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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 18/06/2020

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.85000		90.85000		90.95000	90.95000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	726.57700		726.57700		720.31700	720.31700			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	734.44000		734.44000		728.11600	728.11600			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	742.94800		742.94800		736.55500	736.55500			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	751.76900		751.76900		745.30100	745.30100			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	799.75400		799.75400		794.04700	794.04700			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	808.40900		808.40900		802.64500	802.64500			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	817.77500		817.77500		811.94700	811.94700			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	827.48400		827.48400		821.58900	821.58900			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	697.06700		697.06700		694.39200	694.39200			0.00	0.00	0	212.0
ALBI	On 05/11/2020	Index Future	704.61100		704.61100		701.91000	701.91000			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	712.77400		712.77400		710.04500	710.04500			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	721.23700		721.23700		718.47700	718.47700			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	12.12060		73.08577		12.13387	73.01918			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future	12.39006		70.09437		12.40381	70.02754			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	12.67014		70.90773		12.68446	70.84037			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.95414		67.97361		12.96906	67.90564			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	12.60141		72.24758		12.60948	72.20365			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future	12.86646		68.76371		12.87484	68.71971			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	13.13357		69.56248		13.14230	69.51824			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	13.41553		66.13106		13.42466	66.08648			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	689.49000		689.49000		686.69200	686.69200			0.00	0.00	0	1,031.0
GOVI	On 05/11/2020	GOVI	696.95200		696.95200		694.12700	694.12700			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI	705.02600		705.02600		702.17200	702.17200			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	713.39700		713.39700		710.51000	710.51000			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future	138.49094		138.49094		138.47610	138.47610			0.00	0.00	0	4,976.0
I2025	On 05/11/2020	Bond Future	140.00861		140.00861		139.99442	139.99442			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	140.14157		140.14157		140.12779	140.12779			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	141.83925		141.83925		141.82559	141.82559			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	100.24210		100.24210		100.30908	100.30908			0.00	0.00	0	4,982.0
I2029	On 05/11/2020	Bond Future	100.20448		100.20448		100.27273	100.27273			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future	101.38996		101.38996		101.45941	101.45941			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	101.46723		101.46723		101.53778	101.53778			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	96.81409	96.81409	96.49009	96.49009					0.00	19,362,818.00	200	12,378.00
I2033	On 05/11/2020	Bond Future	96.66402	96.66402	96.33702	96.33702					0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future	97.80748	97.80748	97.47698	97.47698					0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	97.76382	97.76382	97.42955	97.42955					0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future	107.57965	107.57965	107.86101	107.86101					0.00	0.00	0	10,569.00
I2038	On 05/11/2020	Bond Future	108.75885	108.75885	109.04378	109.04378					0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future	108.33190	108.33190	108.62072	108.62072					0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	109.64442	109.64442	109.93707	109.93707					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	98.04085	98.04085	97.61275	97.61275					0.00	0.00	0	16,109.00
I2046	On 05/11/2020	Bond Future	97.33012	97.33012	96.89782	96.89782					0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future	98.48184	98.48184	98.04489	98.04489					0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	97.86663	97.86663	97.42457	97.42457					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	98.19263	98.19263	98.17993	98.17993					0.00	0.00	0	16,793.00
I2050	On 05/11/2020	Bond Future	99.26846	99.26846	99.25619	99.25619					0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future	98.53314	98.53314	98.52110	98.52110					0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	99.72706	99.72706	99.71508	99.71508					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
IGOV	On 06/08/2020	Index Future	256.02400	256.02400	255.99200	255.99200					0.00	0.00	0	1,207.00
IGOV	On 05/11/2020	Index Future	258.85800	258.85800	258.82700	258.82700					0.00	0.00	0	47.00
IGOV	On 04/02/2021	Index Future	261.91900	261.91900	261.88900	261.88900					0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future	265.09000	265.09000	265.06000	265.06000					0.00	0.00	0	0.00
JIBAR FUTURE	On 15/07/2020	Jibar Tradeable Future	3.92000	96.08000	3.93000	96.07000					0.00	0.00	0	0.00
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.76000	96.24000	3.78000	96.22000					0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.75000	96.25000	3.75000	96.25000					0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.64000	96.36000	3.69000	96.31000					0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.63000	96.37000	3.68000	96.32000					0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.60000	96.40000	3.67000	96.33000					0.00	240,825.00	10	10.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.67000	96.33000	3.74000	96.26000					0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.83000	96.17000	3.93000	96.07000					0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.99500	96.00500	4.09500	95.90500					0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.14500	95.85500	4.28500	95.71500					0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.37500	95.62500	4.50500	95.49500					0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.64500	95.35500	4.83500	95.16500					0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future	7.79482	114.83370	7.98237	113.83587				8.95	0.00	8,727,361.20	76	68,618.00

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	723.10000		0.72310		468.50000	0.46850	723.100	8.69	0.31	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	7.45	Put	2,587.18000		2.58718		3,330.41000	3.33041	2,587.180	8.69	0.69	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	8.00	Put	1,012.47000		1.01247		1,457.53000	1.45753	1,012.470	8.95	0.38	0.00	0	15,177.0
R186	On 06/08/2020	Bond Future	8.00	Call	2,103.52000		2.10352		1,550.75000	1.55075	2,103.520	8.95	0.62	0.00	0	900.0
R186	On 06/08/2020	Bond Future	9.00	Call	6,325.01000		6.32501		5,407.83000	5.40783	6,325.010	9.78	0.94	0.00	0	900.0
R186	On 05/11/2020	Bond Future			7.97928		116.06393		8.17727	115.05603		9.07	0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.00	Call	773.31000		0.77331		580.63000	0.58063	773.310	8.77	0.22	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.84	Call	2,225.95000		2.22595		1,795.71000	1.79571	2,225.950	8.93	0.47	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.00	Call	2,627.00000		2.62700		2,145.76000	2.14576	2,627.000	8.98	0.52	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	8.34	Call	3,606.12000		3.60612		3,018.75000	3.01875	3,606.120	9.11	0.62	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	639.74000		0.63974		835.05000	0.83505	639.740	9.69	0.17	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			8.16580		112.12678		8.37531	111.10768		8.84	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future			8.36461		113.46014		8.58685	112.42921		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			307.72064		307.72064		307.55011	307.55011			0.00	0.00	0	2,591.0
R197	On 05/11/2020	Bond Future			311.09224		311.09224		310.92158	310.92158			0.00	0.00	0	0.0
R197	On 04/02/2021	Bond Future			306.83756		306.83756		306.66619	306.66619			0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			310.55558		310.55558		310.38276	310.38276			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			214.99388		214.99388		215.41722	215.41722			0.00	0.00	0	7,794.0
R202	On 05/11/2020	Bond Future			217.34935		217.34935		217.77848	217.77848			0.00	0.00	0	0.0
R202	On 04/02/2021	Bond Future			215.70587		215.70587		216.14090	216.14090			0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			218.31922		218.31922		218.75986	218.75986			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			5.11416		109.70294		5.21079	109.46597		2.91	0.00	54,851,470.00	500	27,369.0
R2023	On 05/11/2020	Bond Future			5.20307		106.97131		5.31080	106.73241		2.99	0.00	0.00	0	0.0
R2023	On 04/02/2021	Bond Future			5.27865		108.21170		5.40063	107.97048		2.75	0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			5.34609		105.58725		5.48595	105.34342		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			9.41419		91.52095		9.53944	90.79610		14.19	0.00	114,309,666.55	1,249	107,131.0
R2030	On 06/08/2020	Bond Future	8.36	Call	171.49000		0.17149		123.63000	0.12363	171.490	13.27	0.09	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	8.50	Call	253.84000		0.25384		186.14000	0.18614	253.840	13.27	0.12	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	8.86	Call	650.39000		0.65039		502.27000	0.50227	650.390	13.59	0.25	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.05	Call	984.49000		0.98449		779.69000	0.77969	984.490	13.79	0.33	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	9.20	Put	2,572.67000		2.57267		3,043.18000	3.04318	2,572.670	13.94	0.60	0.00	0	2,500.0

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R2030	On 06/08/2020	Bond Future	9.20	Call	1,315.40000	1.31540	1,061.06000	1.06106	1,315.400	13.94	0.40	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	9.42	Put	1,872.34000	1.87234	2,266.27000	2.26627	1,872.340	14.13	0.49	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.75	Call	3,023.18000	3.02318	2,579.22000	2.57922	3,023.180	14.41	0.67	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	9.95	Put	777.55000	0.77755	998.05000	0.99805	777.550	14.68	0.26	0.00	0	5,850.0
R2030	On 06/08/2020	Bond Future	10.00	Call	4,037.49000	4.03749	3,519.34000	3.51934	4,037.490	14.75	0.76	0.00	0	470.0
R2030	On 06/08/2020	Bond Future	10.21	Call	4,967.05000	4.96705	4,397.69000	4.39769	4,967.050	15.08	0.83	0.00	0	650.0
R2030	On 06/08/2020	Bond Future	10.70	Call	7,271.79000	7.27179	6,617.50000	6.61750	7,271.790	15.56	0.93	0.00	0	470.0
R2030	On 06/08/2020	Bond Future	10.87	Put	115.95000	0.11595	166.23000	0.16623	115.950	15.56	0.05	0.00	0	650.0
R2030	On 06/08/2020	Bond Future	11.47	Put	21.01000	0.02101	33.24000	0.03324	21.010	15.56	0.01	0.00	0	650.0
R2030	On 05/11/2020	Bond Future			9.60783	92.50230		9.73829	91.77024	14.42	0.00	0.00	0	0.0
R2030	On 05/11/2020	Bond Future	8.10	Call	575.08000	0.57508	481.06000	0.48106	575.080	13.79	0.15	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.34	Call	799.03000	0.79903	675.25000	0.67525	799.030	13.79	0.19	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	8.36	Call	820.35000	0.82035	693.85000	0.69385	820.350	13.79	0.19	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	8.53	Call	1,019.47000	1.01947	868.39000	0.86839	1,019.470	13.79	0.23	0.00	0	15,646.0
R2030	On 05/11/2020	Bond Future	8.73	Call	1,297.43000	1.29743	1,114.18000	1.11418	1,297.430	13.79	0.28	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.85	Call	1,500.52000	1.50052	1,295.81000	1.29581	1,500.520	13.85	0.31	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.86	Call	1,518.55000	1.51855	1,312.00000	1.31200	1,518.550	13.86	0.31	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	9.03	Call	1,846.90000	1.84690	1,608.19000	1.60819	1,846.900	13.96	0.36	0.00	0	15,646.0
R2030	On 05/11/2020	Bond Future	9.04	Call	1,867.49000	1.86749	1,626.84000	1.62684	1,867.490	13.97	0.36	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	9.23	Call	2,287.57000	2.28757	2,009.43000	2.00943	2,287.570	14.09	0.41	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.61	Put	3,267.72000	3.26772	3,644.97000	3.64497	3,267.720	14.33	0.48	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	9.86	Put	2,630.31000	2.63031	2,958.12000	2.95812	2,630.310	14.50	0.41	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	10.06	Put	2,198.98000	2.19898	2,489.00000	2.48900	2,198.980	14.65	0.36	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	10.37	Put	1,663.28000	1.66328	1,899.83000	1.89983	1,663.280	14.97	0.29	0.00	0	15,646.0
R2030	On 05/11/2020	Bond Future	10.47	Put	1,519.28000	1.51928	1,740.12000	1.74012	1,519.280	15.09	0.27	0.00	0	3,000.0
R2030	On 04/02/2021	Bond Future			9.80721	89.57018		9.94341	88.83007	14.08	0.00	0.00	0	0.0
R2030	On 04/02/2021	Bond Future	8.36	Call	1,133.05000	1.13305	986.15000	0.98615	1,133.050	13.47	0.22	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	1,144.57000	1.14457	996.47000	0.99647	1,144.570	13.47	0.22	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,822.60000	1.82260	1,608.71000	1.60871	1,822.600	13.47	0.31	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,296.75000	2.29675	2,042.81000	2.04281	2,296.750	13.54	0.37	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	3,021.29000	3.02129	3,332.24000	3.33224	3,021.290	14.21	0.39	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			10.01649	90.63599		10.15881	89.88727	12.92	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	828.02000	0.82802	719.08000	0.71908	828.020	12.27	0.16	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.22	Put	6,830.32000	6.83032	7,321.20000	7.32120	6,830.320	12.41	0.63	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.92	Put	4,641.18000	4.64118	5,028.35000	5.02835	4,641.180	12.87	0.49	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			10.30516	89.25277		10.39455	88.71496	16.37	0.00	263,295,671.50	2,950	102,403.0
R2032	On 06/08/2020	Bond Future	8.79	Call	60.35000	0.06035	48.19000	0.04819	60.350	15.19	0.03	0.00	0	800.0
R2032	On 06/08/2020	Bond Future	9.29	Call	261.36000	0.26136	215.30000	0.21530	261.360	15.24	0.11	0.00	0	800.0
R2032	On 06/08/2020	Bond Future	9.91	Put	3,553.77000	3.55377	3,940.23000	3.94023	3,553.770	16.02	0.67	0.00	0	800.0
R2032	On 05/11/2020	Bond Future			10.51700	86.06433		10.61000	85.52130	17.36	0.00	0.00	0	0.0
R2032	On 05/11/2020	Bond Future	8.94	Call	673.13000	0.67313	600.58000	0.60058	673.130	16.52	0.15	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	Open Interest
R2032	On 05/11/2020	Bond Future	9.11	Call	838.29000	0.83829	751.05000	0.75105	838.290	16.52	0.18	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	1,244.77000	1.24477	1,124.09000	1.12409	1,244.770	16.52	0.25	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	1,519.79000	1.51979	1,378.89000	1.37889	1,519.790	16.61	0.29	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	2,532.78000	2.53278	2,749.78000	2.74978	2,532.780	17.85	0.37	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	2,358.32000	2.35832	2,564.40000	2.56440	2,358.320	17.98	0.35	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			10.73183	87.06301	10.82870	86.51408		16.28	0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	862.28000	0.86228	782.86000	0.78286	862.280	15.55	0.16	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,412.10000	1.41210	1,293.07000	1.29307	1,412.100	15.55	0.24	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	4,251.42000	4.25142	4,516.99000	4.51699	4,251.420	16.33	0.46	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.95365	83.95154	11.05467	83.39623		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			11.07043	88.27373	11.08318	88.19342		18.22	0.00	179,019,124.44	2,028	99,328.0	
R2035	On 06/08/2020	Bond Future	8.75	Call	4.02000	0.00402	4.25000	0.00425	4.020	16.71	0.00	0.00	0	3,000.0	
R2035	On 06/08/2020	Bond Future	9.00	Call	11.15000	0.01115	11.64000	0.01164	11.150	16.71	0.01	0.00	0	24,761.0	
R2035	On 06/08/2020	Bond Future	9.09	Call	15.74000	0.01574	16.35000	0.01635	15.740	16.71	0.01	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	9.67	Call	109.44000	0.10944	111.08000	0.11108	109.440	16.71	0.05	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	10.45	Put	4,872.81000	4.87281	4,951.23000	4.95123	4,872.810	17.46	0.75	0.00	0	500.0	
R2035	On 05/11/2020	Bond Future			11.29352	84.74543	11.30672	84.66474		19.23	0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future			11.52495	85.72843	11.53866	85.64717		18.10	0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	10,577.83000	10.57783	10,646.37000	10.64637	10,577.830	17.25	0.74	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	6,156.26000	6.15626	6,211.21000	6.21121	6,156.260	17.79	0.55	0.00	0	650.0	
R2035	On 06/05/2021	Bond Future			11.75484	82.26959	11.76910	82.18754		17.44	0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	1,938.79000	1.93879	1,923.45000	1.92345	1,938.790	16.61	0.27	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	6,719.66000	6.71966	6,772.52000	6.77252	6,719.660	17.08	0.54	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	4,671.84000	4.67184	4,714.94000	4.71494	4,671.840	17.67	0.42	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			11.33700	79.31701	11.34471	79.26944		20.45	0.00	0.00	0	100,515.0	
R2037	On 05/11/2020	Bond Future			11.55392	80.16768	11.56187	80.12003		20.57	0.00	0.00	0	0.0	
R2037	On 04/02/2021	Bond Future			11.77870	76.84246	11.78692	76.79467		20.38	0.00	0.00	0	0.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	905.26000	0.90526	903.95000	0.90395	905.260	19.44	0.16	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	10,786.28000	10.78628	10,829.99000	10.82999	10,786.280	19.44	0.74	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	1,929.17000	1.92917	1,924.37000	1.92437	1,929.170	19.44	0.28	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	8,304.70000	8.30470	8,345.31000	8.34531	8,304.700	19.53	0.65	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	4,634.47000	4.63447	4,666.50000	4.66650	4,634.470	20.52	0.45	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	5,549.66000	5.54966	5,533.28000	5.53328	5,549.660	20.59	0.57	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	1,442.18000	1.44218	1,458.59000	1.45859	1,442.180	21.80	0.18	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			12.01079	77.75726	12.01933	77.70906		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			11.53714	80.77178	11.54998	80.68895		21.18	0.00	308,144,340.70	3,815	55,829.0	

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	20.36000	0.02036		21.12000	0.02112	20.360	19.31	0.01	0.00	0	800.0	
R2040	On 06/08/2020	Bond Future	10.07	Call	105.47000	0.10547		107.25000	0.10725	105.470	19.31	0.05	0.00	0	800.0	
R2040	On 06/08/2020	Bond Future	10.79	Put	5,755.92000	5.75592		5,838.53000	5.83853	5,755.920	19.91	0.79	0.00	0	800.0	
R2040	On 06/08/2020	Bond Future	10.85	Put	5,427.50000	5.42750		5,509.42000	5.50942	5,427.500	20.04	0.77	0.00	0	12,538.0	
R2040	On 06/08/2020	Bond Future	11.26	Put	3,503.48000	3.50348		3,577.50000	3.57750	3,503.480	20.83	0.60	0.00	0	517.0	
R2040	On 05/11/2020	Bond Future			11.75434	81.63808		11.76763	81.55488		21.12	0.00	0.00	0	0.0	
R2040	On 05/11/2020	Bond Future	9.50	Call	329.79000	0.32979		328.58000	0.32858	329.790	19.89	0.08	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	9.73	Call	465.26000	0.46526		463.15000	0.46315	465.260	19.89	0.10	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	10.00	Call	676.62000	0.67662		672.99000	0.67299	676.620	19.89	0.14	0.00	0	2,230.0	
R2040	On 05/11/2020	Bond Future	10.23	Call	908.97000	0.90897		903.58000	0.90358	908.970	19.89	0.18	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	11.00	Call	2,176.41000	2.17641		2,161.46000	2.16146	2,176.410	20.23	0.34	0.00	0	2,230.0	
R2040	On 05/11/2020	Bond Future	11.50	Put	5,103.34000	5.10334		5,162.89000	5.16289	5,103.340	20.85	0.53	0.00	0	2,000.0	
R2040	On 05/11/2020	Bond Future	11.70	Put	4,428.03000	4.42803		4,483.79000	4.48379	4,428.030	21.07	0.49	0.00	0	2,000.0	
R2040	On 04/02/2021	Bond Future			11.97969	78.07967		11.99351	77.99583		21.02	0.00	0.00	0	0.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	634.68000	0.63468		630.41000	0.63041	634.680	20.02	0.11	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	693.95000	0.69395		689.23000	0.68923	693.950	20.02	0.12	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	1,165.33000	1.16533		1,157.06000	1.15706	1,165.330	20.02	0.18	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	1,369.49000	1.36949		1,359.69000	1.35969	1,369.490	20.02	0.21	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	6,557.11000	6.55711		6,613.90000	6.61390	6,557.110	20.59	0.55	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	5,961.68000	5.96168		6,015.84000	6.01584	5,961.680	20.77	0.51	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			12.21201	79.00932		12.22641	78.92464		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			11.61897	77.32956		11.62151	77.31327		22.14	0.00	77,329.56	1	77,122.0	
R2044	On 06/08/2020	Bond Future	9.01	Call	1.34000	0.00134		1.51000	0.00151	1.340	20.20	0.00	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	9.36	Call	6.43000	0.00643		7.03000	0.00703	6.430	20.20	0.00	0.00	0	602.0	
R2044	On 06/08/2020	Bond Future	9.66	Call	20.86000	0.02086		22.39000	0.02239	20.860	20.20	0.01	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	9.98	Call	62.69000	0.06269		66.13000	0.06613	62.690	20.20	0.03	0.00	0	602.0	
R2044	On 06/08/2020	Bond Future	10.93	Put	5,448.73000	5.44873		5,479.96000	5.47996	5,448.730	21.13	0.76	0.00	0	140.0	
R2044	On 06/08/2020	Bond Future	11.09	Put	4,630.67000	4.63067		4,663.53000	4.66353	4,630.670	21.46	0.70	0.00	0	602.0	
R2044	On 05/11/2020	Bond Future			11.83071	78.15895		11.83328	78.14298		22.07	0.00	0.00	0	0.0	
R2044	On 05/11/2020	Bond Future	8.87	Call	95.12000	0.09512		96.88000	0.09688	95.120	20.80	0.03	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.29	Call	205.13000	0.20513		208.09000	0.20809	205.130	20.80	0.05	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	9.34	Call	223.37000	0.22337		226.49000	0.22649	223.370	20.80	0.05	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	9.72	Call	409.51000	0.40951		413.97000	0.41397	409.510	20.80	0.09	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	9.97	Call	587.60000	0.58760		592.98000	0.59298	587.600	20.80	0.12	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	10.02	Call	629.46000	0.62946		635.02000	0.63502	629.460	20.80	0.13	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	10.04	Call	646.82000	0.64682		652.46000	0.65246	646.820	20.80	0.13	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.06	Put	7,233.38000	7.23338		7,257.34000	7.25734	7,233.380	21.22	0.66	0.00	0	525.0	
R2044	On 05/11/2020	Bond Future	11.17	Put	6,734.49000	6.73449		6,758.48000	6.75848	6,734.490	21.37	0.63	0.00	0	1,815.0	
R2044	On 05/11/2020	Bond Future	11.38	Put	5,855.72000	5.85572		5,879.59000	5.87959	5,855.720	21.64	0.58	0.00	0	568.0	
R2044	On 05/11/2020	Bond Future	11.43	Put	5,660.50000	5.66050		5,684.30000	5.68430	5,660.500	21.70	0.57	0.00	0	1,815.0	
R2044	On 04/02/2021	Bond Future			12.05041	74.68531		12.05304	74.66948		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	Open Interest
R2044	On 04/02/2021	Bond Future	9.66	Call	702.71000		0.70271		706.23000	0.70623	702.710	20.91	0.12	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.29	Put	13,396.75000		13.39675		13,416.98000	13.41698	13,396.750	20.91	0.79	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.84	Put	10,122.58000		10.12258		10,143.00000	10.14300	10,122.580	20.91	0.70	0.00	0	405.0
R2044	On 06/05/2021	Bond Future			12.27666		75.57459		12.27937	75.55879		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			11.57860		80.58398		11.58098	80.56846		21.48	0.00	435,798,163.84	5,408	96,891.0
R2048	On 06/08/2020	Bond Future	9.00	Call	1.15000		0.00115		1.30000	0.00130	1.150	19.52	0.00	0.00	0	3,000.0
R2048	On 06/08/2020	Bond Future	9.25	Call	3.81000		0.00381		4.20000	0.00420	3.810	19.52	0.00	0.00	0	20,640.0
R2048	On 06/08/2020	Bond Future	10.35	Call	197.33000		0.19733		204.72000	0.20472	197.330	19.52	0.08	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	10.85	Call	722.83000		0.72283		737.40000	0.73740	722.830	20.28	0.22	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	11.10	Call	1,207.49000		1.20749		1,224.79000	1.22479	1,207.490	20.82	0.32	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	11.80	Call	3,335.05000		3.33505		3,351.10000	3.35110	3,335.050	21.96	0.60	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	12.25	Call	5,226.85000		5.22685		5,237.29000	5.23729	5,226.850	23.02	0.75	0.00	0	814.0
R2048	On 06/08/2020	Bond Future	12.75	Call	7,509.61000		7.50961		7,511.96000	7.51196	7,509.610	23.68	0.86	0.00	0	814.0
R2048	On 05/11/2020	Bond Future			11.78924		77.03630		11.79165	77.02108		22.55	0.00	0.00	0	0.0
R2048	On 05/11/2020	Bond Future	10.00	Call	624.60000		0.62460		630.27000	0.63027	624.600	21.19	0.13	0.00	0	800.0
R2048	On 05/11/2020	Bond Future	11.00	Call	2,107.47000		2.10747		2,115.73000	2.11573	2,107.470	21.56	0.33	0.00	0	800.0
R2048	On 04/02/2021	Bond Future			12.00783		77.93003		12.01030	77.91495		21.20	0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			12.22424		74.44165		12.22679	74.42657		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			3.60137		104.42128		3.59995	104.42218		0.40	0.00	0.00	0	23,391.0
R208	On 05/11/2020	Bond Future			3.10719		102.14890		3.10327	102.15042		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			11.01277		67.11668		11.02525	67.04946		21.15	0.00	0.00	0	61,543.0
R209	On 05/11/2020	Bond Future			11.21141		64.69581		11.22428	64.62831		22.61	0.00	0.00	0	0.0
R209	On 04/02/2021	Bond Future			11.41196		65.44661		11.42528	65.37856		21.18	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.61747		63.08332		11.63127	63.01465		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			186.54277		186.54277		186.52136	186.52136			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	185.88076	185.88076		185.86016	185.86016			0.00	0.00	0	0.0
R210	On 04/02/2021	Bond Future	188.08009	188.08009		188.05992	188.05992			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future	187.61720	187.61720		187.59725	187.59725			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	166.26023	166.26023		166.27461	166.27461			0.00	49,878,069.00	300	7,044.0
R212	On 05/11/2020	Bond Future	168.08236	168.08236		168.09788	168.09788			0.00	0.00	0	0.0
R212	On 04/02/2021	Bond Future	167.74984	167.74984		167.76620	167.76620			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future	169.78224	169.78224		169.79915	169.79915			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	9.85113	84.68307		9.96073	84.06649		15.65	0.00	0.00	0	17,349.0
R213	On 05/11/2020	Bond Future	10.04857	82.06153		10.16250	81.43880		16.68	0.00	0.00	0	0.0
R213	On 04/02/2021	Bond Future	10.25223	83.01321		10.37090	82.38360		15.61	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future	10.45529	80.46789		10.57885	79.83103		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	11.36722	64.50400		11.37459	64.46443		22.66	0.00	0.00	0	21,194.0
R214	On 05/11/2020	Bond Future	11.56619	61.91826		11.57377	61.87869		24.30	0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future	11.77153	62.63650		11.77937	62.59674		22.72	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	11.97426	60.10151		11.98240	60.06135		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
<b>Total for Derivatives :</b>											<b>1,433,704,839.79</b>	<b>16,537</b>	<b>1 249 390.0</b>
<b>Grand Total:</b>											<b>1,433,704,839.79</b>	<b>16,537</b>	<b>1 249 390.0</b>