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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/06/2020

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.95000		90.95000		90.99000	90.99000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	720.31700		720.31700		721.22500	721.22500			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	728.11600		728.11600		729.15700	729.15700			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	736.55500		736.55500		737.65200	737.65200			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	745.30100		745.30100		746.46400	746.46400			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	794.04700		794.04700		796.74600	796.74600			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	802.64500		802.64500		805.50800	805.50800			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	811.94700		811.94700		814.89200	814.89200			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	821.58900		821.58900		824.62700	824.62700			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	694.39200		694.39200		697.21700	697.21700			0.00	0.00	0	212.0
ALBI	On 05/11/2020	Index Future	701.91000		701.91000		704.88400	704.88400			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	710.04500		710.04500		713.09600	713.09600			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 06/05/2021	Index Future	718.47700		718.47700		721.61500	721.61500			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 06/08/2020	Bond Future	12.13387		73.01918		12.05946	73.39373			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future	12.40381		70.02754		12.32365	70.41846			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	12.68446		70.84037		12.59976	71.24022			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.96906		67.90564		12.87949	68.31517			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 06/08/2020	Bond Future	12.60948		72.20365		12.52966	72.64025			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future	12.87484		68.71971		12.78886	69.17344			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	13.14230		69.51824		13.05139	69.98149			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	13.42466		66.08648		13.32820	66.56021			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 06/08/2020	GOVI	686.69200		686.69200		689.44300	689.44300			0.00	0.00	0	1,031.0
GOVI	On 05/11/2020	GOVI	694.12700		694.12700		697.02600	697.02600			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI	702.17200		702.17200		705.14600	705.14600			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	710.51000		710.51000		713.57000	713.57000			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future	138.47610		138.47610		138.44544	138.44544			0.00	0.00	0	4,976.0
I2025	On 05/11/2020	Bond Future	139.99442		139.99442		139.98744	139.98744			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	140.12779		140.12779		140.12963	140.12963			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	141.82559		141.82559		141.83766	141.83766			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 06/08/2020	Bond Future	100.30908		100.30908		100.28381	100.28381			0.00	0.00	0	4,982.0
I2029	On 05/11/2020	Bond Future	100.27273		100.27273		100.26449	100.26449			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future	101.45941		101.45941		101.45748	101.45748			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	101.53778		101.53778		101.54313	101.54313			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 06/08/2020	Bond Future	96.49009		96.49009		96.77596	96.77596			0.00	0.00	0	12,178.0
I2033	On 05/11/2020	Bond Future	96.33702		96.33702		96.64252	96.64252			0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future	97.47698		97.47698		97.79236	97.79236			0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	97.42955		97.42955		97.75571	97.75571			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 06/08/2020	Bond Future	107.86101		107.86101		107.53421	107.53421			0.00	7,873,853.73	73	10,569.0
I2038	On 05/11/2020	Bond Future	109.04378		109.04378		108.73199	108.73199			0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future	108.62072		108.62072		108.31213	108.31213			0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	109.93707		109.93707		109.63262	109.63262			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 06/08/2020	Bond Future	97.61275		97.61275		98.00045	98.00045			0.00	0.00	0	16,109.0
I2046	On 05/11/2020	Bond Future	96.89782		96.89782		97.30670	97.30670			0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future	98.04489		98.04489		98.46471	98.46471			0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future	97.42457		97.42457		97.85657	97.85657			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 06/08/2020	Bond Future	98.17993		98.17993		98.14874	98.14874			0.00	0.00	0	16,793.0
I2050	On 05/11/2020	Bond Future	99.25619		99.25619		99.24177	99.24177			0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future	98.52110		98.52110		98.51302	98.51302			0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future	99.71508		99.71508		99.71401	99.71401			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 06/08/2020	Index Future	255.99200		255.99200		256.06600	256.06600			0.00	0.00	0	1,207.0
IGOV	On 05/11/2020	Index Future	258.82700		258.82700		258.94500	258.94500			0.00	0.00	0	47.0
IGOV	On 04/02/2021	Index Future	261.88900		261.88900		262.02400	262.02400			0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	265.06000		265.06000		265.21600	265.21600			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/07/2020	Jibar Tradeable Future	3.93000		96.07000		3.93500	96.06500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.78000		96.22000		3.78500	96.21500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.75000		96.25000		3.74500	96.25500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.69000		96.31000		3.68500	96.31500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.68000		96.32000		3.68000	96.32000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.67000		96.33000		3.66500	96.33500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.74000		96.26000		3.76000	96.24000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.93000		96.07000		3.94000	96.06000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	4.09500		95.90500		4.10000	95.90000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.28500		95.71500		4.30000	95.70000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.50500		95.49500		4.51000	95.49000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.83500		95.16500		4.79000	95.21000			0.00	0.00	0	0.0
R186	On 06/08/2020	Bond Future	7.98237		113.83587		7.95591	113.97597		8.95	0.00	34,378,432.74	302	68,608.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 06/08/2020	Bond Future	7.45	Call	468.50000	0.46850		516.66000	0.51666	468.500	8.69	0.23	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	7.45	Put	3,330.41000	3.33041		3,238.47000	3.23847	3,330.410	8.69	0.78	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	8.00	Put	1,457.53000	1.45753		1,417.13000	1.41713	1,457.530	8.95	0.48	0.00	0	15,177.0
R186	On 06/08/2020	Bond Future	8.00	Call	1,550.75000	1.55075		1,650.45000	1.65045	1,550.750	8.95	0.52	0.00	0	900.0
R186	On 06/08/2020	Bond Future	9.00	Call	5,407.83000	5.40783		5,541.40000	5.54140	5,407.830	9.78	0.91	0.00	0	900.0
R186	On 05/11/2020	Bond Future			8.17727	115.05603		8.14542	115.21739		9.07	0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.00	Call	580.63000	0.58063		470.51000	0.47051	580.630	8.77	0.18	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.84	Call	1,795.71000	1.79571		1,671.06000	1.67106	1,795.710	8.93	0.41	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.00	Call	2,145.76000	2.14576		2,028.97000	2.02897	2,145.760	8.98	0.46	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	8.34	Call	3,018.75000	3.01875		2,938.39000	2.93839	3,018.750	9.11	0.56	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	835.05000	0.83505		678.97000	0.67897	835.050	9.69	0.21	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			8.37531	111.10768		8.34014	111.27792		8.84	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future			8.58685	112.42921		8.54778	112.60955		8.13	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 06/08/2020	Bond Future			307.55011	307.55011		307.40853	307.40853			0.00	12,917,104.62	42	2,591.0
R197	On 05/11/2020	Bond Future			310.92158	310.92158		310.83173	310.83173			0.00	0.00	0	0.0
R197	On 04/02/2021	Bond Future			306.66619	306.66619		306.59443	306.59443			0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			310.38276	310.38276		310.33231	310.33231			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 06/08/2020	Bond Future			215.41722	215.41722		215.35795	215.35795			0.00	0.00	0	7,794.0
R202	On 05/11/2020	Bond Future			217.77848	217.77848		217.75595	217.75595			0.00	0.00	0	0.0
R202	On 04/02/2021	Bond Future			216.14090	216.14090		216.13162	216.13162			0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			218.75986	218.75986		218.76624	218.76624			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 06/08/2020	Bond Future			5.21079	109.46597		5.23688	109.40211		2.91	0.00	3,174,513.13	29	26,869.0
R2023	On 05/11/2020	Bond Future			5.31080	106.73241		5.33161	106.68634		2.99	0.00	0.00	0	0.0
R2023	On 04/02/2021	Bond Future			5.40063	107.97048		5.42081	107.93065		2.75	0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			5.48595	105.34342		5.50477	105.31067		2.43	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 06/08/2020	Bond Future			9.53944	90.79610		9.48343	91.11931		14.19	0.00	4,993,785.50	55	108,380.0
R2030	On 06/08/2020	Bond Future	8.36	Call	123.63000	0.12363		154.17000	0.15417	123.630	13.27	0.06	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	8.50	Call	186.14000	0.18614		226.97000	0.22697	186.140	13.27	0.09	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	8.86	Call	502.27000	0.50227		585.28000	0.58528	502.270	13.59	0.20	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.05	Call	779.69000	0.77969		891.75000	0.89175	779.690	13.79	0.28	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	9.20	Put	3,043.18000	3.04318		2,853.12000	2.85312	3,043.180	13.94	0.65	0.00	0	2,500.0

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R2030	On 06/08/2020	Bond Future	9.20	Call	1,061.06000	1.06106	1,194.21000	1.19421	1,061.060	13.94	0.35	0.00	0	323.0		
R2030	On 06/08/2020	Bond Future	9.42	Put	2,266.27000	2.26627	2,116.39000	2.11639	2,266.270	14.13	0.55	0.00	0	800.0		
R2030	On 06/08/2020	Bond Future	9.75	Call	2,579.22000	2.57922	2,826.61000	2.82661	2,579.220	14.41	0.61	0.00	0	450.0		
R2030	On 06/08/2020	Bond Future	9.95	Put	998.05000	0.99805	952.75000	0.95275	998.050	14.68	0.31	0.00	0	5,850.0		
R2030	On 06/08/2020	Bond Future	10.00	Call	3,519.34000	3.51934	3,803.72000	3.80372	3,519.340	14.75	0.71	0.00	0	470.0		
R2030	On 06/08/2020	Bond Future	10.21	Call	4,397.69000	4.39769	4,699.30000	4.69930	4,397.690	15.08	0.78	0.00	0	650.0		
R2030	On 06/08/2020	Bond Future	10.70	Call	6,617.50000	6.61750	6,914.07000	6.91407	6,617.500	15.56	0.90	0.00	0	470.0		
R2030	On 06/08/2020	Bond Future	10.87	Put	166.23000	0.16623	147.48000	0.14748	166.230	15.56	0.07	0.00	0	650.0		
R2030	On 06/08/2020	Bond Future	11.47	Put	33.24000	0.03324	28.87000	0.02887	33.240	15.56	0.02	0.00	0	650.0		
R2030	On 05/11/2020	Bond Future			9.73829	91.77024	9.67707	92.11280		14.42	0.00	0.00	0	0.0		
R2030	On 05/11/2020	Bond Future	8.10	Call	481.06000	0.48106	381.30000	0.38130	481.060	13.79	0.13	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	8.34	Call	675.25000	0.67525	558.44000	0.55844	675.250	13.79	0.17	0.00	0	1,000.0		
R2030	On 05/11/2020	Bond Future	8.36	Call	693.85000	0.69385	575.73000	0.57573	693.850	13.79	0.17	0.00	0	14,160.0		
R2030	On 05/11/2020	Bond Future	8.53	Call	868.39000	0.86839	742.78000	0.74278	868.390	13.79	0.20	0.00	0	15,646.0		
R2030	On 05/11/2020	Bond Future	8.73	Call	1,114.18000	1.11418	1,000.13000	1.00013	1,114.180	13.79	0.25	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	8.85	Call	1,295.81000	1.29581	1,184.38000	1.18438	1,295.810	13.85	0.28	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	8.86	Call	1,312.00000	1.31200	1,200.70000	1.20070	1,312.000	13.86	0.28	0.00	0	14,160.0		
R2030	On 05/11/2020	Bond Future	9.03	Call	1,608.19000	1.60819	1,502.40000	1.50240	1,608.190	13.96	0.32	0.00	0	15,646.0		
R2030	On 05/11/2020	Bond Future	9.04	Call	1,626.84000	1.62684	1,521.46000	1.52146	1,626.840	13.97	0.33	0.00	0	1,000.0		
R2030	On 05/11/2020	Bond Future	9.23	Call	2,009.43000	2.00943	1,915.50000	1.91550	2,009.430	14.09	0.38	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	9.61	Put	3,644.97000	3.64497	3,242.61000	3.24261	3,644.970	14.33	0.52	0.00	0	3,000.0		
R2030	On 05/11/2020	Bond Future	9.86	Put	2,958.12000	2.95812	2,600.40000	2.60040	2,958.120	14.50	0.45	0.00	0	14,160.0		
R2030	On 05/11/2020	Bond Future	10.06	Put	2,489.00000	2.48900	2,177.07000	2.17707	2,489.000	14.65	0.40	0.00	0	1,000.0		
R2030	On 05/11/2020	Bond Future	10.37	Put	1,899.83000	1.89983	1,650.52000	1.65052	1,899.830	14.97	0.32	0.00	0	15,646.0		
R2030	On 05/11/2020	Bond Future	10.47	Put	1,740.12000	1.74012	1,508.96000	1.50896	1,740.120	15.09	0.30	0.00	0	3,000.0		
R2030	On 04/02/2021	Bond Future			9.94341	88.83007	9.87839	89.18239		14.08	0.00	0.00	0	0.0		
R2030	On 04/02/2021	Bond Future	8.36	Call	986.15000	0.98615	756.16000	0.75616	986.150	13.47	0.20	0.00	0	800.0		
R2030	On 04/02/2021	Bond Future	8.37	Call	996.47000	0.99647	765.43000	0.76543	996.470	13.47	0.20	0.00	0	1,000.0		
R2030	On 04/02/2021	Bond Future	8.86	Call	1,608.71000	1.60871	1,388.90000	1.38890	1,608.710	13.47	0.29	0.00	0	800.0		
R2030	On 04/02/2021	Bond Future	9.12	Call	2,042.81000	2.04281	1,844.56000	1.84456	2,042.810	13.54	0.34	0.00	0	1,000.0		
R2030	On 04/02/2021	Bond Future	10.20	Put	3,332.24000	3.33224	2,928.28000	2.92828	3,332.240	14.21	0.42	0.00	0	1,800.0		
R2030	On 06/05/2021	Bond Future			10.15881	89.88727	10.08963	90.25018		12.92	0.00	0.00	0	0.0		
R2030	On 06/05/2021	Bond Future	7.97	Call	719.08000	0.71908	701.45000	0.70145	719.080	12.27	0.14	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	9.22	Put	7,321.20000	7.32120	7,022.94000	7.02294	7,321.200	12.41	0.66	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	9.92	Put	5,028.35000	5.02835	4,775.75000	4.77575	5,028.350	12.87	0.52	0.00	0	700.0		
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2032	On 06/08/2020	Bond Future			10.39455	88.71496	10.34921	88.98717		16.37	0.00	354,859.84	4	99,453.0		
R2032	On 06/08/2020	Bond Future	8.79	Call	48.19000	0.04819	59.26000	0.05926	48.190	15.19	0.03	0.00	0	800.0		
R2032	On 06/08/2020	Bond Future	9.29	Call	215.30000	0.21530	248.71000	0.24871	215.300	15.24	0.09	0.00	0	800.0		
R2032	On 06/08/2020	Bond Future	9.91	Put	3,940.23000	3.94023	3,733.22000	3.73322	3,940.230	16.02	0.70	0.00	0	800.0		
R2032	On 05/11/2020	Bond Future			10.61000	85.52130	10.56019	85.81155		17.36	0.00	0.00	0	0.0		
R2032	On 05/11/2020	Bond Future	8.94	Call	600.58000	0.60058	483.25000	0.48325	600.580	16.52	0.14	0.00	0	1,000.0		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R2032	On 05/11/2020	Bond Future	9.11	Call	751.05000		0.75105		620.45000	0.62045	751.050	16.52	0.17	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	9.44	Call	1,124.09000		1.12409		997.07000	0.99707	1,124.090	16.52	0.23	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.61	Call	1,378.89000		1.37889		1,258.03000	1.25803	1,378.890	16.61	0.27	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	10.99	Put	2,749.78000		2.74978		2,490.48000	2.49048	2,749.780	17.85	0.39	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	11.08	Put	2,564.40000		2.56440		2,319.81000	2.31981	2,564.400	17.98	0.37	0.00	0	1,000.0
R2032	On 04/02/2021	Bond Future			10.82870		86.51408		10.77583	86.81307		16.28	0.00	0.00	0	0.0
R2032	On 04/02/2021	Bond Future	8.79	Call	782.86000		0.78286		561.91000	0.56191	782.860	15.55	0.15	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	1,293.07000		1.29307		1,010.56000	1.01056	1,293.070	15.55	0.22	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	4,516.99000		4.51699		3,990.59000	3.99059	4,516.990	16.33	0.48	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			11.05467		83.39623		10.99841	83.70486		15.63	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 06/08/2020	Bond Future			11.08318		88.19342		10.99715	88.73749		18.22	0.00	28,221,894.40	320	100,202.0
R2035	On 06/08/2020	Bond Future	8.75	Call	4.25000		0.00425		5.84000	0.00584	4.250	16.71	0.00	0.00	0	3,000.0
R2035	On 06/08/2020	Bond Future	9.00	Call	11.64000		0.01164		15.62000	0.01562	11.640	16.71	0.01	0.00	0	24,761.0
R2035	On 06/08/2020	Bond Future	9.09	Call	16.35000		0.01635		21.76000	0.02176	16.350	16.71	0.01	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	9.67	Call	111.08000		0.11108		140.13000	0.14013	111.080	16.71	0.05	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	10.45	Put	4,951.23000		4.95123		4,556.48000	4.55648	4,951.230	17.46	0.75	0.00	0	500.0
R2035	On 05/11/2020	Bond Future			11.30672		84.66474		11.21474	85.22947		19.23	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future			11.53866		85.64717		11.44180	86.22387		18.10	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	10,646.37000		10.64637		9,797.08000	9.79708	10,646.370	17.25	0.74	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	6,211.21000		6.21121		5,466.73000	5.46673	6,211.210	17.79	0.55	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.76910		82.18754		11.66713	82.77700		17.44	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,923.45000		1.92345		2,006.22000	2.00622	1,923.450	16.61	0.27	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.32	Put	6,772.52000		6.77252		6,440.87000	6.44087	6,772.520	17.08	0.55	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.02	Put	4,714.94000		4.71494		4,491.15000	4.49115	4,714.940	17.67	0.43	0.00	0	793.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 06/08/2020	Bond Future			11.34471		79.26944		11.27943	79.67359		20.45	0.00	1,902,466.56	24	100,515.0
R2037	On 05/11/2020	Bond Future			11.56187		80.12003		11.49165	80.54242		20.57	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future			11.78692		76.79467		11.71285	77.22702		20.38	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	903.95000		0.90395		664.73000	0.66473	903.950	19.44	0.16	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	10,829.99000		10.82999		10,083.03000	10.08303	10,829.990	19.44	0.74	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	1,924.37000		1.92437		1,600.12000	1.60012	1,924.370	19.44	0.28	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	8,345.31000		8.34531		7,638.09000	7.63809	8,345.310	19.53	0.65	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	4,666.50000		4.66650		4,072.07000	4.07207	4,666.500	20.52	0.45	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	5,533.28000		5.53328		5,389.38000	5.38938	5,533.280	20.59	0.57	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	1,458.59000		1.45859		1,096.71000	1.09671	1,458.590	21.80	0.18	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			12.01933		77.70906		11.94114	78.15208		18.63	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/08/2020	Bond Future			11.54998		80.68895		11.46932	81.21161		21.18	0.00	322,755.80	4	52,244.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/08/2020	Bond Future	9.57	Call	21.12000	0.02112		24.90000	0.02490	21.120	19.31	0.01	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.07	Call	107.25000	0.10725		125.21000	0.12521	107.250	19.31	0.05	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.79	Put	5,838.53000	5.83853		5,418.94000	5.41894	5,838.530	19.91	0.79	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.85	Put	5,509.42000	5.50942		5,101.90000	5.10190	5,509.420	20.04	0.77	0.00	0	12,538.0
R2040	On 06/08/2020	Bond Future	11.26	Put	3,577.50000	3.57750		3,252.02000	3.25202	3,577.500	20.83	0.60	0.00	0	517.0
R2040	On 05/11/2020	Bond Future			11.76763	81.55488		11.68139	82.09728		21.12	0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future	9.50	Call	328.58000	0.32858		258.57000	0.25857	328.580	19.89	0.08	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	463.15000	0.46315		378.85000	0.37885	463.150	19.89	0.10	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	672.99000	0.67299		573.14000	0.57314	672.990	19.89	0.14	0.00	0	2,230.0
R2040	On 05/11/2020	Bond Future	10.23	Call	903.58000	0.90358		793.16000	0.79316	903.580	19.89	0.18	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	2,161.46000	2.16146		2,135.24000	2.13524	2,161.460	20.23	0.34	0.00	0	2,230.0
R2040	On 05/11/2020	Bond Future	11.50	Put	5,162.89000	5.16289		4,652.80000	4.65280	5,162.890	20.85	0.54	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	4,483.79000	4.48379		4,008.56000	4.00856	4,483.790	21.07	0.49	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			11.99351	77.99583		11.90266	78.54969		21.02	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	630.41000	0.63041		432.95000	0.43295	630.410	20.02	0.11	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	689.23000	0.68923		481.19000	0.48119	689.230	20.02	0.12	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	1,157.06000	1.15706		885.48000	0.88548	1,157.060	20.02	0.18	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	1,359.69000	1.35969		1,069.23000	1.06923	1,359.690	20.02	0.21	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	6,613.90000	6.61390		5,844.86000	5.84486	6,613.900	20.59	0.55	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	6,015.84000	6.01584		5,263.77000	5.26377	6,015.840	20.77	0.51	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			12.22641	78.92464		12.13064	79.49073		19.18	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 06/08/2020	Bond Future			11.62151	77.31327		11.53039	77.90109		22.14	0.00	1,855,518.48	24	77,121.0
R2044	On 06/08/2020	Bond Future	9.01	Call	1.51000	0.00151		1.81000	0.00181	1.510	20.20	0.00	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.36	Call	7.03000	0.00703		8.45000	0.00845	7.030	20.20	0.00	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	9.66	Call	22.39000	0.02239		26.85000	0.02685	22.390	20.20	0.01	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.98	Call	66.13000	0.06613		78.83000	0.07883	66.130	20.20	0.03	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	10.93	Put	5,479.96000	5.47996		5,026.68000	5.02668	5,479.960	21.13	0.76	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	11.09	Put	4,663.53000	4.66353		4,245.89000	4.24589	4,663.530	21.46	0.70	0.00	0	602.0
R2044	On 05/11/2020	Bond Future			11.83328	78.14298		11.73617	78.75063		22.07	0.00	0.00	0	0.0
R2044	On 05/11/2020	Bond Future	8.87	Call	96.88000	0.09688		65.98000	0.06598	96.880	20.80	0.03	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	208.09000	0.20809		155.94000	0.15594	208.090	20.80	0.05	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	9.34	Call	226.49000	0.22649		171.48000	0.17148	226.490	20.80	0.06	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	9.72	Call	413.97000	0.41397		336.37000	0.33637	413.970	20.80	0.09	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	592.98000	0.59298		501.40000	0.50140	592.980	20.80	0.12	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	10.02	Call	635.02000	0.63502		540.92000	0.54092	635.020	20.80	0.13	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	652.46000	0.65246		557.39000	0.55739	652.460	20.80	0.14	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	7,257.34000	7.25734		6,645.56000	6.64556	7,257.340	21.22	0.66	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	6,758.48000	6.75848		6,160.11000	6.16011	6,758.480	21.37	0.63	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	5,879.59000	5.87959		5,308.17000	5.30817	5,879.590	21.64	0.58	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	11.43	Put	5,684.30000	5.68430		5,119.42000	5.11942	5,684.300	21.70	0.57	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			12.05304	74.66948		11.95080	75.28917		21.95	0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R2044	On 04/02/2021	Bond Future	9.66	Call	706.23000	0.70623		499.01000	0.49901	706.230	20.91	0.12		0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.29	Put	13,416.98000	13.41698		12,515.91000	12.51591	13,416.980	20.91	0.79		0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.84	Put	10,143.00000	10.14300		9,229.42000	9.22942	10,143.000	20.91	0.70		0.00	0	405.0
R2044	On 06/05/2021	Bond Future			12.27937	75.55879		12.17169	76.19116		20.01	0.00		0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2048	On 06/08/2020	Bond Future			11.58098	80.56846		11.49457	81.13543		21.48	0.00		36,175,238.54	449	96,524.0
R2048	On 06/08/2020	Bond Future	9.00	Call	1.30000	0.00130		1.44000	0.00144	1.300	19.52	0.00		0.00	0	3,000.0
R2048	On 06/08/2020	Bond Future	9.25	Call	4.20000	0.00420		4.73000	0.00473	4.200	19.52	0.00		0.00	0	20,640.0
R2048	On 06/08/2020	Bond Future	10.35	Call	204.72000	0.20472		236.18000	0.23618	204.720	19.52	0.08		0.00	0	640.0
R2048	On 06/08/2020	Bond Future	10.85	Call	737.40000	0.73740		848.70000	0.84870	737.400	20.28	0.22		0.00	0	640.0
R2048	On 06/08/2020	Bond Future	11.10	Call	1,224.79000	1.22479		1,391.34000	1.39134	1,224.790	20.82	0.32		0.00	0	470.0
R2048	On 06/08/2020	Bond Future	11.80	Call	3,351.10000	3.35110		3,719.24000	3.71924	3,351.100	21.96	0.60		0.00	0	470.0
R2048	On 06/08/2020	Bond Future	12.25	Call	5,237.29000	5.23729		5,697.09000	5.69709	5,237.290	23.02	0.75		0.00	0	814.0
R2048	On 06/08/2020	Bond Future	12.75	Call	7,511.96000	7.51196		7,983.85000	7.98385	7,511.960	23.68	0.86		0.00	0	814.0
R2048	On 05/11/2020	Bond Future			11.79165	77.02108		11.69935	77.60769		22.55	0.00		0.00	0	0.0
R2048	On 05/11/2020	Bond Future	10.00	Call	630.27000	0.63027		535.67000	0.53567	630.270	21.19	0.13		0.00	0	800.0
R2048	On 05/11/2020	Bond Future	11.00	Call	2,115.73000	2.11573		2,107.52000	2.10752	2,115.730	21.56	0.33		0.00	0	800.0
R2048	On 04/02/2021	Bond Future			12.01030	77.91495		11.91299	78.51324		21.20	0.00		0.00	0	0.0
R2048	On 06/05/2021	Bond Future			12.22679	74.42657		12.12424	75.03733		20.44	0.00		0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R208	On 06/08/2020	Bond Future			3.59995	104.42218		3.54841	104.45485		0.40	0.00		0.00	0	23,391.0
R208	On 05/11/2020	Bond Future			3.10327	102.15042		2.97285	102.20130		0.27	0.00		0.00	0	0.0
R208	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R209	On 06/08/2020	Bond Future			11.02525	67.04946		10.94903	67.46155		21.15	0.00		8,515,281.42	127	61,543.0
R209	On 05/11/2020	Bond Future			11.22428	64.62831		11.14302	65.05628		22.61	0.00		0.00	0	0.0
R209	On 04/02/2021	Bond Future			11.42528	65.37856		11.34012	65.81553		21.18	0.00		0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.63127	63.01465		11.54188	63.46144		20.47	0.00		0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000				0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R210	On 06/08/2020	Bond Future			186.52136	186.52136		186.85977	186.85977				0.00	0.00	0	1,929.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210		On 05/11/2020	Bond Future	185.86016	185.86016		186.23444	186.23444			0.00	0.00	0	0.0
R210		On 04/02/2021	Bond Future	188.05992	188.05992		188.45057	188.45057			0.00	0.00	0	0.0
R210		On 06/05/2021	Bond Future	187.59725	187.59725		188.00613	188.00613			0.00	0.00	0	0.0
R210		On 31/03/2028	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R212		On 06/08/2020	Bond Future	166.27461	166.27461		166.25613	166.25613			0.00	0.00	0	6,744.0
R212		On 05/11/2020	Bond Future	168.09788	168.09788		168.10804	168.10804			0.00	0.00	0	0.0
R212		On 04/02/2021	Bond Future	167.76620	167.76620		167.78718	167.78718			0.00	0.00	0	0.0
R212		On 06/05/2021	Bond Future	169.79915	169.79915		169.83258	169.83258			0.00	0.00	0	0.0
R212		On 31/01/2022	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213		On 06/08/2020	Bond Future	9.96073	84.06649		9.90976	84.35246		15.65	0.00	6,977,518.67	83	17,349.0
R213		On 05/11/2020	Bond Future	10.16250	81.43880		10.10688	81.74202		16.68	0.00	0.00	0	0.0
R213		On 04/02/2021	Bond Future	10.37090	82.38360		10.31195	82.69554		15.61	0.00	0.00	0	0.0
R213		On 06/05/2021	Bond Future	10.57885	79.83103		10.51634	80.15238		14.99	0.00	0.00	0	0.0
R213		On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186		On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214		On 06/08/2020	Bond Future	11.37459	64.46443		11.29317	64.90382		22.66	0.00	10,507,702.09	163	21,194.0
R214		On 05/11/2020	Bond Future	11.57377	61.87869		11.48710	62.33361		24.30	0.00	0.00	0	0.0
R214		On 04/02/2021	Bond Future	11.77937	62.59674		11.68838	63.06084		22.72	0.00	0.00	0	0.0
R214		On 06/05/2021	Bond Future	11.98240	60.06135		11.88689	60.53534		22.03	0.00	0.00	0	0.0
R214		On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :												158,170,925.52	1,699	1 243 590.0
Grand Total:												158,170,925.52	1,699	1 243 590.0