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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/07/2020

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	90.65000	90.65000	90.63000	90.63000					0.00	0.00	0	51.00
AL37	On 06/08/2020	Index Future	725.19900	725.19900	727.02800	727.02800					0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	732.94900	732.94900	734.80800	734.80800					0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	741.46900	741.46900	743.35900	743.35900					0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	750.27600	750.27600	752.19300	752.19300					0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	789.77700	789.77700	795.55900	795.55900					0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	798.21800	798.21800	804.07300	804.07300					0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	807.49600	807.49600	813.43000	813.43000					0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	817.08700	817.08700	823.09700	823.09700					0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	691.22200	691.22200	696.95800	696.95800					0.00	0.00	0	212.00
ALBI	On 05/11/2020	Index Future	698.61000	698.61000	704.41700	704.41700					0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	706.73000	706.73000	712.61400	712.61400					0.00	0.00	0	0.00

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ALBI	On 06/05/2021	Index Future	715.12400	715.12400		721.08300	721.08300			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	12.24446	72.46784		12.08486	73.26555			0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future	12.52123	69.46065		12.35459	70.26719			0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	12.80658	70.26980		12.63234	71.08602			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	13.09664	67.32852		12.91451	68.15463			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	12.63524	72.06375		12.46006	73.02480			0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future	12.90367	68.56873		12.72005	69.54032			0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	13.17193	69.36844		12.97952	70.35165			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	13.45572	65.93519		13.25369	66.93021			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	683.24700	683.24700		688.81900	688.81900			0.00	6,832,470.00	1	1,022.00
GOVI	On 05/11/2020	GOVI	690.54900	690.54900		696.19000	696.19000			0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	698.57600	698.57600		704.29200	704.29200			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	706.87400	706.87400		712.66200	712.66200			0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	137.45516	137.45516		137.50892	137.50892			0.00	412,365.48	3	6,043.00
I2025	On 05/11/2020	Bond Future	138.94402	138.94402		138.99900	138.99900			0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	139.08838	139.08838		139.14460	139.14460			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	140.77460	140.77460		140.83181	140.83181			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	98.73346	98.73346		98.82649	98.82649			0.00	0.00	0	5,012.00
I2029	On 05/11/2020	Bond Future	98.67981	98.67981		98.77431	98.77431			0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	99.85196	99.85196		99.94800	99.94800			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	99.92473	99.92473		100.02216	100.02216			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	93.13532	93.13532		93.34833	93.34833			0.00	0.00	0	12,378.00
I2033	On 05/11/2020	Bond Future	92.94701	92.94701		93.16277	93.16277			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future	94.05089	94.05089		94.26970	94.26970			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	93.97673	93.97673		94.19829	94.19829			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	104.26319	104.26319		104.56260	104.56260			0.00	7,402,686.49	71	10,703.00
I2038	On 05/11/2020	Bond Future	105.39254	105.39254		105.69575	105.69575			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future	104.95033	104.95033		105.25760	105.25760			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	106.22304	106.22304		106.53428	106.53428			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	93.66624	93.66624		93.68027	93.68027			0.00	0.00	0	16,357.00
I2046	On 05/11/2020	Bond Future	92.91614	92.91614		92.93068	92.93068			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future	94.02016	94.02016		94.03525	94.03525			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	93.37248	93.37248		93.38795	93.38795			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	93.74670	93.74670		93.76072	93.76072			0.00	44,248,442.40	472	17,165.00
I2050	On 05/11/2020	Bond Future	94.76194	94.76194		94.77654	94.77654			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future	93.99977	93.99977		94.01499	94.01499			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	95.13961	95.13961		95.15510	95.15510			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	250.70800	250.70800		250.96600	250.96600			0.00	0.00	0	1,207.00
I GOV	On 05/11/2020	Index Future	253.45000	253.45000		253.71400	253.71400			0.00	0.00	0	47.00
I GOV	On 04/02/2021	Index Future	256.45700	256.45700		256.72800	256.72800			0.00	0.00	0	0.00
I GOV	On 06/05/2021	Index Future	259.56400	259.56400		259.83900	259.83900			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/07/2020	Jibar Tradeable Future	3.88000	96.12000		3.87000	96.13000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.64000	96.36000		3.63000	96.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.62000	96.38000		3.60000	96.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.46000	96.54000		3.45000	96.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.45000	96.55000		3.44000	96.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.43000	96.57000		3.41000	96.59000			0.00	0.00	0	35.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.47000	96.53000		3.45000	96.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.63000	96.37000		3.62000	96.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.65500	96.34500		3.63500	96.36500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.97500	96.02500		3.97500	96.02500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.99500	96.00500		3.99500	96.00500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.56500	95.43500		4.53500	95.46500			0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future	7.84193	114.58201		7.78281	114.89798		9.12	0.00	229,164.02	2	69,166.00

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R186	On 06/08/2020	Bond Future	7.45	Call	430.47000	0.43047	561.61000	0.56161	430.470	8.96	0.25	0.00	0	2,500.00
R186	On 06/08/2020	Bond Future	7.45	Put	2,546.24000	2.54624	2,361.41000	2.36141	2,546.240	8.96	0.75	0.00	0	2,500.00
R186	On 06/08/2020	Bond Future	8.00	Put	855.97000	0.85597	794.09000	0.79409	855.970	9.27	0.39	0.00	0	15,177.00
R186	On 06/08/2020	Bond Future	8.00	Call	1,695.33000	1.69533	1,949.42000	1.94942	1,695.330	9.27	0.61	0.00	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	6,012.95000	6.01295	6,330.18000	6.33018	6,012.950	10.03	0.97	0.00	0	900.00
R186	On 05/11/2020	Bond Future			8.03189	115.79498	7.96934	116.11484		10.16	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.00	Call	812.44000	0.81244	910.07000	0.91007	812.440	9.89	0.22	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,246.90000	2.24690	2,428.10000	2.42810	2,246.900	10.11	0.45	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	2,634.32000	2.63432	2,831.15000	2.83115	2,634.320	10.16	0.50	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	3,586.15000	3.58615	3,813.63000	3.81363	3,586.150	10.32	0.60	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	765.84000	0.76584	730.92000	0.73092	765.840	10.83	0.19	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.22041	111.85999	8.15408	112.18414		9.69	0.00	0.00	0	0.00
R186	On 06/05/2021	Bond Future			8.42236	113.19106	8.35194	113.51928		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			306.71511	306.71511	306.96829	306.96829			0.00	0.00	0	2,591.00
R197	On 05/11/2020	Bond Future			310.03705	310.03705	310.29434	310.29434			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			305.87512	305.87512	306.13691	306.13691			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			309.58433	309.58433	309.84992	309.84992			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			207.92573	207.92573	207.95708	207.95708			0.00	0.00	0	8,040.00
R202	On 05/11/2020	Bond Future			210.17784	210.17784	210.21040	210.21040			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			208.50743	208.50743	208.54141	208.54141			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			211.03561	211.03561	211.07031	211.07031			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			5.04646	109.86935	4.99547	109.99491		2.72	0.00	0.00	0	32,180.00
R2023	On 05/11/2020	Bond Future			5.13367	107.12557	5.07645	107.25297		2.95	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.19747	108.37263	5.13233	108.50199		2.78	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			5.25252	105.75080	5.17762	105.88195		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			9.60500	90.41970	9.48541	91.10785		14.67	0.00	403,091,022.60	4,458	105,163.00
R2030	On 06/08/2020	Bond Future	8.36	Call	32.19000	0.03219	67.88000	0.06788	32.190	13.72	0.02	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	59.80000	0.05980	116.51000	0.11651	59.800	13.81	0.04	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	241.51000	0.24151	392.44000	0.39244	241.510	14.25	0.13	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	436.60000	0.43660	657.45000	0.65745	436.600	14.48	0.21	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Put	3,012.21000	3.01221	2,605.74000	2.60574	3,012.210	14.62	0.72	0.00	0	2,500.00

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R2030	On 06/08/2020	Bond Future	9.20	Call	653.69000	0.65369		935.37000	0.93537	653.690	14.62	0.28	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	2,161.01000	2.16101	1,846.89000	1.84689	2,161.010	14.85	0.60	0.00	0	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	2,049.22000	2.04922	2,548.77000	2.54877	2,049.220	15.32	0.59	0.00	0	0	450.00
R2030	On 06/08/2020	Bond Future	9.95	Put	836.95000	0.83695	707.55000	0.70755	836.950	15.66	0.31	0.00	0	0	5,850.00
R2030	On 06/08/2020	Bond Future	10.00	Call	2,982.70000	2.98270	3,553.96000	3.55396	2,982.700	15.75	0.71	0.00	0	0	470.00
R2030	On 06/08/2020	Bond Future	10.21	Call	3,869.93000	3.86993	4,484.18000	4.48418	3,869.930	16.12	0.80	0.00	0	0	622.00
R2030	On 06/08/2020	Bond Future	10.70	Call	6,127.10000	6.12710	6,796.55000	6.79655	6,127.100	16.19	0.93	0.00	0	0	470.00
R2030	On 06/08/2020	Bond Future	10.87	Put	79.44000	0.07944	69.03000	0.06903	79.440	16.19	0.04	0.00	0	0	622.00
R2030	On 06/08/2020	Bond Future	11.47	Put	9.23000	0.00923	8.51000	0.00851	9.230	16.19	0.01	0.00	0	0	622.00
R2030	On 05/11/2020	Bond Future			9.80889	91.37731	9.68413	92.07321		16.25	0.00	0.00	0	0	500.00
R2030	On 05/11/2020	Bond Future	8.10	Call	512.23000	0.51223	632.25000	0.63225	512.230	15.56	0.13	0.00	0	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	706.97000	0.70697	859.14000	0.85914	706.970	15.56	0.17	0.00	0	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	725.50000	0.72550	880.54000	0.88054	725.500	15.56	0.17	0.00	0	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	901.32000	0.90132	1,082.28000	1.08228	901.320	15.58	0.20	0.00	0	0	15,646.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,164.53000	1.16453	1,379.84000	1.37984	1,164.530	15.71	0.25	0.00	0	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,347.78000	1.34778	1,584.79000	1.58479	1,347.780	15.80	0.27	0.00	0	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,363.79000	1.36379	1,602.63000	1.60263	1,363.790	15.80	0.28	0.00	0	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	1,657.26000	1.65726	1,927.70000	1.92770	1,657.260	15.93	0.32	0.00	0	0	15,646.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,675.78000	1.67578	1,948.10000	1.94810	1,675.780	15.94	0.32	0.00	0	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,049.30000	2.04930	2,357.44000	2.35744	2,049.300	16.08	0.37	0.00	0	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	4,046.93000	4.04693	3,730.07000	3.73007	4,046.930	16.33	0.53	0.00	0	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	3,343.50000	3.34350	3,071.18000	3.07118	3,343.500	16.56	0.47	0.00	0	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	2,863.79000	2.86379	2,624.87000	2.62487	2,863.790	16.79	0.42	0.00	0	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	2,249.34000	2.24934	2,056.85000	2.05685	2,249.340	17.22	0.35	0.00	0	0	15,646.00
R2030	On 05/11/2020	Bond Future	10.47	Put	2,079.71000	2.07971	1,900.70000	1.90070	2,079.710	17.37	0.33	0.00	0	0	3,000.00
R2030	On 04/02/2021	Bond Future			10.01649	88.43625	9.88608	89.14063		15.84	0.00	0.00	0	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	1,127.89000	1.12789	1,301.76000	1.30176	1,127.890	15.22	0.21	0.00	0	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	1,138.62000	1.13862	1,313.70000	1.31370	1,138.620	15.22	0.21	0.00	0	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,779.01000	1.77901	2,018.42000	2.01842	1,779.010	15.29	0.29	0.00	0	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	2,234.90000	2.23490	2,512.49000	2.51249	2,234.900	15.44	0.34	0.00	0	0	1,000.00
R2030	On 04/02/2021	Bond Future	10.20	Put	3,867.82000	3.86782	3,597.19000	3.59719	3,867.820	16.20	0.44	0.00	0	0	1,800.00
R2030	On 06/05/2021	Bond Future			10.23514	89.48912	10.09878	90.20207		13.46	0.00	0.00	0	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	696.55000	0.69655	812.54000	0.81254	696.550	12.83	0.14	0.00	0	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	7,683.76000	7.68376	7,235.12000	7.23512	7,683.760	13.12	0.67	0.00	0	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	5,337.63000	5.33763	4,987.64000	4.98764	5,337.630	13.57	0.53	0.00	0	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			10.53005	87.90852	10.41063	88.61870		17.11	0.00	91,161,135.24	1,037	0	104,005.00
R2032	On 06/08/2020	Bond Future	8.79	Call	6.20000	0.00620	15.59000	0.01559	6.200	15.81	0.00	0.00	0	0	800.00
R2032	On 06/08/2020	Bond Future	9.29	Call	54.79000	0.05479	106.09000	0.10609	54.790	15.85	0.03	0.00	0	0	800.00
R2032	On 06/08/2020	Bond Future	9.91	Put	4,244.78000	4.24478	3,759.29000	3.75929	4,244.780	16.68	0.80	0.00	0	0	800.00
R2032	On 05/11/2020	Bond Future			10.75319	84.69451	10.62871	85.41263		19.68	0.00	0.00	0	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	588.80000	0.58880	717.63000	0.71763	588.800	18.70	0.13	0.00	0	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	730.01000	0.73001		880.95000	0.88095	730.010	18.70	0.16	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	1,104.78000	1.10478		1,306.56000	1.30656	1,104.780	18.89	0.22	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	1,356.16000	1.35616		1,587.37000	1.58737	1,356.160	19.07	0.26	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	3,364.29000	3.36429		3,118.27000	3.11827	3,364.290	20.65	0.42	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	3,163.25000	3.16325		2,930.63000	2.93063	3,163.250	20.81	0.40	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.97735	85.68129		10.84750	86.40812		18.41	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	869.90000	0.86990		1,007.76000	1.00776	869.900	17.61	0.15	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	1,378.58000	1.37858		1,572.10000	1.57210	1,378.580	17.61	0.22	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	5,354.54000	5.35454		5,034.10000	5.03410	5,354.540	18.69	0.50	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			11.20970	82.55390		11.07418	83.28957		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			11.23782	87.22842		11.07275	88.25910		19.21	0.00	2,093,482.08	24	99,701.00
R2035	On 06/08/2020	Bond Future	8.75	Call	0.17000	0.00017		0.81000	0.00081	0.170	17.54	0.00	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	0.76000	0.00076		2.96000	0.00296	0.760	17.54	0.00	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	1.25000	0.00125		4.57000	0.00457	1.250	17.54	0.00	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	20.33000	0.02033		51.72000	0.05172	20.330	17.54	0.01	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	5,474.47000	5.47447		4,700.50000	4.70050	5,474.470	18.77	0.84	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			11.46972	83.67781		11.29770	84.71987		21.81	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			11.70818	84.65221		11.52860	85.70679		20.41	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	11,682.20000	11.68220		10,935.39000	10.93539	11,682.200	19.41	0.75	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	7,214.82000	7.21482		6,667.20000	6.66720	7,214.820	20.31	0.57	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.94579	81.18108		11.75853	82.24834		18.51	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	1,803.50000	1.80350		2,105.62000	2.10562	1,803.500	17.70	0.25	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.32	Put	7,558.93000	7.55893		6,992.99000	6.99299	7,558.930	18.37	0.57	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.02	Put	5,389.99000	5.38999		4,949.21000	4.94921	5,389.990	19.01	0.45	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			11.50325	78.30102		11.33825	79.30929		21.48	0.00	7,830,102.00	100	101,434.00
R2037	On 05/11/2020	Bond Future			11.72872	79.13039		11.55691	80.14975		23.27	0.00	0.00	0	276.00
R2037	On 04/02/2021	Bond Future			11.96039	75.79663		11.78115	76.82821		22.95	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	966.02000	0.96602		1,161.64000	1.16164	966.020	21.85	0.16	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	11,865.38000	11.86538		11,138.40000	11.13840	11,865.380	21.85	0.75	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	1,952.57000	1.95257		2,279.72000	2.27972	1,952.570	21.85	0.27	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	9,398.62000	9.39862		8,765.61000	8.76561	9,398.620	22.24	0.66	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	5,588.42000	5.58842		5,152.58000	5.15258	5,588.420	23.42	0.47	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	5,450.47000	5.45047		6,058.31000	6.05831	5,450.470	23.52	0.54	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	1,944.01000	1.94401		1,757.89000	1.75789	1,944.010	24.49	0.22	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			12.20021	76.69938		12.01324	77.74343		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			11.68817	79.80623		11.52310	80.86252		22.41	0.00	18,195,820.44	228	55,851.00

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	2.00000	0.00200		6.82000	0.00682	2.000	20.32	0.00	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	20.83000	0.02083		52.29000	0.05229	20.830	20.32	0.01	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	6,347.82000	6.34782		5,516.25000	5.51625	6,347.820	21.49	0.87	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	5,982.35000	5.98235		5,178.33000	5.17833	5,982.350	21.63	0.85	0.00	0	12,496.00
R2040	On 06/08/2020	Bond Future	11.26	Put	3,796.26000	3.79626		3,203.12000	3.20312	3,796.260	22.43	0.69	0.00	0	517.00
R2040	On 05/11/2020	Bond Future			11.91343	80.65152		11.74136	81.71947		23.90	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	320.54000	0.32054		427.03000	0.42703	320.540	22.28	0.07	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	447.00000	0.44700		584.98000	0.58498	447.000	22.28	0.10	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	642.65000	0.64265		824.56000	0.82456	642.650	22.28	0.13	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	10.23	Call	856.39000	0.85639		1,081.51000	1.08151	856.390	22.28	0.16	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	2,109.81000	2.10981		2,522.15000	2.52215	2,109.810	23.20	0.32	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	11.50	Put	5,936.25000	5.93625		5,409.02000	5.40902	5,936.250	23.90	0.56	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	5,221.75000	5.22175		4,743.40000	4.74340	5,221.750	24.16	0.52	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			12.14521	77.08520		11.96550	78.16591		23.62	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	694.09000	0.69409		848.40000	0.84840	694.090	22.36	0.12	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	753.91000	0.75391		918.45000	0.91845	753.910	22.36	0.12	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	1,220.61000	1.22061		1,457.88000	1.45788	1,220.610	22.36	0.18	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,419.23000	1.41923		1,684.43000	1.68443	1,419.230	22.36	0.21	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	7,636.36000	7.63636		7,084.09000	7.08409	7,636.360	23.70	0.56	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	7,015.07000	7.01507		6,495.91000	6.49591	7,015.070	23.89	0.53	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.38477	78.00340		12.19710	79.09716		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			11.81177	76.11042		11.64150	77.18535		23.53	0.00	78,241,511.76	1,028	75,964.00
R2044	On 06/08/2020	Bond Future	9.01	Call	0.03000	0.00003		0.20000	0.00020	0.030	21.36	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	0.33000	0.00033		1.44000	0.00144	0.330	21.36	0.00	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	1.81000	0.00181		6.32000	0.00632	1.810	21.36	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	8.77000	0.00877		24.92000	0.02492	8.770	21.36	0.01	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	6,218.04000	6.21804		5,389.24000	5.38924	6,218.040	22.92	0.86	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	5,284.64000	5.28464		4,532.83000	4.53283	5,284.640	23.25	0.80	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			12.03344	76.91659		11.85580	78.00326		25.12	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	94.82000	0.09482		135.16000	0.13516	94.820	23.46	0.03	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	197.71000	0.19771		271.27000	0.27127	197.710	23.46	0.05	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	214.54000	0.21454		293.10000	0.29310	214.540	23.46	0.05	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	384.36000	0.38436		508.99000	0.50899	384.360	23.46	0.08	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	544.90000	0.54490		707.96000	0.70796	544.900	23.46	0.11	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	582.47000	0.58247		753.99000	0.75399	582.470	23.46	0.12	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	598.04000	0.59804		773.02000	0.77302	598.040	23.46	0.12	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	8,353.54000	8.35354		7,676.96000	7.67696	8,353.540	24.49	0.69	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	7,833.26000	7.83326		7,185.54000	7.18554	7,833.260	24.66	0.66	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	6,906.89000	6.90689		6,313.53000	6.31353	6,906.890	24.96	0.61	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	6,699.15000	6.69915		6,118.56000	6.11856	6,699.150	25.03	0.60	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			12.26170	73.43196		12.07598	74.53166		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	749.40000	0.74940	916.13000	0.91613	749.400	23.52	0.12	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	14,673.94000	14.67394	13,836.96000	13.83696	14,673.940	23.52	0.80	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	11,371.90000	11.37190	10,636.55000	10.63655	11,371.900	23.64	0.71	0.00	0	405.00
R2044	On 06/05/2021	Bond Future			12.49742	74.30671	12.30328	75.41965		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			11.74334	79.52324	11.56270	80.68777		22.92	0.00	18,608,438.16	234	110,423.00
R2048	On 06/08/2020	Bond Future	9.00	Call	0.03000	0.00003	0.21000	0.00021	0.030	20.71	0.00	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	0.19000	0.00019	0.94000	0.00094	0.190	20.71	0.00	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	53.04000	0.05304	122.63000	0.12263	53.040	20.89	0.03	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	332.82000	0.33282	585.44000	0.58544	332.820	22.10	0.13	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	650.66000	0.65066	1,037.16000	1.03716	650.660	22.66	0.22	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	2,409.54000	2.40954	3,187.60000	3.18760	2,409.540	24.13	0.54	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	12.25	Call	4,176.43000	4.17643	5,133.56000	5.13356	4,176.430	25.39	0.72	0.00	0	814.00
R2048	On 06/08/2020	Bond Future	12.75	Call	6,369.95000	6.36995	7,447.81000	7.44781	6,369.950	25.39	0.86	0.00	0	814.00
R2048	On 05/11/2020	Bond Future			11.96291	75.95409	11.77420	77.13136		25.63	0.00	18,988,522.50	250	250.00
R2048	On 05/11/2020	Bond Future	10.00	Call	590.95000	0.59095	777.55000	0.77755	590.950	23.82	0.12	0.00	0	800.00
R2048	On 05/11/2020	Bond Future	11.00	Call	2,036.99000	2.03699	2,477.61000	2.47761	2,036.990	24.85	0.31	0.00	0	800.00
R2048	On 04/02/2021	Bond Future			12.18899	76.83867	11.99148	78.02998		23.95	0.00	0.00	0	0.00
R2048	On 06/05/2021	Bond Future			12.41355	73.33770	12.20706	74.54336		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			3.48546	104.49478	3.43137	104.52911		0.36	0.00	71,056,450.40	680	23,391.00
R208	On 05/11/2020	Bond Future			2.95072	102.20994	2.86061	102.24513		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			11.14850	66.39117	10.98847	67.24784		21.81	0.00	1,327,823.40	20	59,976.00
R209	On 05/11/2020	Bond Future			11.35392	63.95415	11.18775	64.82018		25.57	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			11.55940	64.69924	11.38676	65.57566		23.77	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.77060	62.32748	11.59117	63.21450		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			183.45138	183.45138	183.48116	183.48116			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	182.76332	182.76332		182.79435	182.79435			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future	184.93434	184.93434		184.96665	184.96665			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future	184.46646	184.46646		184.49945	184.49945			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	165.71933	165.71933		165.75475	165.75475			0.00	0.00	0	7,044.00
R212	On 05/11/2020	Bond Future	167.51442	167.51442		167.55100	167.55100			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future	167.20960	167.20960		167.24737	167.24737			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future	169.23698	169.23698		169.27556	169.27556			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	10.05849	83.52172		9.93386	84.21708		16.19	0.00	0.00	0	17,193.00
R213	On 05/11/2020	Bond Future	10.26628	80.87706		10.13653	81.58019		18.85	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future	10.47843	81.81873		10.34312	82.53040		17.57	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future	10.69082	79.25973		10.54983	79.98000		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	11.41190	64.26478		11.23649	65.21271		23.29	0.00	0.00	0	19,898.00
R214	On 05/11/2020	Bond Future	11.61420	61.66837		11.43183	62.62662		27.34	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future	11.82098	62.38645		11.63107	63.35618		25.44	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future	12.02564	59.84880		11.82810	60.83021		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 :											769,719,436.97	8,608	1 268 093,00
Grand Total:											769,719,436.97	8,608	1 268 093,00