.00	0	0.00
R2048	On 06/05/2021	Bond Future			12.02544	75.63460	12.24838	74.29916		21.96	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			3.54071	104.45974	3.59547	104.42502		0.37	0.00	0.00	0	23,391.00
R208	On 05/11/2020	Bond Future			3.01095	102.18644	3.09678	102.15295		0.26	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			10.81011	68.22259	11.00521	67.15744		21.87	0.00	0.00	0	61,107.00
R209	On 05/11/2020	Bond Future			11.00131	65.81272	11.20353	64.73719		25.84	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			11.19287	66.58161	11.40262	65.49440		23.95	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.38937	64.23460	11.60713	63.13484		22.10	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			185.91836	185.91836	186.36343	186.36343			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	185.24722	185.24722		185.70007	185.70007			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future	187.45381	187.45381		187.91438	187.91438			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future	186.99145	186.99145		187.45876	187.45876			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	166.23715	166.23715		166.20214	166.20214			0.00	0.00	0	7,044.00
R212	On 05/11/2020	Bond Future	168.05695	168.05695		168.02413	168.02413			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future	167.73746	167.73746		167.70634	167.70634			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future	169.77702	169.77702		169.74657	169.74657			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	9.67889	85.66466		9.86393	84.61074		15.98	0.00	1,456,299.22	17	17,366.00
R213	On 05/11/2020	Bond Future	9.86965	83.05245		10.06187	81.98850		18.75	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future	10.06461	84.02213		10.26467	82.94690		17.51	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future	10.25926	81.49225		10.46749	80.40470		15.99	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	11.12881	65.80647		11.31889	64.76447		23.36	0.00	0.00	0	20,956.00
R214	On 05/11/2020	Bond Future	11.31865	63.23382		11.51594	62.18162		27.66	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future	11.51297	63.97228		11.71810	62.90861		25.60	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future	11.70495	61.45565		11.91810	60.37977		23.69	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>943,895,112.27</b>	<b>9,280</b>	<b>1 265 898,00</b>
<b>Grand Total:</b>											<b>943,895,112.27</b>	<b>9,280</b>	<b>1 265 898,00</b>