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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 30/06/2020

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	90.65000	90.65000			90.67000	90.67000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	727.83900	727.83900			729.49200	729.49200			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	735.63900	735.63900			737.36000	737.36000			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	744.20900	744.20900			745.94600	745.94600			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	753.05800	753.05800			754.82700	754.82700			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	803.74800	803.74800			808.23300	808.23300			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	812.36000	812.36000			816.95000	816.95000			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	821.82500	821.82500			826.46300	826.46300			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	831.59700	831.59700			836.30300	836.30300			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	703.86200	703.86200			708.35100	708.35100			0.00	0.00	0	212.0
ALBI	On 05/11/2020	Index Future	711.40400	711.40400			715.99100	715.99100			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	719.69200	719.69200			724.32800	724.32800			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		728.25000	728.25000		732.95200	732.95200			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		11.90627	74.17399		11.80209	74.71178			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future		12.16795	71.18697		12.05828	71.73568			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future		12.43700	72.01819		12.32258	72.57277			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		12.71030	69.09867		12.59062	69.66085			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		12.29588	73.94642		12.18125	74.60220			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future		12.54784	70.47344		12.42696	71.14142			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future		12.79896	71.29724		12.67262	71.97244			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		13.06412	67.88788		12.93149	68.57214			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		695.67800	695.67800		700.10900	700.10900			0.00	20,870,340.00	3	1,023.0
GOVI	On 05/11/2020	GOVI		703.13300	703.13300		707.66000	707.66000			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI		711.32400	711.32400		715.90000	715.90000			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI		719.78200	719.78200		724.42300	724.42300			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future		137.68934	137.68934		137.74401	137.74401			0.00	0.00	0	5,836.0
I2025	On 05/11/2020	Bond Future		139.18463	139.18463		139.24970	139.24970			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		139.33556	139.33556		139.40043	139.40043			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		141.02657	141.02657		141.09433	141.09433			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		98.59853	98.59853		99.23287	99.23287			0.00	0.00	0	5,012.0
I2029	On 05/11/2020	Bond Future		98.54620	98.54620		99.19437	99.19437			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future		99.71933	99.71933		100.37462	100.37462			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future		99.79175	99.79175		100.45651	100.45651			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	94.42310	94.42310		94.74189	94.74189				0.00	0.00	0	12,378.0
I2033	On 05/11/2020	Bond Future	94.25139	94.25139		94.58035	94.58035				0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future	95.37339	95.37339		95.70556	95.70556				0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	95.31636	95.31636		95.65401	95.65401				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	105.93244	105.93244		106.38388	106.38388				0.00	42,372,976.00	400	10,539.0
I2038	On 05/11/2020	Bond Future	107.08298	107.08298		107.54674	107.54674				0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future	106.66360	106.66360		107.13224	107.13224				0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	107.95844	107.95844		108.43436	108.43436				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	95.81919	95.81919		96.15807	96.15807				0.00	0.00	0	16,357.0
I2046	On 05/11/2020	Bond Future	95.09504	95.09504		95.44442	95.44442				0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future	96.22739	96.22739		96.58020	96.58020				0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future	95.60775	95.60775		95.96626	95.96626				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	95.57211	95.57211		97.01273	97.01273				0.00	0.00	0	16,793.0
I2050	On 05/11/2020	Bond Future	96.60988	96.60988		98.07305	98.07305				0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future	95.87223	95.87223		97.35221	97.35221				0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future	97.03591	97.03591		98.53522	98.53522				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	252.65900	252.65900		253.72300	253.72300				0.00	0.00	0	1,207.0
IGOV	On 05/11/2020	Index Future	255.42900	255.42900		256.52200	256.52200				0.00	0.00	0	47.0
IGOV	On 04/02/2021	Index Future	258.46700	258.46700		259.57100	259.57100				0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	261.60100	261.60100		262.72300	262.72300				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/07/2020	Jibar Tradeable Future	3.90000	96.10000		3.90000	96.10000				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.64000	96.36000		3.65000	96.35000				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.61000	96.39000		3.63000	96.37000				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.48000	96.52000		3.50000	96.50000				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.46000	96.54000		3.48000	96.52000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.43000	96.57000		3.46000	96.54000				0.00	0.00	0	35.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.46000	96.54000		3.49000	96.51000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.64000	96.36000		3.65000	96.35000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.65500	96.34500		3.65500	96.34500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.99500	96.00500		3.97500	96.02500				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.00500	95.99500		3.98500	96.01500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.54500	95.45500		4.52500	95.47500				0.00	0.00	0	0.0
R186	On 06/08/2020	Bond Future	7.76253	115.00663		7.71328	115.27103			9.12	0.00	488,318,150.98	4,246	69,052.0

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	641.29000		0.64129		719.90000	0.71990	641.290	8.96	0.31	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	7.45	Put	2,332.44000		2.33244		2,146.65000	2.14665	2,332.440	8.96	0.69	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	8.00	Put	807.98000		0.80798		713.31000	0.71331	807.980	9.27	0.35	0.00	0	15,177.0
R186	On 06/08/2020	Bond Future	8.00	Call	2,071.96000		2.07196		2,241.69000	2.24169	2,071.960	9.27	0.65	0.00	0	900.0
R186	On 06/08/2020	Bond Future	9.00	Call	6,446.54000		6.44654		6,701.62000	6.70162	6,446.540	10.03	0.96	0.00	0	900.0
R186	On 05/11/2020	Bond Future			7.94739		116.22736		7.89378	116.50277		10.16	0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.00	Call	962.23000		0.96223		1,011.11000	1.01111	962.230	9.89	0.25	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.84	Call	2,514.41000		2.51441		2,626.57000	2.62657	2,514.410	10.11	0.48	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.00	Call	2,922.93000		2.92293		3,048.20000	3.04820	2,922.930	10.16	0.53	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	8.34	Call	3,915.30000		3.91530		4,068.15000	4.06815	3,915.300	10.32	0.62	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	733.79000		0.73379		672.88000	0.67288	733.790	10.83	0.18	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			8.13032		112.30054		8.07376	112.57826		9.69	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future			8.32646		113.63835		8.26610	113.92106		8.36	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			307.66400		307.66400		307.72813	307.72813			0.00	0.00	0	2,591.0
R197	On 05/11/2020	Bond Future			311.00481		311.00481		311.09143	311.09143			0.00	0.00	0	0.0
R197	On 04/02/2021	Bond Future			306.86254		306.86254		306.94799	306.94799			0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			310.58762		310.58762		310.67877	310.67877			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			209.84695		209.84695		211.19157	211.19157			0.00	0.00	0	7,605.0
R202	On 05/11/2020	Bond Future			212.12544		212.12544		213.49989	213.49989			0.00	0.00	0	0.0
R202	On 04/02/2021	Bond Future			210.48401		210.48401		211.87308	211.87308			0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			213.03868		213.03868		214.44798	214.44798			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			5.05820		109.84047		5.02236	109.92867		2.72	0.00	0.00	0	32,369.0
R2023	On 05/11/2020	Bond Future			5.14539		107.09950		5.10190	107.19628		2.95	0.00	0.00	0	0.0
R2023	On 04/02/2021	Bond Future			5.20928		108.34920		5.16033	108.44636		2.78	0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			5.26523		105.72856		5.20816	105.82845		2.37	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			9.33414		91.98820		9.24970	92.48448		14.67	0.00	125,471,904.80	1,364	106,586.0
R2030	On 06/08/2020	Bond Future	8.36	Call	140.90000		0.14090		179.01000	0.17901	140.900	13.72	0.08	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	8.50	Call	224.63000		0.22463		274.63000	0.27463	224.630	13.81	0.12	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	8.86	Call	638.39000		0.63839		739.64000	0.73964	638.390	14.25	0.26	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.05	Call	995.44000		0.99544		1,142.24000	1.14224	995.440	14.48	0.36	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	9.20	Put	2,139.50000		2.13950		1,835.15000	1.83515	2,139.500	14.62	0.56	0.00	0	2,500.0

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R2030	On 06/08/2020	Bond Future	9.20	Call	1,349.48000	1.34948	1,541.41000	1.54141	1,349.480	14.62	0.44	0.00	0	323.0	
R2030	On 06/08/2020	Bond Future	9.42	Put	1,490.87000	1.49087	1,247.03000	1.24703	1,490.870	14.85	0.44	0.00	0	800.0	
R2030	On 06/08/2020	Bond Future	9.75	Call	3,215.23000	3.21523	3,539.47000	3.53947	3,215.230	15.32	0.71	0.00	0	450.0	
R2030	On 06/08/2020	Bond Future	9.95	Put	558.70000	0.55870	427.52000	0.42752	558.700	15.66	0.21	0.00	0	5,850.0	
R2030	On 06/08/2020	Bond Future	10.00	Call	4,299.14000	4.29914	4,673.47000	4.67347	4,299.140	15.75	0.81	0.00	0	470.0	
R2030	On 06/08/2020	Bond Future	10.21	Call	5,276.43000	5.27643	5,685.98000	5.68598	5,276.430	16.12	0.86	0.00	0	622.0	
R2030	On 06/08/2020	Bond Future	10.70	Call	7,652.02000	7.65202	8,128.15000	8.12815	7,652.020	16.19	0.95	0.00	0	470.0	
R2030	On 06/08/2020	Bond Future	10.87	Put	54.26000	0.05426	41.48000	0.04148	54.260	16.19	0.03	0.00	0	622.0	
R2030	On 06/08/2020	Bond Future	11.47	Put	6.88000	0.00688	4.94000	0.00494	6.880	16.19	0.00	0.00	0	622.0	
R2030	On 05/11/2020	Bond Future			9.52606	92.96513	9.43690	93.47333		16.25	0.00	0.00	0	0.0	
R2030	On 05/11/2020	Bond Future	8.10	Call	805.05000	0.80505	891.68000	0.89168	805.050	15.56	0.18	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.34	Call	1,075.23000	1.07523	1,184.63000	1.18463	1,075.230	15.56	0.23	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	8.36	Call	1,100.47000	1.10047	1,211.91000	1.21191	1,100.470	15.56	0.23	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	8.53	Call	1,336.57000	1.33657	1,466.30000	1.46630	1,336.570	15.58	0.27	0.00	0	15,646.0	
R2030	On 05/11/2020	Bond Future	8.73	Call	1,678.92000	1.67892	1,832.59000	1.83259	1,678.920	15.71	0.32	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.85	Call	1,911.84000	1.91184	2,079.76000	2.07976	1,911.840	15.80	0.35	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.86	Call	1,932.03000	1.93203	2,101.22000	2.10122	1,932.030	15.80	0.35	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.03	Call	2,297.49000	2.29749	2,487.32000	2.48732	2,297.490	15.93	0.39	0.00	0	15,646.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	2,320.28000	2.32028	2,511.42000	2.51142	2,320.280	15.94	0.39	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	2,774.98000	2.77498	2,991.04000	2.99104	2,774.980	16.08	0.44	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	3,344.33000	3.34433	3,102.93000	3.10293	3,344.330	16.33	0.46	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	2,740.35000	2.74035	2,530.07000	2.53007	2,740.350	16.56	0.40	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	2,334.77000	2.33477	2,149.21000	2.14921	2,334.770	16.79	0.35	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,822.89000	1.82289	1,670.12000	1.67012	1,822.890	17.22	0.29	0.00	0	15,646.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,682.96000	1.68296	1,539.78000	1.53978	1,682.960	17.37	0.27	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.72058	90.04513	9.62759	90.55861		15.84	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,543.14000	1.54314	1,675.14000	1.67514	1,543.140	15.22	0.26	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,556.67000	1.55667	1,689.55000	1.68955	1,556.670	15.22	0.26	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,345.72000	2.34572	2,524.35000	2.52435	2,345.720	15.29	0.35	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,888.93000	2.88893	3,093.15000	3.09315	2,888.930	15.44	0.40	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	3,265.90000	3.26590	3,067.05000	3.06705	3,265.900	16.20	0.38	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.92563	91.11833	9.82821	91.63930		13.46	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	977.33000	0.97733	1,140.31000	1.14031	977.330	12.83	0.18	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	6,680.08000	6.68008	6,409.65000	6.40965	6,680.080	13.12	0.61	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	4,558.49000	4.55849	4,362.77000	4.36277	4,558.490	13.57	0.48	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			10.23964	89.64994	10.14518	90.22699		17.11	0.00	0.00	0	104,991.0	
R2032	On 06/08/2020	Bond Future	8.79	Call	40.87000	0.04087	54.54000	0.05454	40.870	15.81	0.02	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.29	Call	215.28000	0.21528	273.21000	0.27321	215.280	15.85	0.10	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.91	Put	3,108.49000	3.10849	2,727.42000	2.72742	3,108.490	16.68	0.65	0.00	0	800.0	
R2032	On 05/11/2020	Bond Future			10.45027	86.45693	10.35086	87.04644		19.68	0.00	0.00	0	0.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	923.28000	0.92328	1,021.96000	1.02196	923.280	18.70	0.19	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	1,119.91000		1.11991		1,235.63000	1.23563	1,119.910	18.70	0.22	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	9.44	Call	1,620.68000		1.62068		1,740.98000	1.74098	1,620.680	18.89	0.28	0.00	0	1,000.0
R2032	On 05/11/2020	Bond Future	9.61	Call	1,944.25000		1.94425		2,070.34000	2.07034	1,944.250	19.07	0.32	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	10.99	Put	2,770.93000		2.77093		2,461.82000	2.46182	2,770.930	20.65	0.36	0.00	0	3,000.0
R2032	On 05/11/2020	Bond Future	11.08	Put	2,601.75000		2.60175		2,302.49000	2.30249	2,601.750	20.81	0.34	0.00	0	1,000.0
R2032	On 04/02/2021	Bond Future			10.66116		87.46661		10.55770	88.06228		18.41	0.00	0.00	0	0.0
R2032	On 04/02/2021	Bond Future	8.79	Call	1,223.81000		1.22381		1,327.39000	1.32739	1,223.810	17.61	0.20	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	1,871.40000		1.87140		2,018.17000	2.01817	1,871.400	17.61	0.27	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	4,582.13000		4.58213		4,235.41000	4.23541	4,582.130	18.69	0.44	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			10.87964		84.36164		10.77153	84.96569		16.47	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			10.90713		89.31241		10.76692	90.21943		19.21	0.00	535,874.46	6	99,776.0
R2035	On 06/08/2020	Bond Future	8.75	Call	2.97000		0.00297		4.94000	0.00494	2.970	17.54	0.00	0.00	0	3,000.0
R2035	On 06/08/2020	Bond Future	9.00	Call	9.24000		0.00924		14.86000	0.01486	9.240	17.54	0.01	0.00	0	24,761.0
R2035	On 06/08/2020	Bond Future	9.09	Call	13.52000		0.01352		21.47000	0.02147	13.520	17.54	0.01	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	9.67	Call	112.61000		0.11261		164.53000	0.16453	112.610	17.54	0.05	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	10.45	Put	3,994.24000		3.99424		3,309.05000	3.30905	3,994.240	18.77	0.70	0.00	0	500.0
R2035	On 05/11/2020	Bond Future			11.12493		85.78639		10.97802	86.70932		21.81	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future			11.34806		86.78776		11.19501	87.72079		20.41	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	10,203.02000		10.20302		9,546.74000	9.54674	10,203.020	19.41	0.69	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	6,140.43000		6.14043		5,584.10000	5.58410	6,140.430	20.31	0.51	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.57023		83.34310		11.41059	84.28854		18.51	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	2,447.29000		2.44729		2,801.58000	2.80158	2,447.290	17.70	0.31	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.32	Put	6,446.68000		6.44668		5,980.74000	5.98074	6,446.680	18.37	0.51	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.02	Put	4,528.49000		4.52849		4,159.81000	4.15981	4,528.490	19.01	0.39	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			11.15772		80.43566		11.01247	81.35993		21.48	0.00	31,128,600.42	387	103,338.0
R2037	On 05/11/2020	Bond Future			11.36879		81.28999		11.21683	82.22990		23.27	0.00	0.00	0	276.0
R2037	On 04/02/2021	Bond Future			11.58475		77.98369		11.42656	78.93395		22.95	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	1,408.13000		1.40813		1,629.58000	1.62958	1,408.130	21.85	0.21	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	10,357.39000		10.35739		9,737.22000	9.73722	10,357.390	21.85	0.69	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	2,680.24000		2.68024		3,032.14000	3.03214	2,680.240	21.85	0.34	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	8,091.52000		8.09152		7,489.24000	7.48924	8,091.520	22.24	0.60	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	4,695.81000		4.69581		4,249.43000	4.24943	4,695.810	23.42	0.41	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	6,770.09000		6.77009		7,278.54000	7.27854	6,770.090	23.52	0.60	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	1,567.29000		1.56729		1,413.68000	1.41368	1,567.290	24.49	0.18	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.80838		78.91352		11.64338	79.87634		19.71	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			11.29663		82.34941		11.18696	83.08556		22.41	0.00	7,493,796.31	91	55,778.0

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	23.77000	0.02377		32.89000	0.03289	23.770	20.32	0.01	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.07	Call	135.58000	0.13558		178.79000	0.17879	135.580	20.32	0.06	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.79	Put	4,450.65000	4.45065		3,852.46000	3.85246	4,450.650	21.49	0.72	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.85	Put	4,154.12000	4.15412		3,573.26000	3.57326	4,154.120	21.63	0.69	0.00	0	12,496.0
R2040	On 06/08/2020	Bond Future	11.26	Put	2,473.19000	2.47319		2,042.70000	2.04270	2,473.190	22.43	0.50	0.00	0	517.0
R2040	On 05/11/2020	Bond Future			11.50525	83.22412		11.39023	83.97401		23.90	0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future	9.50	Call	607.70000	0.60770		706.14000	0.70614	607.700	22.28	0.12	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	815.10000	0.81510		939.40000	0.93940	815.100	22.28	0.15	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	1,122.29000	1.12229		1,281.62000	1.28162	1,122.290	22.28	0.20	0.00	0	2,230.0
R2040	On 05/11/2020	Bond Future	10.23	Call	1,444.49000	1.44449		1,637.29000	1.63729	1,444.490	22.28	0.24	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	3,154.04000	3.15404		3,376.43000	3.37643	3,154.040	23.20	0.41	0.00	0	2,230.0
R2040	On 05/11/2020	Bond Future	11.50	Put	4,713.17000	4.71317		4,283.62000	4.28362	4,713.170	23.90	0.47	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	4,113.77000	4.11377		3,715.10000	3.71510	4,113.770	24.16	0.43	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			11.71887	79.69003		11.59904	80.44816		23.62	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	1,095.94000	1.09594		1,221.06000	1.22106	1,095.940	22.36	0.16	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	1,181.54000	1.18154		1,314.45000	1.31445	1,181.540	22.36	0.17	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	1,830.01000	1.83001		2,017.38000	2.01738	1,830.010	22.36	0.24	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	2,097.84000	2.09784		2,305.78000	2.30578	2,097.840	22.36	0.27	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	6,346.22000	6.34622		5,819.10000	5.81910	6,346.220	23.70	0.49	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	5,803.59000	5.80359		5,303.60000	5.30360	5,803.590	23.89	0.46	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.93965	80.64032		11.81453	81.40865		20.43	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			11.42490	78.59132		11.29986	79.42324		23.53	0.00	0.00	0	77,118.0
R2044	On 06/08/2020	Bond Future	9.01	Call	1.07000	0.00107		1.65000	0.00165	1.070	21.36	0.00	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.36	Call	5.93000	0.00593		8.84000	0.00884	5.930	21.36	0.00	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	9.66	Call	21.25000	0.02125		30.72000	0.03072	21.250	21.36	0.01	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.98	Call	69.20000	0.06920		96.67000	0.09667	69.200	21.36	0.03	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	10.93	Put	4,407.14000	4.40714		3,699.13000	3.69913	4,407.140	22.92	0.71	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	11.09	Put	3,655.79000	3.65579		2,997.41000	2.99741	3,655.790	23.25	0.64	0.00	0	602.0
R2044	On 05/11/2020	Bond Future			11.62977	79.42613		11.49869	80.27257		25.12	0.00	0.00	0	0.0
R2044	On 05/11/2020	Bond Future	8.87	Call	203.14000	0.20314		247.19000	0.24719	203.140	23.46	0.05	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	390.71000	0.39071		466.98000	0.46698	390.710	23.46	0.08	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	9.34	Call	420.11000	0.42011		501.09000	0.50109	420.110	23.46	0.09	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	9.72	Call	704.51000	0.70451		827.72000	0.82772	704.510	23.46	0.13	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	959.16000	0.95916		1,116.37000	1.11637	959.160	23.46	0.17	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	10.02	Call	1,017.31000	1.01731		1,181.90000	1.18190	1,017.310	23.46	0.18	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	1,041.28000	1.04128		1,208.87000	1.20887	1,041.280	23.46	0.18	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	6,840.99000	6.84099		6,176.39000	6.17639	6,840.990	24.49	0.60	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	6,387.04000	6.38704		5,741.77000	5.74177	6,387.040	24.66	0.57	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	5,585.09000	5.58509		4,985.87000	4.98587	5,585.090	24.96	0.53	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	11.43	Put	5,406.47000	5.40647		4,819.52000	4.81952	5,406.470	25.03	0.51	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			11.83968	75.97287		11.70301	76.82863		24.82	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	1,164.67000		1.16467		1,313.23000	1.31323	1,164.670	23.52	0.17	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.29	Put	12,777.93000		12.77793		12,149.97000	12.14997	12,777.930	23.52	0.74	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.84	Put	9,715.08000		9.71508		9,140.70000	9.14070	9,715.080	23.64	0.64	0.00	0	405.0
R2044	On 06/05/2021	Bond Future			12.05638		76.87890		11.91359	77.74602		21.41	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			11.35033		82.09881		11.24040	82.84762		22.92	0.00	155,084,652.09	1,889	110,423.0
R2048	On 06/08/2020	Bond Future	9.00	Call	1.11000		0.00111		1.49000	0.00149	1.110	20.71	0.00	0.00	0	3,000.0
R2048	On 06/08/2020	Bond Future	9.25	Call	4.05000		0.00405		5.40000	0.00540	4.050	20.71	0.00	0.00	0	20,640.0
R2048	On 06/08/2020	Bond Future	10.35	Call	268.56000		0.26856		327.46000	0.32746	268.560	20.89	0.11	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	10.85	Call	1,001.69000		1.00169		1,126.65000	1.12665	1,001.690	22.10	0.29	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	11.10	Call	1,623.19000		1.62319		1,830.49000	1.83049	1,623.190	22.66	0.40	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	11.80	Call	4,209.94000		4.20994		4,644.33000	4.64433	4,209.940	24.13	0.70	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	12.25	Call	6,335.87000		6.33587		6,889.19000	6.88919	6,335.870	25.39	0.82	0.00	0	814.0
R2048	On 06/08/2020	Bond Future	12.75	Call	8,770.98000		8.77098		9,447.62000	9.44762	8,770.980	25.39	0.92	0.00	0	814.0
R2048	On 05/11/2020	Bond Future			11.55233		78.55925		11.43687	79.32168		25.63	0.00	0.00	0	0.0
R2048	On 05/11/2020	Bond Future	10.00	Call	1,047.32000		1.04732		1,190.15000	1.19015	1,047.320	23.82	0.18	0.00	0	800.0
R2048	On 05/11/2020	Bond Future	11.00	Call	3,069.07000		3.06907		3,270.66000	3.27066	3,069.070	24.85	0.40	0.00	0	800.0
R2048	On 04/02/2021	Bond Future			11.75927		79.47636		11.63878	80.24707		23.95	0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			11.96443		76.00782		11.83853	76.78885		21.91	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			3.43725		104.52538		3.48729	104.49362		0.36	0.00	0.00	0	23,391.0
R208	On 05/11/2020	Bond Future			2.86396		102.24382		2.92733	102.21908		0.25	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			10.80658		68.24210		10.70193	68.82427		21.81	0.00	252,836,980.50	3,705	59,976.0
R209	On 05/11/2020	Bond Future			10.99873		65.82661		10.88932	66.41975		25.57	0.00	0.00	0	0.0
R209	On 04/02/2021	Bond Future			11.19026		66.59531		11.07682	67.19491		23.77	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.38694		64.24703		11.26899	64.85472		21.36	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			183.38064		183.38064		184.79173	184.79173			0.00	0.00	0	1,957.0

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	182.69686	182.69686	184.13639	184.13639			0.00	0.00	0	0.0
R210		On 04/02/2021	Bond Future	184.87209	184.87209	186.32748	186.32748			0.00	0.00	0	0.0
R210		On 06/05/2021	Bond Future	184.40571	184.40571	185.88156	185.88156			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	165.93184	165.93184	166.09604	166.09604			0.00	26,880,958.08	162	7,044.0
R212		On 05/11/2020	Bond Future	167.73394	167.73394	167.91174	167.91174			0.00	0.00	0	0.0
R212		On 04/02/2021	Bond Future	167.43617	167.43617	167.61494	167.61494			0.00	0.00	0	0.0
R212		On 06/05/2021	Bond Future	169.46848	169.46848	169.65193	169.65193			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	9.77725	85.10221	9.69283	85.58464		16.19	0.00	11,829,207.19	139	17,322.0
R213		On 05/11/2020	Bond Future	9.97325	82.47674	9.88439	82.97021		18.85	0.00	0.00	0	0.0
R213		On 04/02/2021	Bond Future	10.17262	83.43927	10.08015	83.93793		17.57	0.00	0.00	0	0.0
R213		On 06/05/2021	Bond Future	10.37207	80.90065	10.27556	81.40641		15.65	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	11.06945	66.13772	10.95451	66.78719		23.29	0.00	69,113,917.40	1,045	19,898.0
R214		On 05/11/2020	Bond Future	11.25804	63.56299	11.13789	64.22395		27.34	0.00	0.00	0	0.0
R214		On 04/02/2021	Bond Future	11.45000	64.30495	11.32517	64.97316		25.44	0.00	0.00	0	0.0
R214		On 06/05/2021	Bond Future	11.63978	61.79095	11.50994	62.46806		22.85	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>1,231,937,358.23</b>	<b>13,437</b>	<b>1 271 839.0</b>
<b>Grand Total:</b>											<b>1,231,937,358.23</b>	<b>13,437</b>	<b>1 271 839.0</b>