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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/10/2020

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		90.22000	90.22000		90.22000	90.22000			0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future		760.96800	760.96800		761.23600	761.23600			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future		768.40400	768.40400		768.67900	768.67900			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future		776.56900	776.56900		776.85000	776.85000			0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future		784.87600	784.87600		785.16000	785.16000			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future		822.79900	822.79900		825.25100	825.25100			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future		830.84000	830.84000		833.31900	833.31900			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future		839.66800	839.66800		842.17700	842.17700			0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future		848.65000	848.65000		851.18700	851.18700			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future		720.14600	720.14600		722.13900	722.13900			0.00	0.00	0	68.00
ALBI	On 04/02/2021	Index Future		727.18300	727.18300		729.19900	729.19900			0.00	0.00	0	181.00
ALBI	On 06/05/2021	Index Future		734.91000	734.91000		736.95000	736.95000			0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	742.77100		742.77100		744.83400	744.83400			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	11.81431		72.97869		11.77317	73.19139			0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	12.09563		73.69186		12.05247	73.90760			0.00	0.00	0	350.00
ES33	On 06/05/2021	Bond Future	12.37288		70.70088		12.32764	70.91980			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.66624		71.46575		12.61889	71.68730			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	12.45349		70.99388		12.39695	71.30895			0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	12.72565		71.68765		12.66626	72.00673			0.00	0.00	0	4,789.00
ES42	On 06/05/2021	Bond Future	13.00493		68.19179		12.94246	68.51509			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.29279		68.92980		13.22719	69.25691			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	711.23500		711.23500		713.19800	713.19800			0.00	0.00	0	254.00
GOVI	On 04/02/2021	GOVI	718.18500		718.18500		720.17000	720.17000			0.00	0.00	0	941.00
GOVI	On 06/05/2021	GOVI	725.81600		725.81600		727.82500	727.82500			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	733.58000		733.58000		735.61200	735.61200			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	144.78777		144.78777		144.66901	144.66901			0.00	0.00	0	2,483.00
I2025	On 04/02/2021	Bond Future	144.73120		144.73120		144.61310	144.61310			0.00	0.00	0	3,115.00
I2025	On 06/05/2021	Bond Future	146.30491		146.30491		146.18727	146.18727			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	146.39226		146.39226		146.27388	146.27388			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	100.25000		100.25000		100.49978	100.49978			0.00	0.00	0	1,106.00
I2029	On 04/02/2021	Bond Future	101.25466		101.25466		101.50824	101.50824			0.00	0.00	0	4,910.00
I2029	On 06/05/2021	Bond Future	101.21682		101.21682		101.47440	101.47440			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	102.33543		102.33543		102.59623	102.59623			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	94.33459	94.33459		94.59063	94.59063			0.00	6,603,421.30	70	1,713.00
I2033	On 04/02/2021	Bond Future	95.27992	95.27992		95.53985	95.53985			0.00	9,527,992.00	100	7,616.00
I2033	On 06/05/2021	Bond Future	95.10092	95.10092		95.36484	95.36484			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	96.15191	96.15191		96.41915	96.41915			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	105.27253	105.27253		105.17049	105.17049			0.00	0.00	0	5,279.00
I2038	On 04/02/2021	Bond Future	104.63144	104.63144		104.52984	104.52984			0.00	0.00	0	8,468.00
I2038	On 06/05/2021	Bond Future	105.76940	105.76940		105.66786	105.66786			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	105.21765	105.21765		105.11544	105.11544			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	92.89118	92.89118		92.80066	92.80066			0.00	0.00	0	4,012.00
I2046	On 04/02/2021	Bond Future	93.82203	93.82203		93.73182	93.73182			0.00	0.00	0	12,411.00
I2046	On 06/05/2021	Bond Future	93.05301	93.05301		92.96301	92.96301			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	94.08161	94.08161		93.99104	93.99104			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	94.99426	94.99426		94.90221	94.90221			0.00	0.00	0	5,045.00
I2050	On 04/02/2021	Bond Future	94.05739	94.05739		93.96556	93.96556			0.00	0.00	0	11,439.00
I2050	On 06/05/2021	Bond Future	95.08008	95.08008		94.98855	94.98855			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	94.20437	94.20437		94.11211	94.11211			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	257.33600	257.33600		257.39200	257.39200			0.00	386,004,000.00	150	213.00
I GOV	On 04/02/2021	Index Future	259.91400	259.91400		259.97300	259.97300			0.00	389,871,000.00	150	887.00
I GOV	On 06/05/2021	Index Future	262.73900	262.73900		262.80000	262.80000			0.00	0.00	0	0.00
I GOV	On 05/08/2021	Index Future	265.61300	265.61300		265.67400	265.67400			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.33500	96.66500		3.33500	96.66500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.23500	96.76500		3.22500	96.77500			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.21000	96.79000		3.21000	96.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.16000	96.84000		3.16000	96.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.15500	96.84500		3.16500	96.83500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.15000	96.85000		3.13000	96.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.20000	96.80000		3.18000	96.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.30500	96.69500		3.29500	96.70500			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.51500	96.48500		3.47000	96.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.60000	96.40000		3.56000	96.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.02500	95.97500		3.98500	96.01500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.33500	95.66500		4.30500	95.69500			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.19133	120.19174		7.18739	120.21286		6.98	0.00	6,078,456,867.02	50,573	44,565.00

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R186	On 05/11/2020	Bond Future	6.50	Call	0.31000	0.00031		0.67000	0.00067	0.310	6.73	0.00	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	143.01000	0.14301		169.57000	0.16957	143.010	6.98	0.21	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,702.34000	1.70234		1,735.70000	1.73570	1,702.340	7.31	0.90	0.00	0	80.00
R186	On 05/11/2020	Bond Future	8.00	Call	4,234.15000	4.23415		4,255.57000	4.25557	4,234.150	7.74	1.00	0.00	0	1,200.00
R186	On 04/02/2021	Bond Future			7.37394	116.08821		7.36947	116.11108		7.77	0.00	5,543,328,115.71	47,751	41,478.00
R186	On 04/02/2021	Bond Future	8.00	Put	771.86000	0.77186		774.08000	0.77408	771.860	8.22	0.25	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.55483	117.32273		7.54977	117.34740		6.90	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.75240	113.31047		7.74692	113.33588		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			317.27175	317.27175		316.98811	316.98811			0.00	0.00	0	1,942.00
R197	On 04/02/2021	Bond Future			312.60449	312.60449		312.32207	312.32207			0.00	0.00	0	2,405.00
R197	On 06/05/2021	Bond Future			316.00341	316.00341		315.72184	315.72184			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			311.49694	311.49694		311.21339	311.21339			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			213.03846	213.03846		213.26204	213.26204			0.00	0.00	0	3,471.00
R202	On 04/02/2021	Bond Future			211.00551	211.00551		211.23425	211.23425			0.00	0.00	0	7,827.00
R202	On 06/05/2021	Bond Future			213.29957	213.29957		213.53353	213.53353			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			211.40818	211.40818		211.64551	211.64551			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			4.28086	109.04475		4.35407	108.87827		1.84	0.00	1,063,513,446.75	9,753	23,030.00
R2023	On 04/02/2021	Bond Future			4.33099	110.11037		4.41330	109.94371		1.81	0.00	909,621,766.57	8,261	13,640.00
R2023	On 06/05/2021	Bond Future			4.33416	107.37404		4.42783	107.20696		1.78	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.33157	108.53523		4.44113	108.36676		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			9.29387	94.29636		9.25572	94.51751		12.45	0.00	1,957,592,433.60	20,760	75,845.00
R2030	On 05/11/2020	Bond Future	8.10	Call	0.00000	0.00000		0.02000	0.00002	0.000	11.68	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	0.14000	0.00014		0.49000	0.00049	0.140	11.70	0.00	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	0.18000	0.00018		0.63000	0.00063	0.180	11.70	0.00	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1.69000	0.00169		4.39000	0.00439	1.690	11.76	0.00	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	15.50000	0.01550		30.26000	0.03026	15.500	11.92	0.02	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	46.32000	0.04632		78.71000	0.07871	46.320	12.06	0.06	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	50.36000	0.05036		84.68000	0.08468	50.360	12.07	0.07	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	174.81000	0.17481		252.04000	0.25204	174.810	12.26	0.19	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	186.25000	0.18625		266.47000	0.26647	186.250	12.27	0.20	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	524.11000	0.52411		664.34000	0.66434	524.110	12.43	0.42	0.00	0	3,000.00

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R2030	On 05/11/2020	Bond Future	9.49	Put	278.39000	0.27839		258.02000	0.25802	278.390	12.69	0.26	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.60	Put	152.38000	0.15238		144.31000	0.14431	152.380	12.85	0.16	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	143.80000	0.14380		136.51000	0.13651	143.800	12.86	0.15	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.65	Put	113.41000	0.11341		108.77000	0.10877	113.410	12.92	0.13	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.66	Put	106.74000	0.10674		102.65000	0.10265	106.740	12.94	0.12	0.00	0	5,500.00
R2030	On 05/11/2020	Bond Future	9.86	Put	28.54000	0.02854		29.42000	0.02942	28.540	13.25	0.04	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	10.95000	0.01095		11.98000	0.01198	10.950	13.45	0.02	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	10.06	Put	6.32000	0.00632		7.18000	0.00718	6.320	13.56	0.01	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	0.37000	0.00037		0.51000	0.00051	0.370	13.86	0.00	0.00	0	2,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	0.12000	0.00012		0.18000	0.00018	0.120	13.86	0.00	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.50990	91.21397		9.46982	91.43857		13.91	0.00	2,455,480,072.40	26,920	92,737.00
R2030	On 04/02/2021	Bond Future	8.20	Call	379.23000	0.37923		415.05000	0.41505	379.230	13.20	0.13	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	8.36	Call	504.17000	0.50417		548.58000	0.54858	504.170	13.20	0.16	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	512.94000	0.51294		557.93000	0.55793	512.940	13.20	0.16	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,146.32000	1.14632		1,225.33000	1.22533	1,146.320	13.43	0.30	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	1,655.04000	1.65504		1,754.73000	1.75473	1,655.040	13.64	0.38	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	9.20	Call	1,835.97000	1.83597		1,942.08000	1.94208	1,835.970	13.70	0.41	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	10.20	Put	1,247.79000	1.24779		1,198.12000	1.19812	1,247.790	14.68	0.28	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.72701	92.18469		9.68491	92.41284		12.54	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	447.50000	0.44750		479.69000	0.47969	447.500	11.90	0.12	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	4,871.91000	4.87191		4,740.76000	4.74076	4,871.910	12.20	0.62	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	2,845.43000	2.84543		2,756.60000	2.75660	2,845.430	12.66	0.43	0.00	0	700.00
R2030	On 05/08/2021	Bond Future			9.96328	89.17654		9.91911	89.40751		10.62	0.00	0.00	0	0.00
R2030	On 05/08/2021	Bond Future	8.95	Call	1,161.35000	1.16135		1,226.92000	1.22692	1,161.350	9.90	0.26	0.00	0	600.00
R2030	On 05/08/2021	Bond Future	9.45	Call	2,059.85000	2.05985		2,155.68000	2.15568	2,059.850	10.24	0.39	0.00	0	600.00
R2030	On 05/08/2021	Bond Future	12.10	Put	465.51000	0.46551		444.95000	0.44495	465.510	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			10.31534	87.25843		10.26770	87.54389		15.37	0.00	1,187,499,973.87	13,609	109,926.00
R2032	On 05/11/2020	Bond Future	8.94	Call	0.00000	0.00000		0.01000	0.00001	0.000	14.35	0.00	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	0.02000	0.00002		0.09000	0.00009	0.020	14.35	0.00	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	1.20000	0.00120		3.51000	0.00351	1.200	14.35	0.00	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	7.15000	0.00715		16.47000	0.01647	7.150	14.38	0.01	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	21.48000	0.02148		21.70000	0.02170	21.480	16.13	0.03	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	11.63000	0.01163		12.20000	0.01220	11.630	16.31	0.02	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.54926	88.11112		10.49939	88.40054		16.43	0.00	68,021,784.64	772	88,471.00
R2032	On 04/02/2021	Bond Future	8.79	Call	238.27000	0.23827		266.89000	0.26689	238.270	15.50	0.08	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	568.92000	0.56892		625.15000	0.62515	568.920	15.50	0.16	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	2,282.06000	2.28206		2,182.61000	2.18261	2,282.060	16.50	0.40	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.78263	84.90339		10.73042	85.19696		15.59	0.00	0.00	0	0.00
R2032	On 06/05/2021	Bond Future	10.33	Call	2,623.48000	2.62348		2,756.32000	2.75632	2,623.480	15.24	0.41	0.00	0	736.00
R2032	On 06/05/2021	Bond Future	12.57	Put	900.88000	0.90088		862.17000	0.86217	900.880	16.91	0.16	0.00	0	736.00
R2032	On 05/08/2021	Bond Future			11.02899	85.82190		10.97441	86.11901		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			11.07650	86.08900		11.02427	86.41716		17.31	0.00	1,322,929,663.00	15,367	68,810.00
R2035	On 04/02/2021	Bond Future			11.32452	86.93026		11.26982	87.26280		18.45	0.00	56,156,947.96	646	51,857.00
R2035	On 04/02/2021	Bond Future	10.14	Put	8,419.57000	8.41957	8,161.40000	8.16140	8,419.570		17.23	0.82	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	3,875.58000	3.87558	3,716.50000	3.71650	3,875.580		18.05	0.54	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.56385	83.38057		11.50665	83.71771		17.70	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	1,270.49000	1.27049	1,358.34000	1.35834	1,270.490		16.64	0.23	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call	2,215.19000	2.21519	2,345.09000	2.34509	2,215.190		16.71	0.35	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put	4,944.64000	4.94464	4,778.93000	4.77893	4,944.640		17.27	0.53	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put	4,241.98000	4.24198	4,094.05000	4.09405	4,241.980		17.51	0.48	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put	3,063.05000	3.06305	2,948.34000	2.94834	3,063.050		17.98	0.38	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put	1,865.09000	1.86509	1,791.38000	1.79138	1,865.090		19.20	0.25	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future			11.81973	84.28249		11.75993	84.62361		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			11.33592	81.49186		11.28849	81.78454		18.53	0.00	0.00	0	70,202.00
R2037	On 04/02/2021	Bond Future			11.57628	78.03412		11.52664	78.33071		20.85	0.00	0.00	0	101,258.00
R2037	On 04/02/2021	Bond Future	9.65	Call	251.36000	0.25136	279.93000	0.27993	251.360		19.58	0.07	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	8,639.23000	8.63923	8,410.66000	8.41066	8,639.230		19.58	0.81	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	930.07000	0.93007	1,007.66000	1.00766	930.070		19.58	0.22	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	6,025.54000	6.02554	5,837.22000	5.83722	6,025.540		19.70	0.69	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	2,505.48000	2.50548	2,408.15000	2.40815	2,505.480		21.04	0.39	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	4,641.76000	4.64176	4,846.12000	4.84612	4,641.760		21.12	0.63	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	366.01000	0.36601	349.04000	0.34904	366.010		22.74	0.08	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.81680	78.86488		11.76487	79.16563		18.89	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			12.07588	75.46248		12.02155	75.76677		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			11.51580	83.15590		11.47335	83.43097		19.09	0.00	3,604,475,641.40	43,346	42,793.00
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	0.00000	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	10.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		17.61	0.00	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call	0.02000	0.00002	0.09000	0.00009	0.020		17.61	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	58.18000	0.05818	98.31000	0.09831	58.180		17.71	0.06	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	970.47000	0.97047	891.79000	0.89179	970.470		18.69	0.51	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	455.20000	0.45520	424.67000	0.42467	455.200		19.01	0.30	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.75493	79.46417		11.71043	79.74305		21.44	0.00	3,444,453,912.82	43,346	64,938.00
R2040	On 04/02/2021	Bond Future	9.49	Call	123.88000	0.12388	138.85000	0.13885	123.880		19.92	0.04	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	146.22000	0.14622	163.38000	0.16338	146.220		19.92	0.04	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	375.21000	0.37521	411.69000	0.41169	375.210		19.92	0.10	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	499.13000	0.49913	544.58000	0.54458	499.130		19.92	0.13	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	4,080.23000	4.08023	3,951.03000	3.95103	4,080.230	20.84	0.53	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.74	Put	3,531.51000	3.53151	3,416.33000	3.41633	3,531.510	21.10	0.48	0.00	0	800.00	
R2040	On 06/05/2021	Bond Future			11.99402	80.31022	11.94741	80.59306		19.55	0.00	0.00	0	0.00	
R2040	On 05/08/2021	Bond Future			12.25159	76.67311	12.20275	76.95938		16.41	0.00	0.00	0	0.00	
R2040	On 05/08/2021	Bond Future	11.05	Call	1,537.78000	1.53778	1,620.47000	1.62047	1,537.780	15.32	0.26	0.00	0	900.00	
R2040	On 05/08/2021	Bond Future	11.55	Call	2,435.70000	2.43570	2,549.73000	2.54973	2,435.700	15.38	0.37	0.00	0	900.00	
R2040	On 05/08/2021	Bond Future	14.80	Put	655.24000	0.65524	629.20000	0.62920	655.240	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			11.64040	79.35818	11.57266	79.79296		19.94	0.00	651,292,583.26	8,207	36,233.00	
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	0.00000	0.00000	0.00000	0.00000	0.000	18.41	0.00	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	10.02	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	10.04	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	11.06	Put	3,904.91000	3.90491	3,511.58000	3.51158	3,904.910	18.62	0.96	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	3,195.08000	3.19508	2,833.37000	2.83337	3,195.080	18.82	0.91	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	1,999.37000	1.99937	1,727.67000	1.72767	1,999.370	19.26	0.77	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,755.15000	1.75515	1,508.57000	1.50857	1,755.150	19.37	0.72	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			11.87499	75.75445	11.80403	76.19450		22.39	0.00	650,957,988.85	8,593	29,278.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	136.01000	0.13601	159.85000	0.15985	136.010	20.82	0.04	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	11,429.77000	11.42977	11,051.86000	11.05186	11,429.770	20.82	0.88	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	7,909.29000	7.90929	7,585.93000	7.58593	7,909.290	20.82	0.77	0.00	0	265.00	
R2044	On 06/05/2021	Bond Future			12.10944	76.56106	12.03515	77.00673		20.37	0.00	0.00	0	0.00	
R2044	On 06/05/2021	Bond Future	11.35	Call	2,388.80000	2.38880	2,561.98000	2.56198	2,388.800	19.25	0.36	0.00	0	3,100.00	
R2044	On 06/05/2021	Bond Future	11.90	Put	5,097.62000	5.09762	4,882.56000	4.88256	5,097.620	19.98	0.52	0.00	0	3,100.00	
R2044	On 06/05/2021	Bond Future	12.50	Put	3,437.49000	3.43749	3,277.95000	3.27795	3,437.490	20.66	0.39	0.00	0	3,100.00	
R2044	On 05/08/2021	Bond Future			12.36200	73.00859	12.28411	73.45942		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			11.60016	78.24733	11.54238	78.62442		20.39	0.00	1,842,881,116.16	23,552	92,086.00	
R2048	On 05/11/2020	Bond Future	10.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	18.76	0.00	0.00	0	950.00	
R2048	On 05/11/2020	Bond Future	11.00	Call	30.29000	0.03029	61.50000	0.06150	30.290	18.87	0.04	0.00	0	950.00	
R2048	On 04/02/2021	Bond Future			11.83294	79.01201	11.77231	79.39379		21.59	0.00	1,856,703,222.99	23,499	19,208.00	
R2048	On 04/02/2021	Bond Future	10.75	Call	932.69000	0.93269	1,028.02000	1.02802	932.690	20.00	0.21	0.00	0	2,590.00	
R2048	On 04/02/2021	Bond Future	11.50	Call	2,505.03000	2.50503	2,687.41000	2.68741	2,505.030	20.87	0.42	0.00	0	2,590.00	
R2048	On 06/05/2021	Bond Future			12.05728	75.44116	11.99375	75.82804		20.84	0.00	0.00	0	0.00	
R2048	On 05/08/2021	Bond Future			12.29663	76.25731	12.23004	76.64862		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			3.40613	102.03247	3.47982	102.00381		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			10.80816	66.86485		10.76475	67.10472		19.81	0.00	805,721,442.50	12,050	5,281.00
R209	On 04/02/2021	Bond Future			11.01627	67.51830		10.97105	67.76134		21.28	0.00	978,812,795.10	14,497	21,832.00
R209	On 06/05/2021	Bond Future			11.22255	65.09631		11.17542	65.34284		20.06	0.00	0.00	0	2,975.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,644.74000	1.64474		1,730.01000	1.73001	1,644.740	19.16	0.31	0.00	0	5,825.00
R209	On 06/05/2021	Bond Future	11.25	Put	3,680.17000	3.68017		3,576.64000	3.57664	3,680.170	20.06	0.47	0.00	0	8,150.00
R209	On 06/05/2021	Bond Future	12.25	Put	1,887.54000	1.88754		1,829.28000	1.82928	1,887.540	21.71	0.28	0.00	0	8,150.00
R209	On 05/08/2021	Bond Future			11.43805	65.80057		11.38903	66.04999		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			188.18888	188.18888		188.01887	188.01887			0.00	5,645,666.40	30	1,087.00
R210	On 04/02/2021	Bond Future			190.07471	190.07471		189.90552	189.90552			0.00	5,702,241.30	30	1,245.00
R210	On 06/05/2021	Bond Future			189.42900	189.42900		189.26030	189.26030			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			191.52274	191.52274		191.35280	191.35280			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			171.19115	171.19115		171.17393	171.17393			0.00	42,797,787.50	250	2,551.00
R212	On 04/02/2021	Bond Future			170.60970	170.60970		170.59454	170.59454			0.00	0.00	0	6,750.00
R212	On 06/05/2021	Bond Future			172.46499	172.46499		172.45174	172.45174			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			172.04051	172.04051		172.02778	172.02778			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			9.79927	83.44663		9.75625	83.68881		14.51	0.00	513,864,347.54	6,158	8,226.00
R213	On 04/02/2021	Bond Future			10.02044	84.26209		9.97540	84.50774		15.57	0.00	4,887,201.22	58	6,844.00
R213	On 06/05/2021	Bond Future			10.23331	81.62916		10.18621	81.87842		14.63	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.46161	82.51204		10.41241	82.76430		11.93	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future	9.34	Call	1,145.20000	1.14520		1,214.25000	1.21425	1,145.200	11.11	0.25	0.00	0	200.00
R213	On 05/08/2021	Bond Future	10.14	Put	4,296.78000	4.29678		4,163.59000	4.16359	4,296.780	11.65	0.56	0.00	0	200.00
R213	On 05/08/2021	Bond Future	10.78	Put	2,725.51000	2.72551		2,630.54000	2.63054	2,725.510	12.14	0.41	0.00	0	200.00
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

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 05/11/2020	Bond Future	11.31889	63.23252		11.26067	63.54865		21.46	0.00	115,652,279.08	1,829	16,310.00
R214	On 04/02/2021	Bond Future	11.53618	63.85039		11.47539	64.17046		23.00	0.00	145,578,889.20	2,280	7,994.00
R214	On 06/05/2021	Bond Future	11.74470	61.25261		11.68133	61.57683		21.72	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future	11.96603	61.91518		11.89995	62.24316		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 :											36,104,034,600.14	382,607	1 535 113.00
Grand Total:											36,104,034,600.14	382,607	1 535 113.00