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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/07/2020

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		90.62000	90.62000		90.62000	90.62000			0.00	0.00	0	51.00
AL37	On 06/08/2020	Index Future		730.22200	730.22200		729.97700	729.97700			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future		738.04000	738.04000		737.79600	737.79600			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future		746.63100	746.63100		746.38800	746.38800			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future		755.50600	755.50600		755.26200	755.26200			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future		804.43500	804.43500		805.67500	805.67500			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future		813.04800	813.04800		814.30400	814.30400			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future		822.51200	822.51200		823.78700	823.78700			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future		832.28900	832.28900		833.58100	833.58100			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future		703.92900	703.92900		704.30000	704.30000			0.00	0.00	0	212.00
ALBI	On 05/11/2020	Index Future		711.46500	711.46500		711.84400	711.84400			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future		719.74800	719.74800		720.13400	720.13400			0.00	0.00	0	0.00

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ALBI	On 06/05/2021	Index Future	728.30300	728.30300		728.69500	728.69500			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	11.92003	74.10339		11.90770	74.16665			0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future	12.18258	71.11423		12.16965	71.17851			0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	12.45256	71.94326		12.43898	72.00865			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.72669	69.02220		12.71248	69.08849			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	12.28984	73.98072		12.30790	73.87825			0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future	12.54177	70.50672		12.56061	70.40350			0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	12.79286	71.32958		12.81251	71.22549			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	13.05785	67.91996		13.07843	67.81476			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	695.71300	695.71300		696.15600	696.15600			0.00	0.00	0	1,023.00
GOVI	On 05/11/2020	GOVI	703.16200	703.16200		703.61300	703.61300			0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	711.34800	711.34800		711.80700	711.80700			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	719.80300	719.80300		720.26900	720.26900			0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	137.53309	137.53309		137.61651	137.61651			0.00	0.00	0	6,046.00
I2025	On 05/11/2020	Bond Future	139.02415	139.02415		139.10913	139.10913			0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	139.17063	139.17063		139.25728	139.25728			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	140.85847	140.85847		140.94644	140.94644			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	99.07397	99.07397		98.66612	98.66612			0.00	0.00	0	5,012.00
I2029	On 05/11/2020	Bond Future	99.02496	99.02496		98.61313	98.61313			0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	100.20210	100.20210		99.78576	99.78576			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	100.27952	100.27952		99.85839	99.85839			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	94.76912	94.76912		94.78389	94.78389			0.00	0.00	0	12,378.00
I2033	On 05/11/2020	Bond Future	94.59938	94.59938		94.61474	94.61474			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future	95.72377	95.72377		95.73973	95.73973			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	95.67014	95.67014		95.68657	95.68657			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	105.29194	105.29194		105.88328	105.88328			0.00	0.00	0	10,632.00
I2038	On 05/11/2020	Bond Future	106.43358	106.43358		107.03171	107.03171			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future	106.00462	106.00462		106.61046	106.61046			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	107.29055	107.29055		107.90379	107.90379			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	94.64053	94.64053		95.45344	95.45344			0.00	0.00	0	16,357.00
I2046	On 05/11/2020	Bond Future	93.90192	93.90192		94.72401	94.72401			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future	95.01839	95.01839		95.85068	95.85068			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	94.38330	94.38330		95.22584	95.22584			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	95.33813	95.33813		95.52858	95.52858			0.00	0.00	0	16,810.00
I2050	On 05/11/2020	Bond Future	96.37163	96.37163		96.56453	96.56453			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future	95.62927	95.62927		95.82496	95.82496			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	96.78933	96.78933		96.98749	96.98749			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	252.31400	252.31400		252.72100	252.72100			0.00	0.00	0	1,207.00
I GOV	On 05/11/2020	Index Future	255.07800	255.07800		255.49000	255.49000			0.00	0.00	0	47.00
I GOV	On 04/02/2021	Index Future	258.10900	258.10900		258.52700	258.52700			0.00	0.00	0	0.00
I GOV	On 06/05/2021	Index Future	261.23800	261.23800		261.66200	261.66200			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/07/2020	Jibar Tradeable Future	3.87000	96.13000		3.89000	96.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.62000	96.38000		3.62000	96.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.59000	96.41000		3.60000	96.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.44000	96.56000		3.44000	96.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.42000	96.58000		3.42000	96.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.40000	96.60000		3.40000	96.60000			0.00	0.00	0	35.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.42000	96.58000		3.43000	96.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.59000	96.41000		3.57000	96.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.59500	96.40500		3.58500	96.41500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.93500	96.06500		3.92500	96.07500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.93500	96.06500		3.93500	96.06500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.46500	95.53500		4.49500	95.50500			0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future	7.68787	115.40775		7.69501	115.36931		9.12	0.00	10,271,289.75	89	69,164.00

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	
R186	On 06/08/2020	Bond Future	7.45	Call	740.72000	0.74072	744.12000	0.74412	740.720	8.96	0.35	0.00	0	2,500.00
R186	On 06/08/2020	Bond Future	7.45	Put	2,030.75000	2.03075	2,072.59000	2.07259	2,030.750	8.96	0.65	0.00	0	2,500.00
R186	On 06/08/2020	Bond Future	8.00	Put	644.15000	0.64415	672.30000	0.67230	644.150	9.27	0.30	0.00	0	15,177.00
R186	On 06/08/2020	Bond Future	8.00	Call	2,309.25000	2.30925	2,298.96000	2.29896	2,309.250	9.27	0.70	0.00	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	6,828.97000	6.82897	6,794.54000	6.79454	6,828.970	10.03	0.98	0.00	0	900.00
R186	On 05/11/2020	Bond Future			7.86897	116.63051	7.87640	116.59224		10.16	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.00	Call	1,047.45000	1.04745	1,046.16000	1.04616	1,047.450	9.89	0.26	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,690.88000	2.69088	2,682.60000	2.68260	2,690.880	10.11	0.50	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,118.36000	3.11836	3,108.26000	3.10826	3,118.360	10.16	0.55	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	4,149.97000	4.14997	4,135.76000	4.13576	4,149.970	10.32	0.65	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	650.83000	0.65083	664.27000	0.66427	650.830	10.83	0.16	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.04774	112.70632	8.05550	112.66810		9.69	0.00	0.00	0	0.00
R186	On 06/05/2021	Bond Future			8.23907	114.04796	8.24725	114.00954		8.36	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			307.03039	307.03039	307.47624	307.47624			0.00	0.00	0	2,591.00
R197	On 05/11/2020	Bond Future			310.35864	310.35864	310.81068	310.81068			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			306.20324	306.20324	306.66204	306.66204			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			309.91777	309.91777	310.38278	310.38278			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			209.71871	209.71871	209.75060	209.75060			0.00	0.00	0	8,040.00
R202	On 05/11/2020	Bond Future			211.99191	211.99191	212.02544	212.02544			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			210.34514	210.34514	210.37990	210.37990			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			212.89626	212.89626	212.93196	212.93196			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			4.94436	110.12094	4.93489	110.14432		2.72	0.00	0.00	0	32,369.00
R2023	On 05/11/2020	Bond Future			5.01911	107.38084	5.00829	107.40499		2.95	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.06704	108.63186	5.05452	108.65679		2.78	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			5.10256	106.01361	5.08805	106.03909		2.37	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			9.31487	92.10115	9.29171	92.23714		14.67	0.00	7,644,395.45	83	106,503.00
R2030	On 06/08/2020	Bond Future	8.36	Call	133.64000	0.13364	153.05000	0.15305	133.640	13.72	0.08	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	216.09000	0.21609	243.54000	0.24354	216.090	13.81	0.11	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	630.66000	0.63066	686.28000	0.68628	630.660	14.25	0.26	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	992.49000	0.99249	1,064.71000	1.06471	992.490	14.48	0.36	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Put	2,029.98000	2.02998	1,978.84000	1.97884	2,029.980	14.62	0.56	0.00	0	2,500.00

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R2030	On 06/08/2020	Bond Future	9.20	Call	1,352.91000	1.35291	1,437.76000	1.43776	1,352.910	14.62	0.44	0.00	0	323.00	
R2030	On 06/08/2020	Bond Future	9.42	Put	1,394.28000	1.39428	1,359.77000	1.35977	1,394.280	14.85	0.43	0.00	0	800.00	
R2030	On 06/08/2020	Bond Future	9.75	Call	3,255.27000	3.25527	3,375.18000	3.37518	3,255.270	15.32	0.73	0.00	0	450.00	
R2030	On 06/08/2020	Bond Future	9.95	Put	500.14000	0.50014	491.17000	0.49117	500.140	15.66	0.20	0.00	0	5,850.00	
R2030	On 06/08/2020	Bond Future	10.00	Call	4,356.96000	4.35696	4,485.34000	4.48534	4,356.960	15.75	0.82	0.00	0	470.00	
R2030	On 06/08/2020	Bond Future	10.21	Call	5,347.48000	5.34748	5,480.07000	5.48007	5,347.480	16.12	0.88	0.00	0	622.00	
R2030	On 06/08/2020	Bond Future	10.70	Call	7,748.46000	7.74846	7,884.68000	7.88468	7,748.460	16.19	0.96	0.00	0	470.00	
R2030	On 06/08/2020	Bond Future	10.87	Put	43.20000	0.04320	43.64000	0.04364	43.200	16.19	0.02	0.00	0	622.00	
R2030	On 06/08/2020	Bond Future	11.47	Put	4.90000	0.00490	5.11000	0.00511	4.900	16.19	0.00	0.00	0	622.00	
R2030	On 05/11/2020	Bond Future			9.50630	93.07744	9.48208	93.21535		16.25	0.00	0.00	0	500.00	
R2030	On 05/11/2020	Bond Future	8.10	Call	807.69000	0.80769	842.14000	0.84214	807.690	15.56	0.18	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	8.34	Call	1,080.50000	1.08050	1,122.72000	1.12272	1,080.500	15.56	0.23	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	8.36	Call	1,106.00000	1.10600	1,148.91000	1.14891	1,106.000	15.56	0.23	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	8.53	Call	1,344.55000	1.34455	1,393.46000	1.39346	1,344.550	15.58	0.27	0.00	0	15,646.00	
R2030	On 05/11/2020	Bond Future	8.73	Call	1,690.34000	1.69034	1,746.91000	1.74691	1,690.340	15.71	0.32	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	8.85	Call	1,925.62000	1.92562	1,986.88000	1.98688	1,925.620	15.80	0.35	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	8.86	Call	1,946.01000	1.94601	2,007.67000	2.00767	1,946.010	15.80	0.35	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	9.03	Call	2,315.19000	2.31519	2,383.48000	2.38348	2,315.190	15.93	0.40	0.00	0	15,646.00	
R2030	On 05/11/2020	Bond Future	9.04	Call	2,338.21000	2.33821	2,406.89000	2.40689	2,338.210	15.94	0.40	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	2,797.55000	2.79755	2,873.50000	2.87350	2,797.550	16.08	0.45	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	3,265.00000	3.26500	3,216.73000	3.21673	3,265.000	16.33	0.45	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	2,668.28000	2.66828	2,628.17000	2.62817	2,668.280	16.56	0.39	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	2,268.48000	2.26848	2,234.24000	2.23424	2,268.480	16.79	0.35	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,765.20000	1.76520	1,738.81000	1.73881	1,765.200	17.22	0.29	0.00	0	15,646.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,627.92000	1.62792	1,603.73000	1.60373	1,627.920	17.37	0.27	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.70026	90.15701	9.67488	90.29700		15.84	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,556.25000	1.55625	1,600.69000	1.60069	1,556.250	15.22	0.26	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,569.91000	1.56991	1,614.62000	1.61462	1,569.910	15.22	0.26	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,366.83000	2.36683	2,425.57000	2.42557	2,366.830	15.29	0.35	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,914.97000	2.91497	2,981.67000	2.98167	2,914.970	15.44	0.41	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	3,203.43000	3.20343	3,160.43000	3.16043	3,203.430	16.20	0.38	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			9.90455	91.23072	9.87800	91.37254		13.46	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	7.97	Call	988.27000	0.98827	1,018.53000	1.01853	988.270	12.83	0.18	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.22	Put	6,597.88000	6.59788	6,518.89000	6.51889	6,597.880	13.12	0.61	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.92	Put	4,490.53000	4.49053	4,431.25000	4.43125	4,490.530	13.57	0.47	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			10.22507	89.73860	10.19693	89.91020		17.11	0.00	39,843,938.40	444	105,034.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	36.10000	0.03610	43.84000	0.04384	36.100	15.81	0.02	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	202.34000	0.20234	231.55000	0.23155	202.340	15.85	0.10	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	3,002.40000	3.00240	2,916.46000	2.91646	3,002.400	16.68	0.65	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			10.43538	86.54488	10.40602	86.71865		19.68	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	919.51000	0.91951	962.53000	0.96253	919.510	18.70	0.19	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	1,116.90000	1.11690	1,166.27000	1.16627	1,116.900	18.70	0.22	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	1,620.00000	1.62000	1,683.33000	1.68333	1,620.000	18.89	0.29	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	1,945.24000	1.94524	2,016.32000	2.01632	1,945.240	19.07	0.33	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	2,708.53000	2.70853	2,662.71000	2.66271	2,708.530	20.65	0.36	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	2,541.22000	2.54122	2,498.27000	2.49827	2,541.220	20.81	0.34	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.64593	87.55393		10.61527	87.73011	18.41	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	1,225.86000	1.22586	1,268.72000	1.26872	1,225.860	17.61	0.20	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	1,877.13000	1.87713	1,935.18000	1.93518	1,877.130	17.61	0.27	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	4,520.71000	4.52071	4,455.12000	4.45512	4,520.710	18.69	0.44	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.86390	84.44921		10.83189	84.62770	16.47	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			10.90755	89.30971		10.91000	89.29399	19.21	0.00	22,595,356.63	253	99,677.00
R2035	On 06/08/2020	Bond Future	8.75	Call	2.17000	0.00217	2.52000	0.00252	2.170	17.54	0.00	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	7.14000	0.00714	8.06000	0.00806	7.140	17.54	0.00	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	10.65000	0.01065	11.90000	0.01190	10.650	17.54	0.01	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	97.95000	0.09795	104.30000	0.10430	97.950	17.54	0.05	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	3,945.54000	3.94554	3,982.02000	3.98202	3,945.540	18.77	0.71	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			11.12564	85.78197		11.12811	85.76658	21.81	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			11.34907	86.78165		11.35158	86.76648	20.41	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	10,186.22000	10.18622	10,207.23000	10.20723	10,186.220	19.41	0.69	3,301,131.62	55	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	6,118.60000	6.11860	6,138.75000	6.13875	6,118.600	20.31	0.51	2,413,974.76	55	650.00
R2035	On 06/05/2021	Bond Future			11.57141	83.33617		11.57399	83.32102	18.51	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	2,429.77000	2.42977	2,432.84000	2.43284	2,429.770	17.70	0.31	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.32	Put	6,432.03000	6.43203	6,448.83000	6.44883	6,432.030	18.37	0.51	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.02	Put	4,513.06000	4.51306	4,528.13000	4.52813	4,513.060	19.01	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			11.16804	80.37061		11.16547	80.38680	21.48	0.00	160,741.22	2	101,340.00
R2037	On 05/11/2020	Bond Future			11.37979	81.22261		11.37704	81.23945	23.27	0.00	0.00	0	276.00
R2037	On 04/02/2021	Bond Future			11.59647	77.91399		11.59355	77.93134	22.95	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	1,376.82000	1.37682	1,388.88000	1.38888	1,376.820	21.85	0.20	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	10,384.00000	10.38400	10,382.72000	10.38272	10,384.000	21.85	0.69	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	2,634.99000	2.63499	2,651.75000	2.65175	2,634.990	21.85	0.33	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	8,109.41000	8.10941	8,110.92000	8.11092	8,109.410	22.24	0.60	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	4,699.40000	4.69940	4,704.83000	4.70483	4,699.400	23.42	0.41	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	6,703.25000	6.70325	6,726.21000	6.72621	6,703.250	23.52	0.60	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	1,562.07000	1.56207	1,567.82000	1.56782	1,562.070	24.49	0.18	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.82072	78.84225		11.81764	78.86003	19.71	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			11.33757	82.07733		11.32481	82.16197	22.41	0.00	7,386,959.70	90	55,848.00

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	16.40000	0.01640		19.27000	0.01927	16.400	20.32	0.01	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	104.43000	0.10443		116.57000	0.11657	104.430	20.32	0.05	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	4,597.54000	4.59754		4,560.71000	4.56071	4,597.540	21.49	0.74	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	4,291.17000	4.29117		4,257.94000	4.25794	4,291.170	21.63	0.71	0.00	0	12,496.00
R2040	On 06/08/2020	Bond Future	11.26	Put	2,548.40000	2.54840		2,536.71000	2.53671	2,548.400	22.43	0.52	0.00	0	517.00
R2040	On 05/11/2020	Bond Future			11.54811	82.94755		11.53477	83.03346		23.90	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	558.99000	0.55899		577.00000	0.57700	558.990	22.28	0.11	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	754.49000	0.75449		776.74000	0.77674	754.490	22.28	0.14	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	1,045.98000	1.04598		1,073.77000	1.07377	1,045.980	22.28	0.19	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	10.23	Call	1,353.55000	1.35355		1,386.42000	1.38642	1,353.550	22.28	0.23	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	3,006.66000	3.00666		3,058.70000	3.05870	3,006.660	23.20	0.40	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	11.50	Put	4,808.57000	4.80857		4,785.63000	4.78563	4,808.570	23.90	0.48	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	4,197.22000	4.19722		4,178.01000	4.17801	4,197.220	24.16	0.44	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.76381	79.40871		11.74983	79.49605		23.62	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	1,035.88000	1.03588		1,057.18000	1.05718	1,035.880	22.36	0.16	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	1,118.04000	1.11804		1,140.52000	1.14052	1,118.040	22.36	0.17	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	1,742.97000	1.74297		1,773.43000	1.77343	1,742.970	22.36	0.24	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	2,002.15000	2.00215		2,035.51000	2.03551	2,002.150	22.36	0.26	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	6,458.23000	6.45823		6,428.27000	6.42827	6,458.230	23.70	0.50	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	5,907.20000	5.90720		5,879.88000	5.87988	5,907.200	23.89	0.47	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			11.98664	80.35490		11.97203	80.44346		20.43	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			11.45585	78.38772		11.44813	78.43841		23.53	0.00	27,592,477.44	352	76,767.00
R2044	On 06/08/2020	Bond Future	9.01	Call	0.63000	0.00063		0.80000	0.00080	0.630	21.36	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	3.91000	0.00391		4.69000	0.00469	3.910	21.36	0.00	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	15.15000	0.01515		17.50000	0.01750	15.150	21.36	0.01	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	52.93000	0.05293		59.18000	0.05918	52.930	21.36	0.03	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	4,499.42000	4.49942		4,489.39000	4.48939	4,499.420	22.92	0.72	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	3,727.68000	3.72768		3,724.35000	3.72435	3,727.680	23.25	0.65	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			11.66226	79.21877		11.65415	79.27044		25.12	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	185.54000	0.18554		191.86000	0.19186	185.540	23.46	0.04	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	361.34000	0.36134		371.71000	0.37171	361.340	23.46	0.08	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	389.07000	0.38907		400.01000	0.40001	389.070	23.46	0.08	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	658.90000	0.65890		674.69000	0.67469	658.900	23.46	0.13	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	902.32000	0.90232		921.74000	0.92174	902.320	23.46	0.17	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	958.10000	0.95810		978.28000	0.97828	958.100	23.46	0.17	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	981.10000	0.98110		1,001.59000	1.00159	981.100	23.46	0.18	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	6,931.17000	6.93117		6,917.25000	6.91725	6,931.170	24.49	0.61	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	6,471.14000	6.47114		6,458.95000	6.45895	6,471.140	24.66	0.58	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	5,658.21000	5.65821		5,649.03000	5.64903	5,658.210	24.96	0.53	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	5,477.10000	5.47710		5,468.59000	5.46859	5,477.100	25.03	0.52	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.87383	75.76161		11.86530	75.81428		24.82	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	1,113.29000	1.11329	1,129.94000	1.12994	1,113.290	23.52	0.17	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	12,913.95000	12.91395	12,885.01000	12.88501	12,913.950	23.52	0.74	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	9,828.08000	9.82808	9,805.68000	9.80568	9,828.080	23.64	0.65	0.00	0	405.00
R2044	On 06/05/2021	Bond Future			12.09214	76.66443	12.08322	76.71783		21.41	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			11.38703	81.85165	11.37406	81.93884		22.92	0.00	8,839,978.20	108	110,423.00
R2048	On 06/08/2020	Bond Future	9.00	Call	0.64000	0.00064	0.83000	0.00083	0.640	20.71	0.00	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	2.54000	0.00254	3.15000	0.00315	2.540	20.71	0.00	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	218.38000	0.21838	239.20000	0.23920	218.380	20.89	0.09	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	880.22000	0.88022	930.19000	0.93019	880.220	22.10	0.27	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	1,464.46000	1.46446	1,529.12000	1.52912	1,464.460	22.66	0.38	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	3,978.38000	3.97838	4,069.05000	4.06905	3,978.380	24.13	0.69	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	6,085.46000	6.08546	6,180.92000	6.18092	6,085.460	25.39	0.82	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	8,516.59000	8.51659	8,610.46000	8.61046	8,516.590	25.39	0.92	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			11.59084	78.30793	11.57725	78.39645		25.63	0.00	0.00	0	0.00
R2048	On 05/11/2020	Bond Future	10.00	Call	979.16000	0.97916	1,006.23000	1.00623	979.160	23.82	0.18	0.00	0	800.00
R2048	On 05/11/2020	Bond Future	11.00	Call	2,934.03000	2.93403	2,986.47000	2.98647	2,934.030	24.85	0.39	0.00	0	800.00
R2048	On 04/02/2021	Bond Future			11.79974	79.22063	11.78548	79.31056		23.95	0.00	0.00	0	0.00
R2048	On 06/05/2021	Bond Future			12.00679	75.74833	11.99188	75.83948		21.91	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			3.44640	104.51957	3.44410	104.52103		0.36	0.00	9,720,320.01	93	23,391.00
R208	On 05/11/2020	Bond Future			2.88403	102.23598	2.87901	102.23795		0.25	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			10.82327	68.14994	10.81022	68.22198		21.81	0.00	1,362,998.80	20	59,976.00
R209	On 05/11/2020	Bond Future			11.01628	65.73220	11.00269	65.80529		25.57	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			11.20870	66.49861	11.19454	66.57285		23.77	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.40621	64.14855	11.39147	64.22386		21.36	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			183.51107	183.51107	183.54098	183.54098			0.00	0.00	0	1,957.00

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	182.82538	182.82538		182.85641	182.85641			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future	184.99884	184.99884		185.03104	185.03104			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future	184.53255	184.53255		184.56556	184.56556			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	165.79018	165.79018		165.82558	165.82558			0.00	0.00	0	7,044.00
R212	On 05/11/2020	Bond Future	167.58759	167.58759		167.62418	167.62418			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future	167.28511	167.28511		167.32289	167.32289			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future	169.31415	169.31415		169.35272	169.35272			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	9.76342	85.18099		9.74020	85.31348		16.19	0.00	11,158,709.69	131	17,191.00
R213	On 05/11/2020	Bond Future	9.95916	82.55472		9.93493	82.68906		18.85	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future	10.15823	83.51661		10.13291	83.65292		17.57	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future	10.35722	80.97819		10.33083	81.11625		15.65	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	11.06605	66.15678		11.08341	66.05956		23.29	0.00	0.00	0	19,898.00
R214	On 05/11/2020	Bond Future	11.25474	63.58100		11.27271	63.48306		27.34	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future	11.44679	64.32199		11.46542	64.22321		25.44	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future	11.63656	61.80760		11.65589	61.70779		22.85	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
Total for Derivatives :											152,292,271.67	1,775	1 270 657,00
Grand Total:											152,292,271.67	1,775	1 270 657,00