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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/08/2020

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	90.60000	90.60000		90.63000	90.63000			0.00	0.00	0	51.00
AL37	On 06/08/2020	Index Future	737.83100	737.83100		736.90000	736.90000			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	744.88600	744.88600		744.12200	744.12200			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	752.75300	752.75300		751.98300	751.98300			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	760.84500	760.84500		760.06800	760.06800			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	806.75000	806.75000		805.41000	805.41000			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	814.16400	814.16400		813.30300	813.30300			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	822.76200	822.76200		821.89600	821.89600			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	831.60700	831.60700		830.73200	830.73200			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	705.10900	705.10900		704.09200	704.09200			0.00	77,561,990.00	11	0.00
ALBI	On 05/11/2020	Index Future	711.74600	711.74600		710.99300	710.99300			0.00	28,469,840.00	4	212.00
ALBI	On 04/02/2021	Index Future	719.26300	719.26300		718.50500	718.50500			0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	726.99500	726.99500		726.22900	726.22900			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
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	11.86500		74.38633		11.87806	74.31904			0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	12.08621		71.59535		12.15192	71.26678			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.36803		72.35171		12.43663	72.01997			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.65557		69.35493		12.72722	69.01973			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	12.25000		74.20766		12.27292	74.07695			0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	12.48603		70.81364		12.53613	70.53767			0.00	0.00	0	4,919.00
ES42	On 04/02/2021	Bond Future	12.74908		71.56246		12.80149	71.28383			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	13.02776		68.07429		13.08274	67.79277			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	696.56300		696.56300		695.53300	695.53300			0.00	264,693,940.00	38	0.00
GOVI	On 05/11/2020	GOVI	703.03700		703.03700		702.35000	702.35000			0.00	0.00	0	1,018.00
GOVI	On 04/02/2021	GOVI	710.46200		710.46200		709.77000	709.77000			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	718.09900		718.09900		717.40100	717.40100			0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	137.77310		137.77310		138.19163	138.19163			0.00	419,243,543.30	3,043	0.00
I2025	On 05/11/2020	Bond Future	139.81101		139.81101		139.56517	139.56517			0.00	0.00	0	3,967.00
I2025	On 04/02/2021	Bond Future	139.81572		139.81572		139.56777	139.56777			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	141.35231		141.35231		141.10185	141.10185			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	97.78048		97.78048		98.37806	98.37806			0.00	181,382,790.40	1,855	0.00
I2029	On 05/11/2020	Bond Future	97.63298		97.63298		98.23326	98.23326			0.00	0.00	0	5,012.00
I2029	On 04/02/2021	Bond Future	98.68777		98.68777		99.29491	99.29491			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	98.63520		98.63520		99.24916	99.24916			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
I2033	On 06/08/2020	Bond Future	92.82143		92.82143		93.10076	93.10076			0.00	413,055,363.50	4,450	0.00
I2033	On 05/11/2020	Bond Future	93.13843		93.13843		92.82974	92.82974			0.00	0.00	0	9,616.00

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I2033	On 04/02/2021	Bond Future			94.14466		94.14466		93.83296	93.83296			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future			93.96584		93.96584		93.65082	93.65082			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			102.99622		102.99622		103.30586	103.30586			0.00	828,707,586.12	8,046	0.00
I2038	On 05/11/2020	Bond Future			105.04928		105.04928		104.33266	104.33266			0.00	0.00	0	11,074.00
I2038	On 04/02/2021	Bond Future			104.49033		104.49033		103.76629	103.76629			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future			105.63884		105.63884		104.90712	104.90712			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			92.54365		92.54365		92.82171	92.82171			0.00	388,220,611.75	4,195	0.00
I2046	On 05/11/2020	Bond Future			91.99050		91.99050		91.98043	91.98043			0.00	0.00	0	15,660.00
I2046	On 04/02/2021	Bond Future			92.98464		92.98464		92.97462	92.97462			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future			92.21974		92.21974		92.20980	92.20980			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			93.07011		93.07011		93.34992	93.34992			0.00	962,344,937.40	10,340	0.00
I2050	On 05/11/2020	Bond Future			94.28794		94.28794		94.27782	94.27782			0.00	0.00	0	14,181.00
I2050	On 04/02/2021	Bond Future			93.41975		93.41975		93.40969	93.40969			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future			94.44643		94.44643		94.43660	94.43660			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			249.28300		249.28300		249.30000	249.30000			0.00	9,971,320.00	4	0.00
IGOV	On 05/11/2020	Index Future			251.88500		251.88500		251.80500	251.80500			0.00	0.00	0	1,258.00
IGOV	On 04/02/2021	Index Future			254.60700		254.60700		254.52700	254.52700			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future			257.40500		257.40500		257.32500	257.32500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/08/2020	Jibar Tradeable Future			3.54500		96.45500		3.58500	96.41500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future			3.49500		96.50500		3.53500	96.46500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future			3.42500		96.57500		3.44500	96.55500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future			3.41500		96.58500		3.43500	96.56500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future			3.40500		96.59500		3.41500	96.58500			0.00	0.00	0	10.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future			3.40500		96.59500		3.42500	96.57500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future			3.45000		96.55000		3.47000	96.53000			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			3.71500		96.28500		3.73500	96.26500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.99000		96.01000		4.00000	96.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.10500		95.89500		4.13500	95.86500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.45500		95.54500		4.44500	95.55500			0.00	0.00	0	0.00
R186	On 06/08/2020	Bond Future			7.46500		116.61588		7.49213	116.46795		8.68	0.00	3,871,064,136.60	33,195	0.00
R186	On 05/11/2020	Bond Future			7.65919		117.71804		7.68244	117.59686		9.45	0.00	1,765,770.60	15	88,116.00
R186	On 05/11/2020	Bond Future	6.50	Call	362.16000		0.36216		352.38000	0.35238	362.160	9.21	0.14	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	876.39000		0.87639		853.82000	0.85382	876.390	9.24	0.27	0.00	0	1,200.00

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R186	On 05/11/2020	Bond Future	7.50	Call	1,812.75000		1.81275	1,770.73000	1.77073	1,812.750		9.37	0.45	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,714.98000		2.71498	2,657.65000	2.65765	2,714.980		9.48	0.58	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,210.27000		3.21027	3,145.69000	3.14569	3,210.270		9.54	0.63	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	4,409.82000		4.40982	4,331.02000	4.33102	4,409.820		9.76	0.74	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	212.62000		0.21262	227.14000	0.22714	212.620		10.08	0.08	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.85084		113.68142	7.87537	113.55935			9.04	0.00	0.00	0	0.00
R186	On 04/02/2021	Bond Future	8.00	Put	2,530.38000		2.53038	2,593.19000	2.59319	2,530.380		9.04	0.45	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			8.05768		114.90435	8.08367	114.78113			8.37	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			304.14650		304.14650	305.07661	305.07661				0.00	438,579,253.00	1,442	0.00
R197	On 05/11/2020	Bond Future			308.12619		308.12619	308.10885	308.10885				0.00	0.00	0	2,598.00
R197	On 04/02/2021	Bond Future			303.61585		303.61585	303.59946	303.59946				0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			306.95317		306.95317	306.93705	306.93705				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			206.15873		206.15873	205.93325	205.93325				0.00	645,276,824.90	3,130	0.00
R202	On 05/11/2020	Bond Future			209.07031		209.07031	207.98027	207.98027				0.00	0.00	0	8,104.00
R202	On 04/02/2021	Bond Future			207.16530		207.16530	206.06404	206.06404				0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			209.44211		209.44211	208.32919	208.32919				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			4.61500		110.93764	4.63100	110.89779			2.19	0.00	2,082,410,440.44	18,771	0.00
R2023	On 05/11/2020	Bond Future			4.68362		108.13291	4.71241	108.06811			2.19	0.00	0.00	0	32,765.00
R2023	On 04/02/2021	Bond Future			4.74532		109.27483	4.77777	109.20975			2.03	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.80236		106.54236	4.83951	106.47673			1.87	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			9.25000		92.48271	9.28228	92.29258			14.44	0.00	6,927,694,840.68	74,908	0.00
R2030	On 05/11/2020	Bond Future			9.46910		93.28937	9.48702	93.18720			15.99	0.00	186,578.74	2	101,218.00
R2030	On 05/11/2020	Bond Future	8.10	Call	510.08000		0.51008	504.37000	0.50437	510.080		15.41	0.14	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	735.46000		0.73546	726.64000	0.72664	735.460		15.41	0.19	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	757.24000		0.75724	748.12000	0.74812	757.240		15.41	0.20	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	964.87000		0.96487	952.88000	0.95288	964.870		15.43	0.24	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,272.01000		1.27201	1,255.96000	1.25596	1,272.010		15.52	0.29	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,487.54000		1.48754	1,468.72000	1.46872	1,487.540		15.59	0.33	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,506.55000		1.50655	1,487.49000	1.48749	1,506.550		15.60	0.33	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	1,854.31000		1.85431	1,830.91000	1.83091	1,854.310		15.70	0.38	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,876.19000		1.87619	1,852.53000	1.85253	1,876.190		15.71	0.38	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,324.05000		2.32405	2,295.07000	2.29507	2,324.050		15.83	0.44	0.00	0	3,000.00

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R2030	On 05/11/2020	Bond Future	9.61	Put	2,588.27000	2.58827	2,649.84000	2.64984	2,588.270	16.06	0.44	0.00	0	3,000.00		
R2030	On 05/11/2020	Bond Future	9.65	Put	2,487.80000	2.48780	2,548.10000	2.54810	2,487.800	16.09	0.43	0.00	0	2,500.00		
R2030	On 05/11/2020	Bond Future	9.86	Put	2,015.95000	2.01595	2,069.66000	2.06966	2,015.950	16.27	0.37	0.00	0	14,160.00		
R2030	On 05/11/2020	Bond Future	9.99	Put	1,766.02000	1.76602	1,815.74000	1.81574	1,766.020	16.40	0.33	0.00	0	5,000.00		
R2030	On 05/11/2020	Bond Future	10.06	Put	1,644.92000	1.64492	1,692.57000	1.69257	1,644.920	16.49	0.32	0.00	0	1,000.00		
R2030	On 05/11/2020	Bond Future	10.37	Put	1,194.70000	1.19470	1,233.65000	1.23365	1,194.700	16.89	0.25	0.00	0	15,414.00		
R2030	On 05/11/2020	Bond Future	10.47	Put	1,075.85000	1.07585	1,112.21000	1.11221	1,075.850	17.03	0.23	0.00	0	3,000.00		
R2030	On 04/02/2021	Bond Future			9.67972	90.27028	9.69839	90.16731		15.51	0.00	0.00	0	0.00		
R2030	On 04/02/2021	Bond Future	8.36	Call	1,252.35000	1.25235	1,236.23000	1.23623	1,252.350	14.97	0.24	0.00	0	800.00		
R2030	On 04/02/2021	Bond Future	8.37	Call	1,264.94000	1.26494	1,248.68000	1.24868	1,264.940	14.97	0.24	0.00	0	1,000.00		
R2030	On 04/02/2021	Bond Future	8.86	Call	2,013.47000	2.01347	1,988.60000	1.98860	2,013.470	15.02	0.34	0.00	0	800.00		
R2030	On 04/02/2021	Bond Future	9.12	Call	2,538.34000	2.53834	2,508.11000	2.50811	2,538.340	15.15	0.39	0.00	0	1,000.00		
R2030	On 04/02/2021	Bond Future	10.20	Put	2,717.67000	2.71767	2,766.17000	2.76617	2,717.670	15.85	0.37	0.00	0	1,800.00		
R2030	On 06/05/2021	Bond Future			9.90252	91.24156	9.92200	91.13767		14.32	0.00	0.00	0	0.00		
R2030	On 06/05/2021	Bond Future	7.97	Call	1,017.67000	1.01767	1,004.10000	1.00410	1,017.670	13.76	0.18	0.00	0	700.00		
R2030	On 06/05/2021	Bond Future	9.22	Put	6,569.85000	6.56985	6,640.91000	6.64091	6,569.850	13.87	0.61	0.00	0	700.00		
R2030	On 06/05/2021	Bond Future	9.92	Put	4,441.26000	4.44126	4,498.70000	4.49870	4,441.260	14.27	0.47	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			10.20500	89.86094	10.22252	89.75413		16.90	0.00	4,688,224,961.68	52,172	0.00		
R2032	On 05/11/2020	Bond Future			10.42804	86.58828	10.44621	86.48090		19.47	0.00	102,087,582.12	1,179	113,422.00		
R2032	On 05/11/2020	Bond Future	8.94	Call	565.29000	0.56529	559.96000	0.55996	565.290	18.63	0.14	0.00	0	1,000.00		
R2032	On 05/11/2020	Bond Future	9.11	Call	722.46000	0.72246	715.17000	0.71517	722.460	18.63	0.17	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	9.44	Call	1,120.96000	1.12096	1,108.59000	1.10859	1,120.960	18.63	0.25	0.00	0	1,000.00		
R2032	On 05/11/2020	Bond Future	9.61	Call	1,393.27000	1.39327	1,377.56000	1.37756	1,393.270	18.72	0.29	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	10.99	Put	2,007.95000	2.00795	2,061.25000	2.06125	2,007.950	20.00	0.33	0.00	0	3,000.00		
R2032	On 05/11/2020	Bond Future	11.08	Put	1,849.22000	1.84922	1,899.96000	1.89996	1,849.220	20.14	0.31	0.00	0	1,000.00		
R2032	On 04/02/2021	Bond Future			10.65478	87.50317	10.67366	87.39502		18.16	0.00	0.00	0	0.00		
R2032	On 04/02/2021	Bond Future	8.79	Call	924.44000	0.92444	913.63000	0.91363	924.440	17.45	0.17	0.00	0	800.00		
R2032	On 04/02/2021	Bond Future	9.29	Call	1,505.83000	1.50583	1,488.39000	1.48839	1,505.830	17.45	0.25	0.00	0	800.00		
R2032	On 04/02/2021	Bond Future	10.82	Put	4,008.09000	4.00809	4,068.18000	4.06818	4,008.090	18.21	0.44	0.00	0	800.00		
R2032	On 06/05/2021	Bond Future			10.89081	84.29956	10.91049	84.19036		17.62	0.00	0.00	0	0.00		
R2032	On 06/05/2021	Bond Future	10.33	Call	3,634.29000	3.63429	3,596.50000	3.59650	3,634.290	17.14	0.43	0.00	0	736.00		
R2032	On 06/05/2021	Bond Future	12.57	Put	1,949.86000	1.94986	1,982.36000	1.98236	1,949.860	18.75	0.23	0.00	0	736.00		
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			10.90500	89.32608	10.93259	89.14922		19.02	0.00	1,543,197,358.08	17,276	0.00		
R2035	On 05/11/2020	Bond Future			11.16162	85.55821	11.16425	85.54189		21.70	0.00	10,694,776.25	125	105,080.00		
R2035	On 04/02/2021	Bond Future			11.40213	86.46181	11.40482	86.44564		20.24	0.00	0.00	0	0.00		
R2035	On 04/02/2021	Bond Future	10.14	Put	10,020.10000	10.02010	10,042.63000	10.04263	10,020.100	19.33	0.72	0.00	0	650.00		
R2035	On 04/02/2021	Bond Future	11.14	Put	5,732.88000	5.73288	5,754.64000	5.75464	5,732.880	19.92	0.52	0.00	0	650.00		
R2035	On 06/05/2021	Bond Future			11.64308	82.91696	11.64586	82.90076		19.70	0.00	0.00	0	0.00		
R2035	On 06/05/2021	Bond Future	10.24	Call	2,321.30000	2.32130	2,325.06000	2.32506	2,321.300	18.87	0.30	0.00	0	793.00		
R2035	On 06/05/2021	Bond Future	10.81	Call	3,395.83000	3.39583	3,399.04000	3.39904	3,395.830	18.92	0.39	0.00	0	1,650.00		

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
R2035	On 06/05/2021	Bond Future	11.32	Put	6,599.42000	6.59942	6,617.98000	6.61798	6,599.420	19.34	0.52	0.00	0	793.00		
R2035	On 06/05/2021	Bond Future	11.55	Put	5,876.17000	5.87617	5,894.19000	5.89419	5,876.170	19.53	0.48	0.00	0	1,650.00		
R2035	On 06/05/2021	Bond Future	12.02	Put	4,612.88000	4.61288	4,629.60000	4.62960	4,612.880	19.94	0.41	0.00	0	793.00		
R2035	On 06/05/2021	Bond Future	12.77	Put	3,192.45000	3.19245	3,206.95000	3.20695	3,192.450	20.98	0.30	0.00	0	1,650.00		
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			11.14000	80.54755	11.16247	80.40571		21.22	0.00	3,329,271,884.15	41,333	0.00		
R2037	On 05/11/2020	Bond Future			11.38342	81.20040	11.38592	81.18510		23.08	0.00	2,354,811.60	29	139,162.00		
R2037	On 04/02/2021	Bond Future			11.61510	77.80339	11.61766	77.78821		22.69	0.00	0.00	0	0.00		
R2037	On 04/02/2021	Bond Future	9.65	Call	1,036.14000	1.03614	1,041.89000	1.04189	1,036.140	21.70	0.17	0.00	0	72.00		
R2037	On 04/02/2021	Bond Future	10.35	Put	10,050.52000	10.05052	10,072.47000	10.07247	10,050.520	21.70	0.72	0.00	0	72.00		
R2037	On 04/02/2021	Bond Future	10.48	Call	2,174.89000	2.17489	2,181.72000	2.18172	2,174.890	21.70	0.31	0.00	0	240.00		
R2037	On 04/02/2021	Bond Future	10.85	Put	7,651.46000	7.65146	7,673.38000	7.67338	7,651.460	21.80	0.62	0.00	0	72.00		
R2037	On 04/02/2021	Bond Future	11.90	Put	4,160.56000	4.16056	4,180.29000	4.18029	4,160.560	22.84	0.42	0.00	0	240.00		
R2037	On 04/02/2021	Bond Future	11.97	Call	6,048.05000	6.04805	6,052.35000	6.05235	6,048.050	22.91	0.60	0.00	0	300.00		
R2037	On 04/02/2021	Bond Future	13.73	Put	1,225.42000	1.22542	1,236.82000	1.23682	1,225.420	24.19	0.16	0.00	0	300.00		
R2037	On 06/05/2021	Bond Future			11.85571	78.64072	11.85835	78.62555		20.95	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			11.42500	81.50116	11.45251	81.32124		22.26	0.00	2,371,194,749.04	29,094	0.00		
R2040	On 05/11/2020	Bond Future			11.66128	82.22463	11.67946	82.10949		23.97	0.00	1,088,489,651.94	13,238	69,189.00		
R2040	On 05/11/2020	Bond Future	9.50	Call	255.79000	0.25579	254.73000	0.25473	255.790	22.59	0.07	0.00	0	2,000.00		
R2040	On 05/11/2020	Bond Future	9.73	Call	376.18000	0.37618	374.02000	0.37402	376.180	22.59	0.09	0.00	0	2,000.00		
R2040	On 05/11/2020	Bond Future	10.00	Call	571.24000	0.57124	567.09000	0.56709	571.240	22.59	0.13	0.00	0	2,380.00		
R2040	On 05/11/2020	Bond Future	10.23	Call	792.68000	0.79268	786.11000	0.78611	792.680	22.59	0.17	0.00	0	2,000.00		
R2040	On 05/11/2020	Bond Future	11.00	Call	2,058.46000	2.05846	2,037.79000	2.03779	2,058.460	22.97	0.35	0.00	0	2,380.00		
R2040	On 05/11/2020	Bond Future	11.50	Put	4,440.72000	4.44072	4,521.89000	4.52189	4,440.720	23.69	0.52	0.00	0	2,000.00		
R2040	On 05/11/2020	Bond Future	11.70	Put	3,787.48000	3.78748	3,862.81000	3.86281	3,787.480	23.91	0.47	0.00	0	2,000.00		
R2040	On 04/02/2021	Bond Future			11.89639	78.58815	11.91532	78.47212		23.62	0.00	0.00	0	0.00		
R2040	On 04/02/2021	Bond Future	9.49	Call	688.88000	0.68888	681.87000	0.68187	688.880	22.51	0.12	0.00	0	500.00		
R2040	On 04/02/2021	Bond Future	9.57	Call	752.39000	0.75239	744.69000	0.74469	752.390	22.51	0.13	0.00	0	800.00		
R2040	On 04/02/2021	Bond Future	10.07	Call	1,255.12000	1.25512	1,242.01000	1.24201	1,255.120	22.51	0.20	0.00	0	800.00		
R2040	On 04/02/2021	Bond Future	10.24	Call	1,471.78000	1.47178	1,456.39000	1.45639	1,471.780	22.51	0.22	0.00	0	500.00		
R2040	On 04/02/2021	Bond Future	11.57	Put	6,274.61000	6.27461	6,350.31000	6.35031	6,274.610	23.16	0.53	0.00	0	500.00		
R2040	On 04/02/2021	Bond Future	11.74	Put	5,694.02000	5.69402	5,766.02000	5.76602	5,694.020	23.35	0.50	0.00	0	800.00		
R2040	On 06/05/2021	Bond Future			12.14018	79.43403	12.15993	79.31687		21.77	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			11.54000	77.83873	11.55745	77.72572		23.30	0.00	2,604,873,099.45	33,465	0.00		
R2044	On 06/08/2020	Bond Future	9.36	Call	0.00000	0.00000	0.00000	0.00000	0.000	21.36	0.00	0.00	363	0.00		
R2044	On 06/08/2020	Bond Future	9.98	Call	0.00000	0.00000	0.00000	0.00000	0.000	21.36	0.00	0.00	726	0.00		
R2044	On 06/08/2020	Bond Future	11.09	Put	3,015.24000	3.01524	3,128.35000	3.12835	3,015.240	22.53	1.00	28,155,771.93	363	0.00		
R2044	On 05/11/2020	Bond Future			11.76648	78.56007	11.77939	78.47915		25.12	0.00	27,181,784.22	346	48,529.00		

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 05/11/2020	Bond Future	8.87	Call	61.13000	0.06113		61.95000	0.06195	61.130	23.73	0.02	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	145.84000	0.14584		147.00000	0.14700	145.840	23.73	0.04	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	160.54000	0.16054		161.72000	0.16172	160.540	23.73	0.04	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	317.29000	0.31729		318.41000	0.31841	317.290	23.73	0.08	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	475.12000	0.47512		475.79000	0.47579	475.120	23.73	0.11	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	513.02000	0.51302		513.55000	0.51355	513.020	23.73	0.12	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	528.82000	0.52882		529.29000	0.52929	528.820	23.73	0.12	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	6,664.61000	6.66461		6,737.22000	6.73722	6,664.610	24.20	0.66	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	6,165.38000	6.16538		6,236.34000	6.23634	6,165.380	24.37	0.63	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	5,290.50000	5.29050		5,357.97000	5.35797	5,290.500	24.67	0.58	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	5,097.06000	5.09706		5,163.63000	5.16363	5,097.060	24.74	0.56	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			11.99667	75.01005		12.01012	74.92854		24.74	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	749.27000	0.74927		746.00000	0.74600	749.270	23.61	0.13	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	13,148.68000	13.14868		13,222.69000	13.22269	13,148.680	23.61	0.78	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	9,906.52000	9.90652		9,974.95000	9.97495	9,906.520	23.61	0.69	0.00	0	265.00	
R2044	On 06/05/2021	Bond Future			12.23513	75.81746		12.24918	75.73514		22.77	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			11.51500	81.00070		11.53248	80.88576		22.66	0.00	1,075,527,294.60	13,278	0.00	
R2048	On 05/11/2020	Bond Future			11.73028	77.41020		11.75369	77.26134		25.70	0.00	619,281.60	8	111,067.00	
R2048	On 05/11/2020	Bond Future	10.00	Call	506.09000	0.50609		498.85000	0.49885	506.090	24.19	0.12	0.00	0	950.00	
R2048	On 05/11/2020	Bond Future	11.00	Call	1,933.21000	1.93321		1,903.25000	1.90325	1,933.210	24.61	0.33	0.00	0	950.00	
R2048	On 04/02/2021	Bond Future			11.95924	78.22780		11.98370	78.07763		23.89	0.00	0.00	0	0.00	
R2048	On 06/05/2021	Bond Future			12.18783	74.65752		12.21339	74.50585		23.27	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			3.48000	104.49825		3.54914	104.45439		0.27	0.00	1,585,133,954.25	15,169	0.00	
R208	On 05/11/2020	Bond Future			3.29459	102.07588		3.29177	102.07697		0.21	0.00	0.00	0	7,525.00	
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			10.79500	68.30615		10.80730	68.23812		21.46	0.00	3,179,378,057.90	46,546	0.00	
R209	On 05/11/2020	Bond Future			10.99827	65.82909		11.01097	65.76074		24.81	0.00	7,767,832.62	118	26,289.00	
R209	On 04/02/2021	Bond Future			11.20373	66.52465		11.21687	66.45583		23.01	0.00	0.00	0	0.00	
R209	On 06/05/2021	Bond Future			11.41569	64.10018		11.42932	64.03073		22.45	0.00	0.00	0	460.00	
R209	On 06/05/2021	Bond Future	10.25	Call	2,445.36000	2.44536		2,429.86000	2.42986	2,445.360	21.58	0.34	0.00	0	1,000.00	
R209	On 06/05/2021	Bond Future	11.25	Put	5,377.49000	5.37749		5,420.52000	5.42052	5,377.490	22.22	0.49	0.00	0	1,000.00	
R209	On 06/05/2021	Bond Future	12.25	Put	3,243.62000	3.24362		3,275.71000	3.27571	3,243.620	23.45	0.34	0.00	0	1,000.00	
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	

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
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	182.74498		182.74498		183.91312	183.91312			0.00	243,233,568.38	1,331	0.00
R210	On 05/11/2020	Bond Future	181.22518		181.22518		183.06700	183.06700			0.00	0.00	0	2,374.00
R210	On 04/02/2021	Bond Future	183.18330		183.18330		185.04562	185.04562			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future	182.48776		182.48776		184.37093	184.37093			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	165.24718		165.24718		165.75573	165.75573			0.00	833,837,270.28	5,046	0.00
R212	On 05/11/2020	Bond Future	167.45735		167.45735		167.40325	167.40325			0.00	0.00	0	6,967.00
R212	On 04/02/2021	Bond Future	166.97227		166.97227		166.91820	166.91820			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future	168.80745		168.80745		168.75302	168.75302			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	9.73000		85.37177		9.75233	85.24423		15.96	0.00	411,577,303.17	4,821	0.00
R213	On 05/11/2020	Bond Future	9.94839		82.61440		9.96114	82.54376		18.46	0.00	82,614.40	1	16,316.00
R213	On 04/02/2021	Bond Future	10.16377		83.48682		10.17699	83.41581		17.13	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future	10.38077		80.85526		10.39452	80.78360		16.58	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	11.07000		66.13464		11.09225	66.01015		22.96	0.00	743,022,680.40	11,235	0.00
R214	On 05/11/2020	Bond Future	11.27470		63.47223		11.29256	63.37517		26.63	0.00	3,173,611.50	50	16,512.00
R214	On 04/02/2021	Bond Future	11.48067		64.14255		11.49921	64.04472		24.65	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future	11.68555		61.55515		11.70481	61.45637		24.08	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 :											41,419,709,666.99	450,761	1 177 682.00	
Grand Total:											41,419,709,666.99	450,761	1 177 682.00	