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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 03/07/2020

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.63000		90.63000		90.62000	90.62000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	727.02800		727.02800		730.22200	730.22200			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	734.80800		734.80800		738.04000	738.04000			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	743.35900		743.35900		746.63100	746.63100			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	752.19300		752.19300		755.50600	755.50600			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	795.55900		795.55900		804.43500	804.43500			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	804.07300		804.07300		813.04800	813.04800			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	813.43000		813.43000		822.51200	822.51200			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	823.09700		823.09700		832.28900	832.28900			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	696.95800		696.95800		703.92900	703.92900			0.00	0.00	0	212.0
ALBI	On 05/11/2020	Index Future	704.41700		704.41700		711.46500	711.46500			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	712.61400		712.61400		719.74800	719.74800			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	721.08300		721.08300		728.30300	728.30300			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	12.08486		73.26555		11.92003	74.10339			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future	12.35459		70.26719		12.18258	71.11423			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	12.63234		71.08602		12.45256	71.94326			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.91451		68.15463		12.72669	69.02220			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	12.46006		73.02480		12.28984	73.98072			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future	12.72005		69.54032		12.54177	70.50672			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	12.97952		70.35165		12.79286	71.32958			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	13.25369		66.93021		13.05785	67.91996			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	688.81900		688.81900		695.71300	695.71300			0.00	0.00	0	1,023.0
GOVI	On 05/11/2020	GOVI	696.19000		696.19000		703.16200	703.16200			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI	704.29200		704.29200		711.34800	711.34800			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	712.66200		712.66200		719.80300	719.80300			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future	137.50892		137.50892		137.53309	137.53309			0.00	0.00	0	6,046.0
I2025	On 05/11/2020	Bond Future	138.99900		138.99900		139.02415	139.02415			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	139.14460		139.14460		139.17063	139.17063			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	140.83181		140.83181		140.85847	140.85847			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	98.82649		98.82649		99.07397	99.07397			0.00	0.00	0	5,012.0
I2029	On 05/11/2020	Bond Future	98.77431		98.77431		99.02496	99.02496			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future	99.94800		99.94800		100.20210	100.20210			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	100.02216		100.02216		100.27952	100.27952			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	93.34833	93.34833		94.76912	94.76912				0.00	0.00	0	12,378.0
I2033	On 05/11/2020	Bond Future	93.16277	93.16277		94.59938	94.59938				0.00	0.00	0	0.0
I2033	On 04/02/2021	Bond Future	94.26970	94.26970		95.72377	95.72377				0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future	94.19829	94.19829		95.67014	95.67014				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	104.56260	104.56260		105.29194	105.29194				0.00	0.00	0	10,632.0
I2038	On 05/11/2020	Bond Future	105.69575	105.69575		106.43358	106.43358				0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future	105.25760	105.25760		106.00462	106.00462				0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	106.53428	106.53428		107.29055	107.29055				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	93.68027	93.68027		94.64053	94.64053				0.00	1,030,482.97	11	16,357.0
I2046	On 05/11/2020	Bond Future	92.93068	92.93068		93.90192	93.90192				0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future	94.03525	94.03525		95.01839	95.01839				0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future	93.38795	93.38795		94.38330	94.38330				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	93.76072	93.76072		95.33813	95.33813				0.00	0.00	0	16,810.0
I2050	On 05/11/2020	Bond Future	94.77654	94.77654		96.37163	96.37163				0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future	94.01499	94.01499		95.62927	95.62927				0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future	95.15510	95.15510		96.78933	96.78933				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	250.96600	250.96600		252.31400	252.31400				0.00	0.00	0	1,207.0
IGOV	On 05/11/2020	Index Future	253.71400	253.71400		255.07800	255.07800				0.00	0.00	0	47.0
IGOV	On 04/02/2021	Index Future	256.72800	256.72800		258.10900	258.10900				0.00	0.00	0	0.0
IGOV	On 06/05/2021	Index Future	259.83900	259.83900		261.23800	261.23800				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/07/2020	Jibar Tradeable Future	3.87000	96.13000		3.87000	96.13000				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future	3.63000	96.37000		3.62000	96.38000				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.60000	96.40000		3.59000	96.41000				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.45000	96.55000		3.44000	96.56000				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.44000	96.56000		3.42000	96.58000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.41000	96.59000		3.40000	96.60000				0.00	0.00	0	35.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.45000	96.55000		3.42000	96.58000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.62000	96.38000		3.59000	96.41000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.63500	96.36500		3.59500	96.40500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.97500	96.02500		3.93500	96.06500				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.99500	96.00500		3.93500	96.06500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.53500	95.46500		4.46500	95.53500				0.00	0.00	0	0.0
R186	On 06/08/2020	Bond Future	7.78281	114.89798		7.68787	115.40775			9.12	0.00	1,034,081.82	9	69,164.0

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	561.61000	0.56161		740.72000	0.74072	561.610		8.96	0.29	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	7.45	Put	2,361.41000	2.36141		2,030.75000	2.03075	2,361.410		8.96	0.71	0.00	0	2,500.0
R186	On 06/08/2020	Bond Future	8.00	Put	794.09000	0.79409		644.15000	0.64415	794.090		9.27	0.36	0.00	0	15,177.0
R186	On 06/08/2020	Bond Future	8.00	Call	1,949.42000	1.94942		2,309.25000	2.30925	1,949.420		9.27	0.64	0.00	0	900.0
R186	On 06/08/2020	Bond Future	9.00	Call	6,330.18000	6.33018		6,828.97000	6.82897	6,330.180		10.03	0.97	0.00	0	900.0
R186	On 05/11/2020	Bond Future			7.96934	116.11484		7.86897	116.63051			10.16	0.00	0.00	0	0.0
R186	On 05/11/2020	Bond Future	7.00	Call	910.07000	0.91007		1,047.45000	1.04745	910.070		9.89	0.24	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.84	Call	2,428.10000	2.42810		2,690.88000	2.69088	2,428.100		10.11	0.47	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	8.00	Call	2,831.15000	2.83115		3,118.36000	3.11836	2,831.150		10.16	0.52	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	8.34	Call	3,813.63000	3.81363		4,149.97000	4.14997	3,813.630		10.32	0.62	0.00	0	3,500.0
R186	On 05/11/2020	Bond Future	9.26	Put	730.92000	0.73092		650.83000	0.65083	730.920		10.83	0.18	0.00	0	3,500.0
R186	On 04/02/2021	Bond Future			8.15408	112.18414		8.04774	112.70632			9.69	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future			8.35194	113.51928		8.23907	114.04796			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			306.96829	306.96829		307.03039	307.03039				0.00	0.00	0	2,591.0
R197	On 05/11/2020	Bond Future			310.29434	310.29434		310.35864	310.35864				0.00	0.00	0	0.0
R197	On 04/02/2021	Bond Future			306.13691	306.13691		306.20324	306.20324				0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			309.84992	309.84992		309.91777	309.91777				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			207.95708	207.95708		209.71871	209.71871				0.00	0.00	0	8,040.0
R202	On 05/11/2020	Bond Future			210.21040	210.21040		211.99191	211.99191				0.00	0.00	0	0.0
R202	On 04/02/2021	Bond Future			208.54141	208.54141		210.34514	210.34514				0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			211.07031	211.07031		212.89626	212.89626				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			4.99547	109.99491		4.94436	110.12094			2.72	0.00	20,789,037.99	189	32,180.0
R2023	On 05/11/2020	Bond Future			5.07645	107.25297		5.01911	107.38084			2.95	0.00	0.00	0	0.0
R2023	On 04/02/2021	Bond Future			5.13233	108.50199		5.06704	108.63186			2.78	0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			5.17762	105.88195		5.10256	106.01361			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			9.48541	91.10785		9.31487	92.10115			14.67	0.00	273,323.55	3	106,506.0
R2030	On 06/08/2020	Bond Future	8.36	Call	67.88000	0.06788		133.64000	0.13364	67.880		13.72	0.04	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	8.50	Call	116.51000	0.11651		216.09000	0.21609	116.510		13.81	0.07	0.00	0	323.0
R2030	On 06/08/2020	Bond Future	8.86	Call	392.44000	0.39244		630.66000	0.63066	392.440		14.25	0.19	0.00	0	800.0
R2030	On 06/08/2020	Bond Future	9.05	Call	657.45000	0.65745		992.49000	0.99249	657.450		14.48	0.27	0.00	0	450.0
R2030	On 06/08/2020	Bond Future	9.20	Put	2,605.74000	2.60574		2,029.98000	2.02998	2,605.740		14.62	0.65	0.00	0	2,500.0

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R2030	On 06/08/2020	Bond Future	9.20	Call	935.37000	0.93537	1,352.91000	1.35291	935.370	14.62	0.35	0.00	0	323.0	
R2030	On 06/08/2020	Bond Future	9.42	Put	1,846.89000	1.84689	1,394.28000	1.39428	1,846.890	14.85	0.53	0.00	0	800.0	
R2030	On 06/08/2020	Bond Future	9.75	Call	2,548.77000	2.54877	3,255.27000	3.25527	2,548.770	15.32	0.65	0.00	0	450.0	
R2030	On 06/08/2020	Bond Future	9.95	Put	707.55000	0.70755	500.14000	0.50014	707.550	15.66	0.26	0.00	0	5,850.0	
R2030	On 06/08/2020	Bond Future	10.00	Call	3,553.96000	3.55396	4,356.96000	4.35696	3,553.960	15.75	0.76	0.00	0	470.0	
R2030	On 06/08/2020	Bond Future	10.21	Call	4,484.18000	4.48418	5,347.48000	5.34748	4,484.180	16.12	0.83	0.00	0	622.0	
R2030	On 06/08/2020	Bond Future	10.70	Call	6,796.55000	6.79655	7,748.46000	7.74846	6,796.550	16.19	0.94	0.00	0	470.0	
R2030	On 06/08/2020	Bond Future	10.87	Put	69.03000	0.06903	43.20000	0.04320	69.030	16.19	0.04	0.00	0	622.0	
R2030	On 06/08/2020	Bond Future	11.47	Put	8.51000	0.00851	4.90000	0.00490	8.510	16.19	0.01	0.00	0	622.0	
R2030	On 05/11/2020	Bond Future			9.68413	92.07321	9.50630	93.07744		16.25	0.00	0.00	0	500.0	
R2030	On 05/11/2020	Bond Future	8.10	Call	632.25000	0.63225	807.69000	0.80769	632.250	15.56	0.15	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.34	Call	859.14000	0.85914	1,080.50000	1.08050	859.140	15.56	0.19	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	8.36	Call	880.54000	0.88054	1,106.00000	1.10600	880.540	15.56	0.20	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	8.53	Call	1,082.28000	1.08228	1,344.55000	1.34455	1,082.280	15.58	0.23	0.00	0	15,646.0	
R2030	On 05/11/2020	Bond Future	8.73	Call	1,379.84000	1.37984	1,690.34000	1.69034	1,379.840	15.71	0.28	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.85	Call	1,584.79000	1.58479	1,925.62000	1.92562	1,584.790	15.80	0.31	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.86	Call	1,602.63000	1.60263	1,946.01000	1.94601	1,602.630	15.80	0.31	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.03	Call	1,927.70000	1.92770	2,315.19000	2.31519	1,927.700	15.93	0.35	0.00	0	15,646.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	1,948.10000	1.94810	2,338.21000	2.33821	1,948.100	15.94	0.35	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	2,357.44000	2.35744	2,797.55000	2.79755	2,357.440	16.08	0.40	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	3,730.07000	3.73007	3,265.00000	3.26500	3,730.070	16.33	0.50	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	3,071.18000	3.07118	2,668.28000	2.66828	3,071.180	16.56	0.44	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	2,624.87000	2.62487	2,268.48000	2.26848	2,624.870	16.79	0.39	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	2,056.85000	2.05685	1,765.20000	1.76520	2,056.850	17.22	0.32	0.00	0	15,646.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,900.70000	1.90070	1,627.92000	1.62792	1,900.700	17.37	0.30	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.88608	89.14063	9.70026	90.15701		15.84	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	1,301.76000	1.30176	1,556.25000	1.55625	1,301.760	15.22	0.23	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	1,313.70000	1.31370	1,569.91000	1.56991	1,313.700	15.22	0.23	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	2,018.42000	2.01842	2,366.83000	2.36683	2,018.420	15.29	0.32	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,512.49000	2.51249	2,914.97000	2.91497	2,512.490	15.44	0.37	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	3,597.19000	3.59719	3,203.43000	3.20343	3,597.190	16.20	0.41	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			10.09878	90.20207	9.90455	91.23072		13.46	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	812.54000	0.81254	988.27000	0.98827	812.540	12.83	0.15	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	7,235.12000	7.23512	6,597.88000	6.59788	7,235.120	13.12	0.64	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	4,987.64000	4.98764	4,490.53000	4.49053	4,987.640	13.57	0.51	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			10.41063	88.61870	10.22507	89.73860		17.11	0.00	177,237.40	2	105,036.0	
R2032	On 06/08/2020	Bond Future	8.79	Call	15.59000	0.01559	36.10000	0.03610	15.590	15.81	0.01	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.29	Call	106.09000	0.10609	202.34000	0.20234	106.090	15.85	0.06	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.91	Put	3,759.29000	3.75929	3,002.40000	3.00240	3,759.290	16.68	0.74	0.00	0	800.0	
R2032	On 05/11/2020	Bond Future			10.62871	85.41263	10.43538	86.54488		19.68	0.00	0.00	0	0.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	717.63000	0.71763	919.51000	0.91951	717.630	18.70	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	880.95000		0.88095	1,116.90000	1.11690	880.950	18.70	0.18	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	1,306.56000		1.30656	1,620.00000	1.62000	1,306.560	18.89	0.25	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	1,587.37000		1.58737	1,945.24000	1.94524	1,587.370	19.07	0.28	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	3,118.27000		3.11827	2,708.53000	2.70853	3,118.270	20.65	0.40	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	2,930.63000		2.93063	2,541.22000	2.54122	2,930.630	20.81	0.38	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			10.84750		86.40812	10.64593	87.55393		18.41	0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	1,007.76000		1.00776	1,225.86000	1.22586	1,007.760	17.61	0.17	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,572.10000		1.57210	1,877.13000	1.87713	1,572.100	17.61	0.24	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	5,034.10000		5.03410	4,520.71000	4.52071	5,034.100	18.69	0.48	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			11.07418		83.28957	10.86390	84.44921		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			11.07275		88.25910	10.90755	89.30971		19.21	0.00	1,059,109.20	12	99,689.0	
R2035	On 06/08/2020	Bond Future	8.75	Call	0.81000		0.00081	2.17000	0.00217	0.810	17.54	0.00	0.00	0	3,000.0	
R2035	On 06/08/2020	Bond Future	9.00	Call	2.96000		0.00296	7.14000	0.00714	2.960	17.54	0.00	0.00	0	24,761.0	
R2035	On 06/08/2020	Bond Future	9.09	Call	4.57000		0.00457	10.65000	0.01065	4.570	17.54	0.00	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	9.67	Call	51.72000		0.05172	97.95000	0.09795	51.720	17.54	0.03	0.00	0	500.0	
R2035	On 06/08/2020	Bond Future	10.45	Put	4,700.50000		4.70050	3,945.54000	3.94554	4,700.500	18.77	0.78	0.00	0	500.0	
R2035	On 05/11/2020	Bond Future			11.29770		84.71987	11.12564	85.78197		21.81	0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future			11.52860		85.70679	11.34907	86.78165		20.41	0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	10,935.39000		10.93539	10,186.22000	10.18622	10,935.390	19.41	0.72	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	6,667.20000		6.66720	6,118.60000	6.11860	6,667.200	20.31	0.54	0.00	0	650.0	
R2035	On 06/05/2021	Bond Future			11.75853		82.24834	11.57141	83.33617		18.51	0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	2,105.62000		2.10562	2,429.77000	2.42977	2,105.620	17.70	0.28	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	6,992.99000		6.99299	6,432.03000	6.43203	6,992.990	18.37	0.54	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	4,949.21000		4.94921	4,513.06000	4.51306	4,949.210	19.01	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			11.33825		79.30929	11.16804	80.37061		21.48	0.00	3,489,608.76	44	101,384.0	
R2037	On 05/11/2020	Bond Future			11.55691		80.14975	11.37979	81.22261		23.27	0.00	0.00	0	276.0	
R2037	On 04/02/2021	Bond Future			11.78115		76.82821	11.59647	77.91399		22.95	0.00	0.00	0	0.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	1,161.64000		1.16164	1,376.82000	1.37682	1,161.640	21.85	0.18	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	11,138.40000		11.13840	10,384.00000	10.38400	11,138.400	21.85	0.72	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	2,279.72000		2.27972	2,634.99000	2.63499	2,279.720	21.85	0.30	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	8,765.61000		8.76561	8,109.41000	8.10941	8,765.610	22.24	0.63	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	5,152.58000		5.15258	4,699.40000	4.69940	5,152.580	23.42	0.44	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	6,058.31000		6.05831	6,703.25000	6.70325	6,058.310	23.52	0.57	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	1,757.89000		1.75789	1,562.07000	1.56207	1,757.890	24.49	0.20	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			12.01324		77.74343	11.82072	78.84225		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			11.52310		80.86252	11.33757	82.07733		22.41	0.00	2,587,600.64	32	55,851.0	

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	6.82000	0.00682		16.40000	0.01640	6.820	20.32	0.00	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.07	Call	52.29000	0.05229		104.43000	0.10443	52.290	20.32	0.03	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.79	Put	5,516.25000	5.51625		4,597.54000	4.59754	5,516.250	21.49	0.81	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.85	Put	5,178.33000	5.17833		4,291.17000	4.29117	5,178.330	21.63	0.79	0.00	0	12,496.0
R2040	On 06/08/2020	Bond Future	11.26	Put	3,203.12000	3.20312		2,548.40000	2.54840	3,203.120	22.43	0.61	0.00	0	517.0
R2040	On 05/11/2020	Bond Future			11.74136	81.71947		11.54811	82.94755		23.90	0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future	9.50	Call	427.03000	0.42703		558.99000	0.55899	427.030	22.28	0.09	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	584.98000	0.58498		754.49000	0.75449	584.980	22.28	0.12	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	824.56000	0.82456		1,045.98000	1.04598	824.560	22.28	0.16	0.00	0	2,230.0
R2040	On 05/11/2020	Bond Future	10.23	Call	1,081.51000	1.08151		1,353.55000	1.35355	1,081.510	22.28	0.19	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	2,522.15000	2.52215		3,006.66000	3.00666	2,522.150	23.20	0.36	0.00	0	2,230.0
R2040	On 05/11/2020	Bond Future	11.50	Put	5,409.02000	5.40902		4,808.57000	4.80857	5,409.020	23.90	0.53	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	4,743.40000	4.74340		4,197.22000	4.19722	4,743.400	24.16	0.48	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			11.96550	78.16591		11.76381	79.40871		23.62	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	848.40000	0.84840		1,035.88000	1.03588	848.400	22.36	0.13	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	918.45000	0.91845		1,118.04000	1.11804	918.450	22.36	0.14	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	1,457.88000	1.45788		1,742.97000	1.74297	1,457.880	22.36	0.21	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	1,684.43000	1.68443		2,002.15000	2.00215	1,684.430	22.36	0.23	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	7,084.09000	7.08409		6,458.23000	6.45823	7,084.090	23.70	0.53	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	6,495.91000	6.49591		5,907.20000	5.90720	6,495.910	23.89	0.50	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			12.19710	79.09716		11.98664	80.35490		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			11.64150	77.18535		11.45585	78.38772		23.53	0.00	2,392,745.85	31	76,770.0
R2044	On 06/08/2020	Bond Future	9.01	Call	0.20000	0.00020		0.63000	0.00063	0.200	21.36	0.00	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.36	Call	1.44000	0.00144		3.91000	0.00391	1.440	21.36	0.00	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	9.66	Call	6.32000	0.00632		15.15000	0.01515	6.320	21.36	0.00	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	9.98	Call	24.92000	0.02492		52.93000	0.05293	24.920	21.36	0.01	0.00	0	602.0
R2044	On 06/08/2020	Bond Future	10.93	Put	5,389.24000	5.38924		4,499.42000	4.49942	5,389.240	22.92	0.80	0.00	0	140.0
R2044	On 06/08/2020	Bond Future	11.09	Put	4,532.83000	4.53283		3,727.68000	3.72768	4,532.830	23.25	0.73	0.00	0	602.0
R2044	On 05/11/2020	Bond Future			11.85580	78.00326		11.66226	79.21877		25.12	0.00	0.00	0	0.0
R2044	On 05/11/2020	Bond Future	8.87	Call	135.16000	0.13516		185.54000	0.18554	135.160	23.46	0.03	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	271.27000	0.27127		361.34000	0.36134	271.270	23.46	0.06	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	9.34	Call	293.10000	0.29310		389.07000	0.38907	293.100	23.46	0.07	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	9.72	Call	508.99000	0.50899		658.90000	0.65890	508.990	23.46	0.11	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	707.96000	0.70796		902.32000	0.90232	707.960	23.46	0.14	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	10.02	Call	753.99000	0.75399		958.10000	0.95810	753.990	23.46	0.15	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	773.02000	0.77302		981.10000	0.98110	773.020	23.46	0.15	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	7,676.96000	7.67696		6,931.17000	6.93117	7,676.960	24.49	0.65	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	7,185.54000	7.18554		6,471.14000	6.47114	7,185.540	24.66	0.62	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	6,313.53000	6.31353		5,658.21000	5.65821	6,313.530	24.96	0.58	0.00	0	568.0
R2044	On 05/11/2020	Bond Future	11.43	Put	6,118.56000	6.11856		5,477.10000	5.47710	6,118.560	25.03	0.56	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			12.07598	74.53166		11.87383	75.76161		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	916.13000	0.91613	1,113.29000	1.11329	916.130	23.52	0.14	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.29	Put	13,836.96000	13.83696	12,913.95000	12.91395	13,836.960	23.52	0.77	0.00	0	405.0
R2044	On 04/02/2021	Bond Future	10.84	Put	10,636.55000	10.63655	9,828.08000	9.82808	10,636.550	23.64	0.68	0.00	0	405.0
R2044	On 06/05/2021	Bond Future			12.30328	75.41965	12.09214	76.66443		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			11.56270	80.68777	11.38703	81.85165		22.92	0.00	968,253.24	12	110,423.0
R2048	On 06/08/2020	Bond Future	9.00	Call	0.21000	0.00021	0.64000	0.00064	0.210	20.71	0.00	0.00	0	3,000.0
R2048	On 06/08/2020	Bond Future	9.25	Call	0.94000	0.00094	2.54000	0.00254	0.940	20.71	0.00	0.00	0	20,640.0
R2048	On 06/08/2020	Bond Future	10.35	Call	122.63000	0.12263	218.38000	0.21838	122.630	20.89	0.06	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	10.85	Call	585.44000	0.58544	880.22000	0.88022	585.440	22.10	0.20	0.00	0	640.0
R2048	On 06/08/2020	Bond Future	11.10	Call	1,037.16000	1.03716	1,464.46000	1.46446	1,037.160	22.66	0.30	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	11.80	Call	3,187.60000	3.18760	3,978.38000	3.97838	3,187.600	24.13	0.62	0.00	0	470.0
R2048	On 06/08/2020	Bond Future	12.25	Call	5,133.56000	5.13356	6,085.46000	6.08546	5,133.560	25.39	0.77	0.00	0	814.0
R2048	On 06/08/2020	Bond Future	12.75	Call	7,447.81000	7.44781	8,516.59000	8.51659	7,447.810	25.39	0.89	0.00	0	814.0
R2048	On 05/11/2020	Bond Future			11.77420	77.13136	11.59084	78.30793		25.63	0.00	0.00	0	0.0
R2048	On 05/11/2020	Bond Future	10.00	Call	777.55000	0.77755	979.16000	0.97916	777.550	23.82	0.15	0.00	0	800.0
R2048	On 05/11/2020	Bond Future	11.00	Call	2,477.61000	2.47761	2,934.03000	2.93403	2,477.610	24.85	0.35	0.00	0	800.0
R2048	On 04/02/2021	Bond Future			11.99148	78.02998	11.79974	79.22063		23.95	0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			12.20706	74.54336	12.00679	75.74833		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			3.43137	104.52911	3.44640	104.51957		0.36	0.00	0.00	0	23,391.0
R208	On 05/11/2020	Bond Future			2.86061	102.24513	2.88403	102.23598		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			10.98847	67.24784	10.82327	68.14994		21.81	0.00	0.00	0	59,976.0
R209	On 05/11/2020	Bond Future			11.18775	64.82018	11.01628	65.73220		25.57	0.00	0.00	0	0.0
R209	On 04/02/2021	Bond Future			11.38676	65.57566	11.20870	66.49861		23.77	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.59117	63.21450	11.40621	64.14855		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			183.48116	183.48116	183.51107	183.51107			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	182.79435	182.79435	182.82538	182.82538			0.00	0.00	0	0.0
R210		On 04/02/2021	Bond Future	184.96665	184.96665	184.99884	184.99884			0.00	0.00	0	0.0
R210		On 06/05/2021	Bond Future	184.49945	184.49945	184.53255	184.53255			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	165.75475	165.75475	165.79018	165.79018			0.00	25,691,986.25	155	7,044.0
R212		On 05/11/2020	Bond Future	167.55100	167.55100	167.58759	167.58759			0.00	0.00	0	0.0
R212		On 04/02/2021	Bond Future	167.24737	167.24737	167.28511	167.28511			0.00	0.00	0	0.0
R212		On 06/05/2021	Bond Future	169.27556	169.27556	169.31415	169.31415			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	9.93386	84.21708	9.76342	85.18099		16.19	0.00	168,434.16	2	17,193.0
R213		On 05/11/2020	Bond Future	10.13653	81.58019	9.95916	82.55472		18.85	0.00	0.00	0	0.0
R213		On 04/02/2021	Bond Future	10.34312	82.53040	10.15823	83.51661		17.57	0.00	0.00	0	0.0
R213		On 06/05/2021	Bond Future	10.54983	79.98000	10.35722	80.97819		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	11.23649	65.21271	11.06605	66.15678		23.29	0.00	912,977.94	14	19,898.0
R214		On 05/11/2020	Bond Future	11.43183	62.62662	11.25474	63.58100		27.34	0.00	0.00	0	0.0
R214		On 04/02/2021	Bond Future	11.63107	63.35618	11.44679	64.32199		25.44	0.00	0.00	0	0.0
R214		On 06/05/2021	Bond Future	11.82810	60.83021	11.63656	61.80760		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>60,574,879.77</b>	<b>516</b>	<b>1 270 537.0</b>
<b>Grand Total:</b>											<b>60,574,879.77</b>	<b>516</b>	<b>1 270 537.0</b>