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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/10/2020

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	90.15000	90.15000	90.15000	90.15000					0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	766.35900	766.35900	766.35900	766.35900	766.35900	766.35900			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	773.85400	773.85400	773.85400	773.85400	773.85400	773.85400			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	782.13600	782.13600	782.13600	782.13600	782.13600	782.13600			0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	790.56500	790.56500	790.56500	790.56500	790.56500	790.56500			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	824.22400	824.22400	824.22400	824.22400	824.22400	824.22400			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	832.28500	832.28500	832.28500	832.28500	832.28500	832.28500			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	841.19300	841.19300	841.19300	841.19300	841.19300	841.19300			0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	850.25800	850.25800	850.25800	850.25800	850.25800	850.25800			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	722.76900	722.76900	722.76900	722.76900	722.76900	722.76900			0.00	0.00	0	226.00
ALBI	On 04/02/2021	Index Future	729.83700	729.83700	729.83700	729.83700	729.83700	729.83700			0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	737.64900	737.64900	737.64900	737.64900	737.64900	737.64900			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
ALBI	On 05/08/2021	Index Future	745.59800	745.59800		742.68100	742.68100			0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.81740	72.96275		11.90603	72.50773			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.09875	73.67630		12.19127	73.21713			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.37496	70.69084		12.47150	70.22704			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.66717	71.46141		12.76808	70.99269			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 05/11/2020	Bond Future	12.36535	71.48609		12.44379	71.04777			0.00	0.00	0	4,789.00
ES42	On 04/02/2021	Bond Future	12.63324	72.18523		12.71533	71.74292			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	12.90693	68.70016		12.99298	68.25343			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.18884	69.44943		13.27908	68.99794			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 05/11/2020	GOVI	713.83200	713.83200		711.10500	711.10500			0.00	3,669,096,480.00	514	254.00
GOVI	On 04/02/2021	GOVI	720.81300	720.81300		718.06300	718.06300			0.00	3,676,146,300.00	510	942.00
GOVI	On 06/05/2021	GOVI	728.52800	728.52800		725.75100	725.75100			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	736.37900	736.37900		733.57400	733.57400			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	144.73154	144.73154		144.73293	144.73293			0.00	24,604,361.80	170	3,218.00
I2025	On 04/02/2021	Bond Future	144.67550	144.67550		144.67752	144.67752			0.00	24,594,835.00	170	170.00
I2025	On 06/05/2021	Bond Future	146.25977	146.25977		146.26245	146.26245			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	146.35842	146.35842		146.36133	146.36133			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 05/11/2020	Bond Future	100.56234	100.56234		100.90206	100.90206			0.00	0.00	0	3,729.00
I2029	On 04/02/2021	Bond Future	101.57089	101.57089		101.91438	101.91438			0.00	0.00	0	1,206.00
I2029	On 06/05/2021	Bond Future	101.54432	101.54432		101.89198	101.89198			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	102.67478	102.67478		103.02654	103.02654			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 05/11/2020	Bond Future	94.41642	94.41642		94.37480	94.37480			0.00	0.00	0	9,139.00
I2033	On 04/02/2021	Bond Future	95.36329	95.36329		95.32160	95.32160			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	95.19252	95.19252		95.15074	95.15074			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	96.25227	96.25227		96.21022	96.21022			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 05/11/2020	Bond Future	105.44980	105.44980		105.68331	105.68331			0.00	0.00	0	9,452.00
I2038	On 04/02/2021	Bond Future	104.81139	104.81139		105.04762	105.04762			0.00	0.00	0	1,685.00
I2038	On 06/05/2021	Bond Future	105.95942	105.95942		106.19863	106.19863			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	105.41837	105.41837		105.66040	105.66040			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 05/11/2020	Bond Future	93.29841	93.29841		93.88350	93.88350			0.00	0.00	0	12,336.00
I2046	On 04/02/2021	Bond Future	94.23405	94.23405		94.82543	94.82543			0.00	0.00	0	3,975.00
I2046	On 06/05/2021	Bond Future	93.47685	93.47685		94.07492	94.07492			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	94.51761	94.51761		95.12265	95.12265			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 05/11/2020	Bond Future	94.94694	94.94694		95.93651	95.93651			0.00	0.00	0	11,373.00
I2050	On 04/02/2021	Bond Future	94.01019	94.01019		95.01004	95.01004			0.00	0.00	0	2,590.00
I2050	On 06/05/2021	Bond Future	95.03976	95.03976		96.05107	96.05107			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	94.17126	94.17126		95.19390	95.19390			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
I GOV	On 05/11/2020	Index Future	257.36300	257.36300		257.77700	257.77700			0.00	1,405,201,980.00	546	464.00
I GOV	On 04/02/2021	Index Future	259.94400	259.94400		260.36400	260.36400			0.00	1,419,294,240.00	546	546.00
I GOV	On 06/05/2021	Index Future	262.78900	262.78900		263.21500	263.21500			0.00	0.00	0	0.00
I GOV	On 05/08/2021	Index Future	265.68400	265.68400		266.11400	266.11400			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.33500	96.66500		3.33000	96.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.19500	96.80500		3.19500	96.80500			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.18000	96.82000		3.14000	96.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.11000	96.89000		3.09000	96.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.11500	96.88500		3.09500	96.90500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.09000	96.91000		3.03000	96.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.13000	96.87000		3.11000	96.89000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.22500	96.77500		3.19500	96.80500			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.35000	96.65000		3.35500	96.64500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.43000	96.57000		3.44000	96.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.89000	96.11000		3.88500	96.11500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.20500	95.79500		4.17500	95.82500			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.03203	121.04948		7.04406	120.98443		6.98	0.00	3,510,434.92	29	86,177.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/11/2020	Bond Future	6.50	Call	22.46000	0.02246		24.56000	0.02456	22.460	6.73	0.04	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	577.53000	0.57753		570.99000	0.57099	577.530	6.98	0.46	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	2,552.81000	2.55281		2,501.68000	2.50168	2,552.810	7.31	0.93	0.00	0	80.00
R186	On 05/11/2020	Bond Future	8.00	Call	5,092.78000	5.09278		5,028.46000	5.02846	5,092.780	7.74	1.00	0.00	0	1,200.00
R186	On 04/02/2021	Bond Future			7.20521	116.95530		7.21784	116.89011		7.77	0.00	0.00	0	181.00
R186	On 04/02/2021	Bond Future	8.00	Put	617.60000	0.61760		638.36000	0.63836	617.600	8.22	0.21	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.37405	118.20836		7.38733	118.14301		6.90	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.55823	114.21519		7.57230	114.14932		5.92	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 05/11/2020	Bond Future			316.81560	316.81560		316.69816	316.69816			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			312.14626	312.14626		312.02881	312.02881			0.00	0.00	0	1,400.00
R197	On 06/05/2021	Bond Future			315.56451	315.56451		315.44722	315.44722			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			311.07835	311.07835		310.96022	310.96022			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 05/11/2020	Bond Future			213.62589	213.62589		213.31739	213.31739			0.00	0.00	0	6,003.00
R202	On 04/02/2021	Bond Future			211.60048	211.60048		211.28980	211.28980			0.00	0.00	0	1,904.00
R202	On 06/05/2021	Bond Future			213.91774	213.91774		213.60434	213.60434			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			212.05023	212.05023		211.73360	211.73360			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 05/11/2020	Bond Future			4.31563	108.96564		4.32149	108.95232		1.84	0.00	27,241,410.00	250	33,381.00
R2023	On 04/02/2021	Bond Future			4.36999	110.03136		4.37642	110.01834		1.81	0.00	27,507,840.00	250	3,620.00
R2023	On 06/05/2021	Bond Future			4.37416	107.30265		4.38127	107.28997		1.78	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.37278	108.47182		4.38101	108.45916		1.59	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 05/11/2020	Bond Future			9.28280	94.36046		9.30025	94.25944		12.45	0.00	434,624,278.76	4,606	93,017.00
R2030	On 05/11/2020	Bond Future	8.10	Call	0.39000	0.00039		0.52000	0.00052	0.390	11.68	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	3.81000	0.00381		4.48000	0.00448	3.810	11.70	0.01	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	4.52000	0.00452		5.28000	0.00528	4.520	11.70	0.01	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	17.75000	0.01775		19.56000	0.01956	17.750	11.76	0.02	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	71.67000	0.07167		75.02000	0.07502	71.670	11.92	0.07	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	145.86000	0.14586		149.24000	0.14924	145.860	12.06	0.13	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	154.11000	0.15411		157.43000	0.15743	154.110	12.07	0.14	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	355.66000	0.35566		355.22000	0.35522	355.660	12.26	0.26	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	371.50000	0.37150		370.66000	0.37066	371.500	12.27	0.27	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	772.88000	0.77288		759.83000	0.75983	772.880	12.43	0.45	0.00	0	3,000.00

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R2030	On 05/11/2020	Bond Future	9.49	Put	453.22000	0.45322		513.67000	0.51367	453.220	12.69	0.30	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.60	Put	297.16000	0.29716		345.12000	0.34512	297.160	12.85	0.22	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	285.52000	0.28552		332.39000	0.33239	285.520	12.86	0.21	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.65	Put	242.64000	0.24264		285.21000	0.28521	242.640	12.92	0.18	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.66	Put	232.82000	0.23282		274.34000	0.27434	232.820	12.94	0.18	0.00	0	5,500.00
R2030	On 05/11/2020	Bond Future	9.86	Put	96.65000	0.09665		120.16000	0.12016	96.650	13.25	0.09	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	51.94000	0.05194		67.13000	0.06713	51.940	13.45	0.05	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	10.06	Put	36.55000	0.03655		48.30000	0.04830	36.550	13.56	0.04	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	6.13000	0.00613		9.09000	0.00909	6.130	13.86	0.01	0.00	0	2,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	3.06000	0.00306		4.75000	0.00475	3.060	13.86	0.00	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.49820	91.27946		9.51636	91.17784		13.91	0.00	452,837,401.06	4,961	9,261.00
R2030	On 04/02/2021	Bond Future	8.20	Call	427.41000	0.42741		420.43000	0.42043	427.410	13.20	0.14	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	8.36	Call	561.00000	0.56100		551.72000	0.55172	561.000	13.20	0.17	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	570.32000	0.57032		560.88000	0.56088	570.320	13.20	0.17	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,232.24000	1.23224		1,212.39000	1.21239	1,232.240	13.43	0.30	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	1,754.23000	1.75423		1,727.08000	1.72708	1,754.230	13.64	0.39	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	9.20	Call	1,938.62000	1.93862		1,909.05000	1.90905	1,938.620	13.70	0.42	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	10.20	Put	1,299.52000	1.29952		1,339.81000	1.33981	1,299.520	14.68	0.28	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.71344	92.25814		9.73235	92.15580		12.54	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	481.61000	0.48161		473.11000	0.47311	481.610	11.90	0.13	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	4,875.52000	4.87552		4,946.28000	4.94628	4,875.520	12.20	0.61	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	2,865.60000	2.86560		2,918.40000	2.91840	2,865.600	12.66	0.43	0.00	0	700.00
R2030	On 05/08/2021	Bond Future			9.94763	89.25829		9.96741	89.15498		10.62	0.00	0.00	0	0.00
R2030	On 05/08/2021	Bond Future	8.95	Call	1,209.60000	1.20960		1,186.86000	1.18686	1,209.600	9.90	0.27	0.00	0	600.00
R2030	On 05/08/2021	Bond Future	9.45	Call	2,124.22000	2.12422		2,089.47000	2.08947	2,124.220	10.24	0.39	0.00	0	600.00
R2030	On 05/08/2021	Bond Future	12.10	Put	474.34000	0.47434		488.12000	0.48812	474.340	11.55	0.10	0.00	0	600.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			10.29030	87.40831		10.35826	87.00237		15.37	0.00	242,295,835.32	2,772	121,458.00
R2032	On 05/11/2020	Bond Future	8.94	Call	0.27000	0.00027		0.23000	0.00023	0.270	14.35	0.00	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1.27000	0.00127		1.06000	0.00106	1.270	14.35	0.00	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	16.47000	0.01647		13.26000	0.01326	16.470	14.35	0.02	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	49.45000	0.04945		39.66000	0.03966	49.450	14.38	0.05	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	78.27000	0.07827		123.88000	0.12388	78.270	16.13	0.06	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	52.55000	0.05255		86.19000	0.08619	52.550	16.31	0.05	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.52303	88.26318		10.59383	87.85361		16.43	0.00	19,594,425.96	222	2,670.00
R2032	On 04/02/2021	Bond Future	8.79	Call	282.79000	0.28279		254.18000	0.25418	282.790	15.50	0.09	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	646.59000	0.64659		587.79000	0.58779	646.590	15.50	0.17	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	2,308.76000	2.30876		2,489.46000	2.48946	2,308.760	16.50	0.40	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.75406	85.06386		10.82785	84.65026		15.59	0.00	0.00	0	0.00
R2032	On 06/05/2021	Bond Future	10.33	Call	2,747.68000	2.74768		2,585.96000	2.58596	2,747.680	15.24	0.42	0.00	0	736.00
R2032	On 06/05/2021	Bond Future	12.57	Put	914.72000	0.91472		988.13000	0.98813	914.720	16.91	0.16	0.00	0	736.00
R2032	On 05/08/2021	Bond Future			10.99787	85.99113		11.07489	85.57317		12.55	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
R2032	On 31/03/2032	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 05/11/2020	Bond Future	11.04227	86.30385		11.12045	85.81432		17.31	0.00	169,241,849.85	1,961	98,699.00
R2035	On 04/02/2021	Bond Future	11.28868	87.14792		11.37022	86.65394		18.45	0.00	170,897,071.12	1,961	1,961.00
R2035	On 04/02/2021	Bond Future	10.14	Put 8,307.63000	8.30763	8,717.02000	8.71702	8,307.630	17.23	0.80	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put 3,857.46000	3.85746	4,137.65000	4.13765	3,857.460	18.05	0.52	0.00	0	650.00
R2035	On 06/05/2021	Bond Future	11.52536	83.60721		11.61030	83.10830		17.70	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call 1,372.50000	1.37250	1,263.36000	1.26336	1,372.500	16.64	0.24	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call 2,354.39000	2.35439	2,188.47000	2.18847	2,354.390	16.71	0.36	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put 4,890.45000	4.89045	5,165.50000	5.16550	4,890.450	17.27	0.52	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put 4,200.45000	4.20045	4,449.92000	4.44992	4,200.450	17.51	0.47	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put 3,042.47000	3.04247	3,242.68000	3.24268	3,042.470	17.98	0.37	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put 1,866.04000	1.86604	2,002.85000	2.00285	1,866.040	19.20	0.25	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future	11.77832	84.51848		11.86701	84.01430		14.10	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future	11.33144	81.51943		11.43474	80.88734		18.53	0.00	392,923,652.60	4,820	131,861.00
R2037	On 04/02/2021	Bond Future	11.57150	78.06260		11.67920	77.42469		20.85	0.00	376,261,732.00	4,820	4,820.00
R2037	On 04/02/2021	Bond Future	9.65	Call 287.91000	0.28791	245.25000	0.24525	287.910	19.58	0.08	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put 8,680.88000	8.68088	9,210.83000	9.21083	8,680.880	19.58	0.80	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call 1,006.60000	1.00660	881.95000	0.88195	1,006.600	19.58	0.22	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put 6,090.70000	6.09070	6,548.46000	6.54846	6,090.700	19.70	0.68	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put 2,592.35000	2.59235	2,866.80000	2.86680	2,592.350	21.04	0.39	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call 4,756.65000	4.75665	4,381.80000	4.38180	4,756.650	21.12	0.63	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put 406.66000	0.40666	474.16000	0.47416	406.660	22.74	0.09	0.00	0	300.00
R2037	On 06/05/2021	Bond Future	11.81073	78.89994		11.92298	78.25555		18.89	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future	12.06839	75.50432		12.18571	74.85307		15.96	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 05/11/2020	Bond Future	11.48607	83.34838		11.58936	82.68282		19.09	0.00	338,477,771.18	4,061	72,588.00
R2040	On 05/11/2020	Bond Future	9.50	Call 0.00000	0.00000	0.00000	0.00000	0.000	17.61	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call 0.01000	0.00001	0.01000	0.00001	0.010	17.61	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call 0.19000	0.00019	0.13000	0.00013	0.190	17.61	0.00	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call 1.48000	0.00148	0.98000	0.00098	1.480	17.61	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call 200.31000	0.20031	141.10000	0.14110	200.310	17.71	0.14	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put 1,171.79000	1.17179	1,562.63000	1.56263	1,171.790	18.69	0.48	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put 662.83000	0.66283	945.09000	0.94509	662.830	19.01	0.32	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future	11.72379	79.65915		11.83159	78.98747		21.44	0.00	428,088,272.10	5,374	10,547.00
R2040	On 04/02/2021	Bond Future	9.49	Call 154.30000	0.15430	129.40000	0.12940	154.300	19.92	0.05	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call 180.53000	0.18053	151.84000	0.15184	180.530	19.92	0.05	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call 440.99000	0.44099	377.73000	0.37773	440.990	19.92	0.11	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call 578.17000	0.57817	498.26000	0.49826	578.170	19.92	0.14	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 04/02/2021	Bond Future	11.57	Put	4,080.19000	4.08019	4,456.90000	4.45690	4,080.190	20.84	0.52	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.74	Put	3,542.38000	3.54238	3,886.98000	3.88698	3,542.380	21.10	0.47	0.00	0	800.00	
R2040	On 06/05/2021	Bond Future			11.96046	80.51371	12.07293	79.83517		19.55	0.00	0.00	0	0.00	
R2040	On 05/08/2021	Bond Future			12.21535	76.88536	12.33303	76.19964		16.41	0.00	0.00	0	0.00	
R2040	On 05/08/2021	Bond Future	11.05	Call	1,630.67000	1.63067	1,457.07000	1.45707	1,630.670	15.32	0.27	0.00	0	900.00	
R2040	On 05/08/2021	Bond Future	11.55	Call	2,556.60000	2.55660	2,312.53000	2.31253	2,556.600	15.38	0.38	0.00	0	900.00	
R2040	On 05/08/2021	Bond Future	14.80	Put	656.10000	0.65610	736.07000	0.73607	656.100	17.83	0.11	0.00	0	900.00	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future			11.56004	79.87442	11.64815	79.30870		19.94	0.00	159,748.84	2	47,249.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	0.00000	0.00000	0.00000	0.00000	0.000	18.41	0.00	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	0.00000	0.00000	0.00000	0.00000	0.000	18.41	0.00	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	0.00000	0.00000	0.00000	0.00000	0.000	18.41	0.00	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	0.00000	0.00000	0.00000	0.00000	0.000	18.41	0.00	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	0.06000	0.00006	0.05000	0.00005	0.060	18.41	0.00	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	0.11000	0.00011	0.08000	0.00008	0.110	18.41	0.00	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	0.13000	0.00013	0.10000	0.00010	0.130	18.41	0.00	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	3,543.65000	3.54365	4,062.55000	4.06255	3,543.650	18.62	0.87	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,911.67000	2.91167	3,403.85000	3.40385	2,911.670	18.82	0.80	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	1,890.23000	1.89023	2,309.98000	2.30998	1,890.230	19.26	0.64	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,686.26000	1.68626	2,085.32000	2.08532	1,686.260	19.37	0.60	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			11.79090	76.27641	11.88294	75.70543		22.39	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	185.50000	0.18550	160.81000	0.16081	185.500	20.82	0.05	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	11,024.77000	11.02477	11,529.97000	11.52997	11,024.770	20.82	0.86	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	7,589.60000	7.58960	8,033.82000	8.03382	7,589.600	20.82	0.75	0.00	0	265.00	
R2044	On 06/05/2021	Bond Future			12.02058	77.09468	12.11666	76.51800		20.37	0.00	0.00	0	0.00	
R2044	On 06/05/2021	Bond Future	11.35	Call	2,647.97000	2.64797	2,445.85000	2.44585	2,647.970	19.25	0.38	0.00	0	3,100.00	
R2044	On 06/05/2021	Bond Future	11.90	Put	4,896.47000	4.89647	5,200.14000	5.20014	4,896.470	19.98	0.50	0.00	0	3,100.00	
R2044	On 06/05/2021	Bond Future	12.50	Put	3,301.74000	3.30174	3,534.42000	3.53442	3,301.740	20.66	0.37	0.00	0	3,100.00	
R2044	On 05/08/2021	Bond Future			12.26783	73.55427	12.36846	72.97141		17.11	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 05/11/2020	Bond Future			11.51961	78.77394	11.60771	78.19831		20.39	0.00	310,369,323.60	3,940	109,103.00	
R2048	On 05/11/2020	Bond Future	10.00	Call	0.10000	0.00010	0.08000	0.00008	0.100	18.76	0.00	0.00	0	950.00	
R2048	On 05/11/2020	Bond Future	11.00	Call	168.44000	0.16844	126.37000	0.12637	168.440	18.87	0.12	0.00	0	950.00	
R2048	On 04/02/2021	Bond Future			11.74855	79.54436	11.84069	78.96346		21.59	0.00	313,404,778.40	3,940	3,940.00	
R2048	On 04/02/2021	Bond Future	10.75	Call	1,125.33000	1.12533	1,005.59000	1.00559	1,125.330	20.00	0.24	0.00	0	2,590.00	
R2048	On 04/02/2021	Bond Future	11.50	Call	2,839.41000	2.83941	2,601.31000	2.60131	2,839.410	20.87	0.45	0.00	0	2,590.00	
R2048	On 06/05/2021	Bond Future			11.96809	75.98534	12.06432	75.39851		20.84	0.00	0.00	0	0.00	
R2048	On 05/08/2021	Bond Future			12.20216	76.81360	12.30293	76.22048		16.45	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 05/11/2020	Bond Future			3.41839	102.02770	3.49901	101.99634		0.19	0.00	0.00	0	7,525.00	

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
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 05/11/2020	Bond Future			10.80666	66.87311		10.89444	66.39182		19.81	0.00	0.00	0	28,016.00
R209	On 04/02/2021	Bond Future			11.01462	67.52714		11.10571	67.04144		21.28	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.21983	65.11050		11.31438	64.61987		20.06	0.00	0.00	0	2,975.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,698.78000	1.69878	1,558.84000	1.55884	1,698.780	19.16	0.31	0.00	0.00	0	5,825.00
R209	On 06/05/2021	Bond Future	11.25	Put	3,732.24000	3.73224	3,974.64000	3.97464	3,732.240	20.06	0.46	0.00	0.00	0	8,150.00
R209	On 06/05/2021	Bond Future	12.25	Put	1,937.12000	1.93712	2,086.54000	2.08654	1,937.120	21.71	0.28	0.00	0.00	0	8,150.00
R209	On 05/08/2021	Bond Future			11.43417	65.82026		11.53242	65.32438		16.43	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			187.90649	187.90649		187.82741	187.82741			0.00	0.00	0	1,586.00
R210	On 04/02/2021	Bond Future			189.79102	189.79102		189.71189	189.71189			0.00	0.00	0	644.00
R210	On 06/05/2021	Bond Future			189.15682	189.15682		189.07766	189.07766			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			191.26281	191.26281		191.18304	191.18304			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 05/11/2020	Bond Future			171.03367	171.03367		170.97620	170.97620			0.00	0.00	0	7,139.00
R212	On 04/02/2021	Bond Future			170.45194	170.45194		170.39458	170.39458			0.00	0.00	0	1,526.00
R212	On 06/05/2021	Bond Future			172.31876	172.31876		172.26152	172.26152			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			171.90655	171.90655		171.84892	171.84892			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 05/11/2020	Bond Future			9.74827	83.73384		9.79595	83.46529		14.51	0.00	45,551,208.96	544	16,056.00
R213	On 04/02/2021	Bond Future			9.96716	84.55278		10.01679	84.28196		15.57	0.00	45,996,712.32	544	544.00
R213	On 06/05/2021	Bond Future			10.17660	81.92941		10.22822	81.65604		14.63	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.40114	82.82223		10.45497	82.54603		11.93	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 05/11/2020	Bond Future			11.22740	63.73048		11.30520	63.30662		21.46	0.00	0.00	0	17,463.00
R214	On 04/02/2021	Bond Future			11.44080	64.35380		11.52177	63.92602		23.00	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
R214	On 06/05/2021	Bond Future	11.64456	61.76626		11.72871	61.33415		21.72	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future	11.86068	62.43947		11.94832	62.00279		17.81	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 :											14,017,921,943.79	47,513	1 281 273.00
Grand Total:											14,017,921,943.79	47,513	1 281 273.00