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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/06/2020

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	90.69000		90.69000		90.69000	90.69000			0.00	0.00	0	51.00
AL37	On 06/08/2020	Index Future	729.79400		729.79400		732.14900	732.14900			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	737.67700		737.67700		740.06000	740.06000			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	746.27500		746.27500		748.69000	748.69000			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	755.16500		755.16500		757.61000	757.61000			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	807.61000		807.61000		807.88500	807.88500			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	816.33300		816.33300		816.61500	816.61500			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	825.84800		825.84800		826.13700	826.13700			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	835.68600		835.68600		835.98000	835.98000			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	707.16400		707.16400		705.15800	705.15800			0.00	0.00	0	212.00
ALBI	On 05/11/2020	Index Future	714.80300		714.80300		712.77800	712.77800			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	723.13500		723.13500		721.09000	721.09000			0.00	0.00	0	0.00

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ALBI	On 06/05/2021	Index Future	731.74900	731.74900		729.68100	729.68100			0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.83555	74.53841		11.89964	74.20804			0.00	0.00	0	350.00
ES33	On 05/11/2020	Bond Future	12.09309	71.56084		12.15985	71.22728			0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	12.35886	72.39623		12.42852	72.05907			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.62846	69.48238		12.70115	69.14142			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	12.21971	74.38103		12.32460	73.78371			0.00	0.00	0	4,919.00
ES42	On 05/11/2020	Bond Future	12.46712	70.91829		12.57681	70.31495			0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	12.71456	71.74704		12.82926	71.13698			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	12.97541	68.34423		13.09563	67.72706			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	698.99700	698.99700		697.11400	697.11400			0.00	48,929,790.00	7	1,025.00
GOVI	On 05/11/2020	GOVI	706.54700	706.54700		704.64800	704.64800			0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	714.78300	714.78300		712.86400	712.86400			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	723.29700	723.29700		721.35800	721.35800			0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	138.06603	138.06603		138.06435	138.06435			0.00	2,899,386.63	21	4,976.00
I2025	On 05/11/2020	Bond Future	139.57595	139.57595		139.57494	139.57494			0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	139.73114	139.73114		139.71332	139.71332			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	141.42933	141.42933		141.41158	141.41158			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	99.09412	99.09412		99.70392	99.70392			0.00	2,972,823.60	30	5,012.00
I2029	On 05/11/2020	Bond Future	99.05468	99.05468		99.65863	99.65863			0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	100.23360	100.23360		100.84514	100.84514			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	100.31394	100.31394		100.92000	100.92000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 06/08/2020	Bond Future	94.75666	94.75666		96.38407	96.38407			0.00	0.00	0	12,378.00
I2033	On 05/11/2020	Bond Future	94.59571	94.59571		96.22767	96.22767			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future	95.72142	95.72142		97.37318	97.37318			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	95.67034	95.67034		97.32826	97.32826			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	106.54570	106.54570		107.97962	107.97962			0.00	0.00	0	10,539.00
I2038	On 05/11/2020	Bond Future	107.71097	107.71097		109.16105	109.16105			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future	107.29880	107.29880		108.74704	108.74704			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	108.60318	108.60318		110.06918	110.06918			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	95.52651	95.52651		97.47037	97.47037			0.00	23,690,574.48	248	16,357.00
I2046	On 05/11/2020	Bond Future	94.80642	94.80642		96.75168	96.75168			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future	95.93510	95.93510		97.90375	97.90375			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	95.31358	95.31358		97.28563	97.28563			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future	95.07427	95.07427		97.73924	97.73924			0.00	0.00	0	16,793.00
I2050	On 05/11/2020	Bond Future	96.11394	96.11394		98.80861	98.80861			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future	95.37007	95.37007		98.07539	98.07539			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	96.52937	96.52937		99.26760	99.26760			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	253.11400	253.11400		255.57300	255.57300			0.00	0.00	0	1,207.00
IGOV	On 05/11/2020	Index Future	255.91100	255.91100		258.39800	258.39800			0.00	0.00	0	47.00
IGOV	On 04/02/2021	Index Future	258.95600	258.95600		261.47300	261.47300			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future	262.10100	262.10100		264.65000	264.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/07/2020	Jibar Tradeable Future	3.91000	96.09000		3.91000	96.09000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.66000	96.34000		3.67000	96.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.65000	96.35000		3.66000	96.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.51000	96.49000		3.52000	96.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.49000	96.51000		3.51000	96.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.46000	96.54000		3.48000	96.52000			0.00	0.00	0	35.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.48000	96.52000		3.51000	96.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.63000	96.37000		3.65000	96.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.63500	96.36500		3.65500	96.34500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.93500	96.06500		3.95500	96.04500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.93500	96.06500		3.96500	96.03500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.49500	95.50500		4.48500	95.51500			0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future	7.69994	115.34278		7.63019	115.71888		8.95	0.00	54,903,163.28	476	69,032.00

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R186	On 06/08/2020	Bond Future	7.45	Call	791.21000	0.79121	947.03000	0.94703	791.210	8.79	0.35	0.00	0	2,500.00
R186	On 06/08/2020	Bond Future	7.45	Put	2,146.21000	2.14621	1,925.93000	1.92593	2,146.210	8.79	0.65	0.00	0	2,500.00
R186	On 06/08/2020	Bond Future	8.00	Put	737.25000	0.73725	639.13000	0.63913	737.250	9.10	0.32	0.00	0	15,177.00
R186	On 06/08/2020	Bond Future	8.00	Call	2,337.38000	2.33738	2,615.36000	2.61536	2,337.380	9.10	0.68	0.00	0	900.00
R186	On 06/08/2020	Bond Future	9.00	Call	6,781.19000	6.78119	7,148.97000	7.14897	6,781.190	9.87	0.97	0.00	0	900.00
R186	On 05/11/2020	Bond Future			7.87959	116.57581	7.80582	116.95650		10.04	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.00	Call	1,055.35000	1.05535	1,167.40000	1.16740	1,055.350	9.76	0.26	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,694.88000	2.69488	2,900.07000	2.90007	2,694.880	9.99	0.50	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,119.89000	3.11989	3,342.70000	3.34270	3,119.890	10.04	0.55	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	4,145.44000	4.14544	4,403.17000	4.40317	4,145.440	10.20	0.64	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	682.13000	0.68213	628.05000	0.62805	682.130	10.71	0.17	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.05863	112.65270	7.98046	113.03830		9.62	0.00	0.00	0	0.00
R186	On 06/05/2021	Bond Future			8.25000	113.99662	8.16703	114.38708		8.44	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			307.79070	307.79070	307.91118	307.91118			0.00	0.00	0	2,591.00
R197	On 05/11/2020	Bond Future			311.15628	311.15628	311.27966	311.27966			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			307.01493	307.01493	307.05033	307.05033			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			310.74714	310.74714	310.78364	310.78364			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			211.00480	211.00480	215.41900	215.41900			0.00	55,916,272.00	265	7,605.00
R202	On 05/11/2020	Bond Future			213.31225	213.31225	217.77563	217.77563			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			211.68394	211.68394	216.15342	216.15342			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			214.25701	214.25701	218.78092	218.78092			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			5.05489	109.84861	5.01394	109.94941		2.75	0.00	0.00	0	32,369.00
R2023	On 05/11/2020	Bond Future			5.13801	107.11591	5.09199	107.21835		2.96	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.20105	108.36553	5.14862	108.46962		2.77	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			5.25475	105.74689	5.19445	105.85246		2.42	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.26212	92.41126	9.24906	92.48825		14.43	0.00	6,191,554.42	67	106,494.00
R2030	On 06/08/2020	Bond Future	8.36	Call	198.84000	0.19884	216.17000	0.21617	198.840	13.42	0.10	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	298.93000	0.29893	321.82000	0.32182	298.930	13.42	0.14	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	772.65000	0.77265	813.61000	0.81361	772.650	13.70	0.30	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	1,175.27000	1.17527	1,226.19000	1.22619	1,175.270	13.93	0.39	0.00	0	450.00
R2030	On 06/08/2020	Bond Future	9.20	Put	1,938.32000	1.93832	1,919.41000	1.91941	1,938.320	14.13	0.52	0.00	0	2,500.00

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R2030	On 06/08/2020	Bond Future	9.20	Call	1,571.36000	1.57136	1,629.44000	1.62944	1,571.360	14.13	0.48	0.00	0	323.00	
R2030	On 06/08/2020	Bond Future	9.42	Put	1,340.74000	1.34074	1,330.45000	1.33045	1,340.740	14.35	0.41	0.00	0	800.00	
R2030	On 06/08/2020	Bond Future	9.75	Call	3,538.61000	3.53861	3,613.68000	3.61368	3,538.610	14.70	0.74	0.00	0	450.00	
R2030	On 06/08/2020	Bond Future	9.95	Put	486.22000	0.48622	487.01000	0.48701	486.220	15.01	0.19	0.00	0	5,850.00	
R2030	On 06/08/2020	Bond Future	10.00	Call	4,655.62000	4.65562	4,733.85000	4.73385	4,655.620	15.09	0.83	0.00	0	470.00	
R2030	On 06/08/2020	Bond Future	10.21	Call	5,655.27000	5.65527	5,734.65000	5.73465	5,655.270	15.46	0.88	2,285,189.11	28	622.00	
R2030	On 06/08/2020	Bond Future	10.70	Call	8,073.68000	8.07368	8,152.86000	8.15286	8,073.680	15.98	0.96	0.00	0	470.00	
R2030	On 06/08/2020	Bond Future	10.87	Put	54.28000	0.05428	55.99000	0.05599	54.280	15.98	0.03	145,725.21	56	622.00	
R2030	On 06/08/2020	Bond Future	11.47	Put	7.42000	0.00742	7.89000	0.00789	7.420	15.98	0.00	12,186.98	28	622.00	
R2030	On 05/11/2020	Bond Future			9.44976	93.39980	9.43606	93.47814		16.13	0.00	0.00	0	0.00	
R2030	On 05/11/2020	Bond Future	8.10	Call	904.69000	0.90469	929.32000	0.92932	904.690	15.44	0.20	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	8.34	Call	1,197.79000	1.19779	1,227.39000	1.22739	1,197.790	15.44	0.24	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	8.36	Call	1,225.05000	1.22505	1,255.08000	1.25508	1,225.050	15.44	0.25	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	8.53	Call	1,479.02000	1.47902	1,512.80000	1.51280	1,479.020	15.46	0.29	0.00	0	15,646.00	
R2030	On 05/11/2020	Bond Future	8.73	Call	1,844.41000	1.84441	1,882.89000	1.88289	1,844.410	15.59	0.33	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	8.85	Call	2,090.72000	2.09072	2,132.02000	2.13202	2,090.720	15.67	0.37	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	8.86	Call	2,112.10000	2.11210	2,153.63000	2.15363	2,112.100	15.68	0.37	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	9.03	Call	2,496.50000	2.49650	2,541.96000	2.54196	2,496.500	15.80	0.41	0.00	0	15,646.00	
R2030	On 05/11/2020	Bond Future	9.04	Call	2,520.49000	2.52049	2,566.17000	2.56617	2,520.490	15.81	0.41	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	2,997.58000	2.99758	3,047.47000	3.04747	2,997.580	15.95	0.46	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	3,176.25000	3.17625	3,155.43000	3.15543	3,176.250	16.21	0.44	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	2,598.11000	2.59811	2,581.65000	2.58165	2,598.110	16.43	0.38	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	2,212.85000	2.21285	2,199.46000	2.19946	2,212.850	16.67	0.34	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,726.85000	1.72685	1,717.41000	1.71741	1,726.850	17.10	0.28	0.00	0	15,646.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,594.30000	1.59430	1,585.94000	1.58594	1,594.300	17.25	0.26	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.64095	90.48460	9.62657	90.56426		15.78	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,679.07000	1.67907	1,708.77000	1.70877	1,679.070	15.17	0.27	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,693.43000	1.69343	1,723.29000	1.72329	1,693.430	15.17	0.27	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,524.64000	2.52464	2,562.94000	2.56294	2,524.640	15.23	0.37	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	3,090.83000	3.09083	3,133.80000	3.13380	3,090.830	15.38	0.42	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	3,123.35000	3.12335	3,103.65000	3.10365	3,123.350	16.14	0.37	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			9.84213	91.56462	9.82707	91.64542		13.74	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	7.97	Call	1,140.42000	1.14042	1,161.22000	1.16122	1,140.420	13.10	0.20	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.22	Put	6,474.81000	6.47481	6,433.90000	6.43390	6,474.810	13.23	0.59	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.92	Put	4,419.16000	4.41916	4,389.41000	4.38941	4,419.160	13.69	0.46	0.00	0	700.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 06/08/2020	Bond Future			10.14751	90.21269	10.16003	90.13592		16.74	0.00	2,255,317.25	25	104,991.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	67.26000	0.06726	69.00000	0.06900	67.260	15.47	0.04	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	308.15000	0.30815	310.14000	0.31014	308.150	15.50	0.13	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	2,806.76000	2.80676	2,876.42000	2.87642	2,806.760	16.31	0.61	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			10.35321	87.03244	10.36617	86.95529		19.46	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	1,050.35000	1.05035	1,045.04000	1.04504	1,050.350	18.52	0.20	0.00	0	1,000.00	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 05/11/2020	Bond Future	9.11	Call	1,266.33000	1.26633	1,259.47000	1.25947	1,266.330	18.52	0.24	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	1,775.44000	1.77544	1,764.85000	1.76485	1,775.440	18.52	0.30	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	2,106.48000	2.10648	2,093.59000	2.09359	2,106.480	18.62	0.34	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	2,510.27000	2.51027	2,550.93000	2.55093	2,510.270	20.03	0.34	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	2,350.08000	2.35008	2,389.22000	2.38922	2,350.080	20.17	0.32	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.56008	88.04851	10.57351	87.97088		18.26	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	1,347.90000	1.34790	1,339.35000	1.33935	1,347.900	17.48	0.21	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	2,041.96000	2.04196	2,028.71000	2.02871	2,041.960	17.48	0.29	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	4,274.58000	4.27458	4,318.70000	4.31870	4,274.580	18.32	0.42	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			10.77398	84.95193	10.78795	84.87356		16.71	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 06/08/2020	Bond Future			10.78966	90.07136	10.86850	89.56089		18.72	0.00	11,619,205.44	129	99,776.00	
R2035	On 06/08/2020	Bond Future	8.75	Call	6.53000	0.00653	5.31000	0.00531	6.530	17.13	0.00	0.00	0	3,000.00	
R2035	On 06/08/2020	Bond Future	9.00	Call	18.47000	0.01847	15.13000	0.01513	18.470	17.13	0.01	0.00	0	24,761.00	
R2035	On 06/08/2020	Bond Future	9.09	Call	26.16000	0.02616	21.50000	0.02150	26.160	17.13	0.01	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	9.67	Call	181.02000	0.18102	152.23000	0.15223	181.020	17.13	0.08	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	10.45	Put	3,479.38000	3.47938	3,842.88000	3.84288	3,479.380	17.80	0.65	0.00	0	500.00	
R2035	On 05/11/2020	Bond Future			11.00161	86.56011	11.08358	86.04466		21.57	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future			11.21954	87.57021	11.30493	87.04913		20.24	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	9,679.62000	9.67962	10,042.35000	10.04235	9,679.620	19.27	0.67	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	5,693.24000	5.69324	5,961.14000	5.96114	5,693.240	19.90	0.48	0.00	0	650.00	
R2035	On 06/05/2021	Bond Future			11.43611	84.13632	11.52501	83.60927		18.71	0.00	0.00	0	0.00	
R2035	On 06/05/2021	Bond Future	10.24	Call	2,775.34000	2.77534	2,612.75000	2.61275	2,775.340	17.86	0.33	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	11.32	Put	6,081.67000	6.08167	6,350.39000	6.35039	6,081.670	18.34	0.49	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	12.02	Put	4,243.27000	4.24327	4,453.05000	4.45305	4,243.270	18.95	0.37	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			11.04547	81.14851	11.14986	80.48526		21.04	0.00	81,148,510.00	1,000	103,338.00	
R2037	On 05/11/2020	Bond Future			11.25106	82.01669	11.35953	81.34678		23.16	0.00	0.00	0	276.00	
R2037	On 04/02/2021	Bond Future			11.46215	78.71861	11.57509	78.04121		22.92	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future	9.65	Call	1,608.31000	1.60831	1,469.99000	1.46999	1,608.310	21.89	0.22	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.35	Put	9,913.09000	9.91309	10,380.01000	10.38001	9,913.090	21.89	0.66	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.48	Call	2,988.60000	2.98860	2,763.36000	2.76336	2,988.600	21.89	0.36	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	10.85	Put	7,648.49000	7.64849	8,056.70000	8.05670	7,648.490	21.99	0.58	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	11.90	Put	4,369.92000	4.36992	4,653.81000	4.65381	4,369.920	23.08	0.39	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	11.97	Call	7,181.12000	7.18112	6,780.03000	6.78003	7,181.120	23.15	0.62	0.00	0	300.00	
R2037	On 04/02/2021	Bond Future	13.73	Put	1,474.61000	1.47461	1,600.94000	1.60094	1,474.610	24.49	0.17	0.00	0	300.00	
R2037	On 06/05/2021	Bond Future			11.68042	79.65860	11.79804	78.97332		20.03	0.00	0.00	0	0.00	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 06/08/2020	Bond Future			11.23016	82.79431	11.33459	82.09709		21.78	0.00	0.00	0	55,869.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/08/2020	Bond Future	9.57	Call	36.77000	0.03677	27.94000	0.02794	36.770	19.85	0.02	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	186.08000	0.18608	146.41000	0.14641	186.080	19.85	0.08	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	4,126.67000	4.12667	4,645.36000	4.64536	4,126.670	20.30	0.69	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	3,842.44000	3.84244	4,343.62000	4.34362	3,842.440	20.44	0.66	0.00	0	12,496.00
R2040	On 06/08/2020	Bond Future	11.26	Put	2,265.36000	2.26536	2,639.41000	2.63941	2,265.360	21.39	0.47	0.00	0	517.00
R2040	On 05/11/2020	Bond Future			11.43510	83.68013	11.54371	82.97587		23.68	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	694.68000	0.69468	615.35000	0.61535	694.680	22.23	0.13	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	922.41000	0.92241	821.40000	0.82140	922.410	22.23	0.17	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	1,256.19000	1.25619	1,125.44000	1.12544	1,256.190	22.23	0.21	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	10.23	Call	1,602.92000	1.60292	1,443.36000	1.44336	1,602.920	22.23	0.25	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	3,300.92000	3.30092	3,025.39000	3.02539	3,300.920	22.62	0.43	0.00	0	2,230.00
R2040	On 05/11/2020	Bond Future	11.50	Put	4,470.05000	4.47005	4,818.36000	4.81836	4,470.050	23.38	0.46	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	3,888.38000	3.88838	4,206.17000	4.20617	3,888.380	23.62	0.41	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.64576	80.15118	11.75895	79.43905		23.47	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	1,193.63000	1.19363	1,083.06000	1.08306	1,193.630	22.29	0.17	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	1,284.79000	1.28479	1,167.23000	1.16723	1,284.790	22.29	0.18	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	1,971.20000	1.97120	1,804.52000	1.80452	1,971.200	22.29	0.26	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	2,252.98000	2.25298	2,067.64000	2.06764	2,252.980	22.29	0.28	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	5,998.49000	5.99849	6,358.32000	6.35832	5,998.490	22.98	0.48	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	5,474.15000	5.47415	5,812.69000	5.81269	5,474.150	23.19	0.45	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			11.86320	81.10833	11.98118	80.38797		20.61	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future			11.33792	79.16841	11.44744	78.44295		22.81	0.00	0.00	0	77,118.00
R2044	On 06/08/2020	Bond Future	9.01	Call	2.19000	0.00219	1.57000	0.00157	2.190	20.84	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	10.75000	0.01075	7.89000	0.00789	10.750	20.84	0.01	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	35.13000	0.03513	26.31000	0.02631	35.130	20.84	0.02	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	104.87000	0.10487	80.41000	0.08041	104.870	20.84	0.05	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	3,945.81000	3.94581	4,475.61000	4.47561	3,945.810	21.10	0.68	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	3,231.31000	3.23131	3,710.79000	3.71079	3,231.310	21.42	0.60	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			11.53825	80.01543	11.65224	79.28262		24.85	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	247.40000	0.24740	214.14000	0.21414	247.400	23.39	0.05	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	464.41000	0.46441	406.27000	0.40627	464.410	23.39	0.09	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	498.02000	0.49802	436.21000	0.43621	498.020	23.39	0.10	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	819.11000	0.81911	724.16000	0.72416	819.110	23.39	0.15	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	1,102.28000	1.10228	980.32000	0.98032	1,102.280	23.39	0.19	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	1,166.51000	1.16651	1,038.67000	1.03867	1,166.510	23.39	0.20	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	1,192.95000	1.19295	1,062.70000	1.06270	1,192.950	23.39	0.20	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	6,375.78000	6.37578	6,828.05000	6.82805	6,375.780	23.48	0.58	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	5,935.31000	5.93531	6,368.77000	6.36877	5,935.310	23.66	0.56	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	5,167.85000	5.16785	5,565.77000	5.56577	5,167.850	23.99	0.51	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	4,998.71000	4.99871	5,388.28000	5.38828	4,998.710	24.07	0.50	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.74421	76.56891	11.86310	75.82788		24.63	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 04/02/2021	Bond Future	9.66	Call	1,290.53000	1.29053	1,167.69000	1.16769	1,290.530	23.44	0.18	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	12,368.87000	12.36887	12,920.58000	12.92058	12,368.870	23.44	0.72	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	9,338.85000	9.33885	9,822.63000	9.82263	9,338.850	23.44	0.63	0.00	0	405.00	
R2044	On 06/05/2021	Bond Future			11.95655	77.48331	12.08058	76.73365		21.56	0.00	0.00	0	0.00	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			11.27831	82.58794	11.38258	81.88154		22.08	0.00	128,176,482.88	1,552	108,312.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	1.99000	0.00199	1.45000	0.00145	1.990	20.08	0.00	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	6.72000	0.00672	4.97000	0.00497	6.720	20.08	0.00	0.00	0	20,640.00	
R2048	On 06/08/2020	Bond Future	10.35	Call	337.70000	0.33770	269.67000	0.26967	337.700	20.08	0.13	0.00	0	640.00	
R2048	On 06/08/2020	Bond Future	10.85	Call	1,120.25000	1.12025	936.36000	0.93636	1,120.250	20.70	0.31	0.00	0	640.00	
R2048	On 06/08/2020	Bond Future	11.10	Call	1,803.37000	1.80337	1,542.10000	1.54210	1,803.370	21.31	0.43	0.00	0	470.00	
R2048	On 06/08/2020	Bond Future	11.80	Call	4,530.21000	4.53021	4,058.90000	4.05890	4,530.210	22.64	0.72	0.00	0	470.00	
R2048	On 06/08/2020	Bond Future	12.25	Call	6,724.42000	6.72442	6,158.75000	6.15875	6,724.420	23.84	0.84	0.00	0	814.00	
R2048	On 06/08/2020	Bond Future	12.75	Call	9,238.95000	9.23895	8,603.82000	8.60382	9,238.950	24.54	0.93	0.00	0	814.00	
R2048	On 05/11/2020	Bond Future			11.47632	79.05965	11.58497	78.34615		25.27	0.00	0.00	0	0.00	
R2048	On 05/11/2020	Bond Future	10.00	Call	1,173.65000	1.17365	1,048.69000	1.04869	1,173.650	23.69	0.20	0.00	0	800.00	
R2048	On 05/11/2020	Bond Future	11.00	Call	3,211.55000	3.21155	2,938.50000	2.93850	3,211.550	24.13	0.42	0.00	0	800.00	
R2048	On 04/02/2021	Bond Future			11.67992	79.98234	11.79336	79.26084		23.65	0.00	0.00	0	0.00	
R2048	On 06/05/2021	Bond Future			11.88141	76.52118	11.99977	75.79122		21.96	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R208	On 06/08/2020	Bond Future			3.48519	104.49495	3.48308	104.49629		0.37	0.00	0.00	0	23,391.00	
R208	On 05/11/2020	Bond Future			2.92252	102.22095	2.91768	102.22284		0.26	0.00	0.00	0	0.00	
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R209	On 06/08/2020	Bond Future			10.73457	68.64189	10.79776	68.29087		21.87	0.00	0.00	0	59,956.00	
R209	On 05/11/2020	Bond Future			10.92310	66.23578	10.98857	65.88136		25.84	0.00	0.00	0	0.00	
R209	On 04/02/2021	Bond Future			11.11182	67.00905	11.17970	66.65079		23.95	0.00	0.00	0	0.00	
R209	On 06/05/2021	Bond Future			11.30529	64.66680	11.37573	64.30443		22.10	0.00	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R210	On 06/08/2020	Bond Future			185.58061	185.58061	185.17933	185.17933			0.00	0.00	0	1,929.00	

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 05/11/2020	Bond Future	184.93491	184.93491		184.49920	184.49920			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future	187.13621	187.13621		186.69606	186.69606			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future	186.70048	186.70048		186.22421	186.22421			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future	166.26007	166.26007		166.24880	166.24880			0.00	0.00	0	7,044.00
R212	On 05/11/2020	Bond Future	168.07839	168.07839		168.06789	168.06789			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future	167.78431	167.78431		167.74783	167.74783			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future	169.82369	169.82369		169.78715	169.78715			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future	9.70007	85.54312		9.69203	85.58923		15.98	0.00	8,126,596.40	95	17,461.00
R213	On 05/11/2020	Bond Future	9.89184	82.92869		9.88340	82.97573		18.75	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future	10.08785	83.89625		10.07899	83.94421		17.51	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future	10.28353	81.36449		10.27428	81.41315		15.99	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 06/08/2020	Bond Future	10.99220	66.57304		11.09612	65.98854		23.36	0.00	3,062,359.84	46	20,910.00
R214	On 05/11/2020	Bond Future	11.17694	64.00790		11.28476	63.41753		27.66	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future	11.36572	64.75481		11.47778	64.15782		25.60	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future	11.55203	62.24723		11.66841	61.64328		23.69	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											432,335,137.53	4,073	1 269 952,00
Grand Total:											432,335,137.53	4,073	1 269 952,00