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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/10/2020

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
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.15000	90.15000	90.18000	90.18000					0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	763.72500	763.72500	761.42500	761.42500					0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	771.24500	771.24500	768.92500	768.92500					0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	779.55400	779.55400	777.21300	777.21300					0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	788.01300	788.01300	785.64700	785.64700					0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	818.66800	818.66800	814.62100	814.62100					0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	826.72900	826.72900	822.64500	822.64500					0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	835.63600	835.63600	831.51200	831.51200					0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	844.70300	844.70300	840.53500	840.53500					0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	716.89000	716.89000	713.92800	713.92800					0.00	0.00	0	226.00
ALBI	On 04/02/2021	Index Future	723.94800	723.94800	720.96000	720.96000					0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	731.74800	731.74800	728.73100	728.73100					0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	739.68800	739.68800		736.63900	736.63900			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	11.98671	72.09710		12.04535	71.80078			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.27465	72.80698		12.33588	72.50797			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.55758	69.81722		12.62145	69.51539			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.85698	70.58356		12.92377	70.27849			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	12.52371	70.60591		12.58221	70.28548			0.00	0.00	0	4,789.00
ES42	On 04/02/2021	Bond Future	12.79823	71.30111		12.85948	70.97778			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	13.07904	67.81165		13.14328	67.48510			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.36837	68.55634		13.43577	68.22635			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	708.14300	708.14300		705.21100	705.21100			0.00	3,045,014,900.00	430	577.00
GOVI	On 04/02/2021	GOVI	715.11500	715.11500		712.15700	712.15700			0.00	3,074,994,500.00	430	430.00
GOVI	On 06/05/2021	GOVI	722.82000	722.82000		719.83300	719.83300			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	730.66300	730.66300		727.64500	727.64500			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	144.42280	144.42280		144.30777	144.30777			0.00	101,095,960.00	700	3,388.00
I2025	On 04/02/2021	Bond Future	144.37315	144.37315		144.25745	144.25745			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	145.96441	145.96441		145.84806	145.84806			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	146.07052	146.07052		145.95312	145.95312			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	100.26945	100.26945		100.18857	100.18857			0.00	0.00	0	3,729.00
I2029	On 04/02/2021	Bond Future	101.28156	101.28156		101.20027	101.20027			0.00	0.00	0	1,206.00
I2029	On 06/05/2021	Bond Future	101.25896	101.25896		101.17722	101.17722			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	102.39374	102.39374		102.31121	102.31121			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	94.31740	94.31740		94.02796	94.02796			0.00	0.00	0	10,329.00
I2033	On 04/02/2021	Bond Future	95.26951	95.26951		94.97745	94.97745			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	95.10447	95.10447		94.80954	94.80954			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	96.17027	96.17027		95.87213	95.87213			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	105.59223	105.59223		105.68597	105.68597			0.00	0.00	0	9,452.00
I2038	On 04/02/2021	Bond Future	104.96212	104.96212		105.05717	105.05717			0.00	0.00	0	1,685.00
I2038	On 06/05/2021	Bond Future	106.11932	106.11932		106.21590	106.21590			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	105.58779	105.58779		105.68566	105.68566			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	94.22950	94.22950		93.71473	93.71473			0.00	0.00	0	12,336.00
I2046	On 04/02/2021	Bond Future	95.18069	95.18069		94.66089	94.66089			0.00	0.00	0	3,975.00
I2046	On 06/05/2021	Bond Future	94.44038	94.44038		93.91541	93.91541			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	95.49901	95.49901		94.96826	94.96826			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	96.07337	96.07337		96.37951	96.37951			0.00	0.00	0	11,373.00
I2050	On 04/02/2021	Bond Future	95.15434	95.15434		95.46389	95.46389			0.00	0.00	0	2,590.00
I2050	On 06/05/2021	Bond Future	96.20328	96.20328		96.51660	96.51660			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	95.35477	95.35477		95.67165	95.67165			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 05/11/2020	Index Future	257.35200	257.35200		257.17500	257.17500			0.00	0.00	0	1,105.00
IGOV	On 04/02/2021	Index Future	259.95000	259.95000		259.77200	259.77200			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future	262.81400	262.81400		262.63500	262.63500			0.00	0.00	0	0.00
IGOV	On 05/08/2021	Index Future	265.72800	265.72800		265.54700	265.54700			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.33500	96.66500		3.34500	96.65500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.28000	96.72000		3.30000	96.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.15500	96.84500		3.17500	96.82500			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.12000	96.88000		3.16000	96.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.07000	96.93000		3.11000	96.89000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.05500	96.94500		3.10500	96.89500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.11000	96.89000		3.15000	96.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.25500	96.74500		3.28500	96.71500			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.34500	96.65500		3.41000	96.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.38000	96.62000		3.46000	96.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.89500	96.10500		3.91500	96.08500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.19500	95.80500		4.25500	95.74500			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.10897	120.63421		7.17677	120.26981		7.14	0.00	40,894,997.19	339	85,959.00

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R186	On 05/11/2020	Bond Future	6.50	Call	34.32000	0.03432		24.47000	0.02447	34.320	6.80	0.04	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	534.02000	0.53402		423.12000	0.42312	534.020	7.03	0.39	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	2,244.28000	2.24428		1,957.13000	1.95713	2,244.280	7.27	0.85	0.00	0	80.00
R186	On 05/11/2020	Bond Future	8.00	Call	4,686.81000	4.68681		4,331.44000	4.33144	4,686.810	7.69	0.99	0.00	0	1,200.00
R186	On 04/02/2021	Bond Future			7.28509	116.54378		7.35674	116.17623		7.92	0.00	21,094,424.18	181	181.00
R186	On 04/02/2021	Bond Future	8.00	Put	744.41000	0.74441		842.88000	0.84288	744.410	8.18	0.24	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.45701	117.80087		7.53286	117.42990		6.98	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.64454	113.81190		7.72512	113.43703		6.00	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			315.44341	315.44341		315.32572	315.32572			0.00	441,620,774.00	1,400	2,902.00
R197	On 04/02/2021	Bond Future			310.78066	310.78066		310.66288	310.66288			0.00	435,092,924.00	1,400	1,400.00
R197	On 06/05/2021	Bond Future			314.20624	314.20624		314.08854	314.08854			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			309.72793	309.72793		309.60937	309.60937			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			212.74612	212.74612		212.33139	212.33139			0.00	0.00	0	6,003.00
R202	On 04/02/2021	Bond Future			210.72566	210.72566		210.30747	210.30747			0.00	0.00	0	1,904.00
R202	On 06/05/2021	Bond Future			213.04816	213.04816		212.62631	212.62631			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			211.18662	211.18662		210.76036	210.76036			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			4.32948	108.93415		4.47917	108.59455		1.84	0.00	384,646,483.65	3,531	33,577.00
R2023	On 04/02/2021	Bond Future			4.38215	110.00674		4.55172	109.66419		1.80	0.00	370,722,713.80	3,370	3,370.00
R2023	On 06/05/2021	Bond Future			4.38380	107.28545		4.57808	106.93968		1.81	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.37886	108.46247		4.60657	108.11307		1.62	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			9.36720	93.87320		9.45036	93.39637		12.69	0.00	5,163,026.00	55	89,414.00
R2030	On 05/11/2020	Bond Future	8.10	Call	1.96000	0.00196		1.37000	0.00137	1.960	11.93	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	10.56000	0.01056		7.50000	0.00750	10.560	11.93	0.01	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	12.02000	0.01202		8.54000	0.00854	12.020	11.93	0.01	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	33.65000	0.03365		24.28000	0.02428	33.650	11.94	0.03	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	97.94000	0.09794		72.38000	0.07238	97.940	11.98	0.08	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	174.66000	0.17466		131.53000	0.13153	174.660	12.06	0.13	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	182.78000	0.18278		137.86000	0.13786	182.780	12.07	0.14	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	371.71000	0.37171		288.38000	0.28838	371.710	12.22	0.24	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	386.26000	0.38626		300.19000	0.30019	386.260	12.23	0.25	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	744.27000	0.74427		597.41000	0.59741	744.270	12.45	0.39	0.00	0	3,000.00

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R2030	On 05/11/2020	Bond Future	9.49	Put	791.29000	0.79129	1,022.43000	1.02243	791.290	12.68	0.39	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.60	Put	573.39000	0.57339	763.02000	0.76302	573.390	12.79	0.31	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	556.16000	0.55616	742.15000	0.74215	556.160	12.80	0.30	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.65	Put	491.26000	0.49126	662.95000	0.66295	491.260	12.84	0.28	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.66	Put	476.01000	0.47601	644.19000	0.64419	476.010	12.85	0.27	0.00	0	5,500.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	245.55000	0.24555	352.10000	0.35210	245.550	13.10	0.16	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	9.99	Put	154.79000	0.15479	230.68000	0.23068	154.790	13.30	0.11	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	119.67000	0.11967	182.12000	0.18212	119.670	13.41	0.09	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	35.40000	0.03540	59.25000	0.05925	35.400	13.90	0.03	0.00	0	2,000.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	23.30000	0.02330	40.25000	0.04025	23.300	14.05	0.02	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.58526	90.79362	9.67209	90.31241		14.14	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.20	Call	428.79000	0.42879	375.23000	0.37523	428.790	13.45	0.13	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	557.06000	0.55706	490.11000	0.49011	557.060	13.45	0.16	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	565.98000	0.56598	498.13000	0.49813	565.980	13.45	0.16	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,166.12000	1.16612	1,043.78000	1.04378	1,166.120	13.51	0.29	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	1,650.66000	1.65066	1,491.94000	1.49194	1,650.660	13.68	0.37	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	9.20	Call	1,823.67000	1.82367	1,653.13000	1.65313	1,823.670	13.74	0.39	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	1,494.05000	1.49405	1,658.99000	1.65899	1,494.050	14.58	0.31	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			9.80321	91.77363	9.89388	91.28768		12.57	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	7.97	Call	454.25000	0.45425	403.44000	0.40344	454.250	11.95	0.12	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.22	Put	5,191.09000	5.19109	5,511.17000	5.51117	5,191.090	12.07	0.63	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.92	Put	3,094.24000	3.09424	3,327.89000	3.32789	3,094.240	12.52	0.45	0.00	0	700.00	
R2030	On 05/08/2021	Bond Future			10.04035	88.77537	10.13533	88.28420		10.85	0.00	0.00	0	0.00	
R2030	On 05/08/2021	Bond Future	8.95	Call	1,165.04000	1.16504	1,049.70000	1.04970	1,165.040	10.11	0.25	0.00	0	600.00	
R2030	On 05/08/2021	Bond Future	9.45	Call	1,980.96000	1.98096	1,809.74000	1.80974	1,980.960	10.27	0.37	0.00	0	600.00	
R2030	On 05/08/2021	Bond Future	12.10	Put	584.73000	0.58473	650.08000	0.65008	584.730	11.80	0.12	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			10.41108	86.68867	10.47926	86.28607		15.53	0.00	0.00	0	121,103.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	1.13000	0.00113	0.93000	0.00093	1.130	14.53	0.00	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	3.73000	0.00373	3.04000	0.00304	3.730	14.53	0.00	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	27.57000	0.02757	22.36000	0.02236	27.570	14.53	0.03	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	66.69000	0.06669	54.32000	0.05432	66.690	14.56	0.05	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	255.29000	0.25529	341.77000	0.34177	255.290	16.29	0.15	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	192.83000	0.19283	263.24000	0.26324	192.830	16.47	0.12	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.64797	87.54223	10.71902	87.13597		16.58	0.00	0.00	0	2,500.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	266.15000	0.26615	239.80000	0.23980	266.150	15.66	0.08	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	598.49000	0.59849	544.98000	0.54498	598.490	15.66	0.16	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	2,721.40000	2.72140	2,915.67000	2.91567	2,721.400	16.65	0.43	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			10.88330	84.34129	10.95736	83.93105		15.49	0.00	0.00	0	0.00	
R2032	On 06/05/2021	Bond Future	10.33	Call	2,432.22000	2.43222	2,283.76000	2.28376	2,432.220	14.92	0.39	0.00	0	736.00	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,058.68000	1.05868	1,139.75000	1.13975	1,058.680	16.81	0.18	0.00	0	736.00	
R2032	On 05/08/2021	Bond Future			11.13165	85.26700	11.20897	84.85242		12.77	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			11.21441	85.23150		11.26762	84.90410		17.45	0.00	200,294,025.00	2,350	99,677.00
R2035	On 04/02/2021	Bond Future			11.46743	86.07068		11.52294	85.74036		18.57	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	9,263.29000	9.26329	9,546.86000	9.54686	9,263.290		17.38	0.83	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	4,564.08000	4.56408	4,770.09000	4.77009	4,564.080		18.17	0.57	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.71069	82.52441		11.76851	82.19093		17.59	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	1,158.13000	1.15813	1,095.90000	1.09590	1,158.130		16.56	0.21	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call	2,021.37000	2.02137	1,924.23000	1.92423	2,021.370		16.62	0.32	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put	5,512.91000	5.51291	5,712.07000	5.71207	5,512.910		17.17	0.56	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put	4,769.35000	4.76935	4,951.64000	4.95164	4,769.350		17.41	0.51	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put	3,502.82000	3.50282	3,651.94000	3.65194	3,502.820		17.87	0.41	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put	2,189.36000	2.18936	2,294.11000	2.29411	2,189.360		19.10	0.28	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future			11.97082	83.43007		12.03122	83.09305		14.35	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			11.49314	80.53342		11.54628	80.21350		18.64	0.00	0.00	0	145,388.00
R2037	On 04/02/2021	Bond Future			11.73929	77.07226		11.79470	76.74947		20.95	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	252.96000	0.25296	235.69000	0.23569	252.960		19.70	0.07	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	9,563.84000	9.56384	9,841.72000	9.84172	9,563.840		19.70	0.83	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	878.92000	0.87892	826.75000	0.82675	878.920		19.70	0.20	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	6,881.72000	6.88172	7,127.72000	7.12772	6,881.720		19.82	0.72	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	3,114.22000	3.11422	3,272.99000	3.27299	3,114.220		21.14	0.44	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	4,269.97000	4.26997	4,100.21000	4.10021	4,269.970		21.22	0.58	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	559.94000	0.55994	605.98000	0.60598	559.940		22.84	0.11	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.98473	77.90461		12.04249	77.57861		18.71	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			12.24925	74.50397		12.30963	74.17456		16.22	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			11.65270	82.27907		11.71089	81.91106		19.09	0.00	0.00	0	75,000.00
R2040	On 05/11/2020	Bond Future	9.50	Call	0.01000	0.00001	0.01000	0.00001	0.010		17.63	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	0.07000	0.00007	0.06000	0.00006	0.070		17.63	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	0.61000	0.00061	0.56000	0.00056	0.610		17.63	0.00	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call	3.11000	0.00311	2.79000	0.00279	3.110		17.63	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	183.07000	0.18307	159.61000	0.15961	183.070		17.73	0.11	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,987.23000	1.98723	2,247.82000	2.24782	1,987.230		18.70	0.60	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,313.25000	1.31325	1,525.28000	1.52528	1,313.250		19.01	0.46	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.89693	78.58484		11.95768	78.21350		21.41	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	129.23000	0.12923	118.51000	0.11851	129.230		19.89	0.04	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	151.19000	0.15119	138.79000	0.13879	151.190		19.89	0.04	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	370.26000	0.37026	342.28000	0.34228	370.260		19.89	0.10	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	486.39000	0.48639	450.73000	0.45073	486.390		19.89	0.12	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	4,758.05000	4.75805	4,987.09000	4.98709	4,758.050	20.81	0.57	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	4,170.76000	4.17076	4,382.74000	4.38274	4,170.760	21.07	0.52	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.14026	79.43356	12.20364	79.05861		19.33	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future			12.40252	75.79942	12.46888	75.42044		16.56	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future	11.05	Call	1,416.40000	1.41640	1,331.59000	1.33159	1,416.400	15.46	0.24	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	11.55	Call	2,242.03000	2.24203	2,120.98000	2.12098	2,242.030	15.52	0.34	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	14.80	Put	827.67000	0.82767	881.36000	0.88136	827.670	17.99	0.13	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			11.72626	78.81311	11.78438	78.44791		19.97	0.00	0.00	0	47,251.00
R2044	On 05/11/2020	Bond Future	8.87	Call	0.00000	0.00000	0.00000	0.00000	0.000	18.47	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	18.47	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	18.47	0.00	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	0.03000	0.00003	0.03000	0.00003	0.030	18.47	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	0.27000	0.00027	0.26000	0.00026	0.270	18.47	0.00	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	0.41000	0.00041	0.38000	0.00038	0.410	18.47	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	0.48000	0.00048	0.44000	0.00044	0.480	18.47	0.00	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	4,592.23000	4.59223	4,934.83000	4.93483	4,592.230	18.68	0.89	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	3,936.13000	3.93613	4,266.92000	4.26692	3,936.130	18.88	0.84	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	2,829.34000	2.82934	3,127.70000	3.12770	2,829.340	19.31	0.72	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	2,597.02000	2.59702	2,885.86000	2.88586	2,597.020	19.42	0.69	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.96380	75.20988	12.02454	74.84133		22.39	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	158.14000	0.15814	145.36000	0.14536	158.140	20.85	0.05	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	12,007.77000	12.00777	12,341.52000	12.34152	12,007.770	20.85	0.88	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,479.56000	8.47956	8,779.37000	8.77937	8,479.560	20.85	0.78	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			12.20031	76.02216	12.26374	75.65000		20.16	0.00	0.00	0	0.00
R2044	On 06/05/2021	Bond Future	11.35	Call	2,281.68000	2.28168	2,166.26000	2.16626	2,281.680	19.06	0.34	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.90	Put	5,469.53000	5.46953	5,681.76000	5.68176	5,469.530	19.77	0.53	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	12.50	Put	3,743.99000	3.74399	3,910.08000	3.91008	3,743.990	20.45	0.41	0.00	0	3,100.00
R2044	On 05/08/2021	Bond Future			12.45514	72.47577	12.52161	72.09966		17.30	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			11.67559	77.76004	11.73370	77.38842		20.40	0.00	2,332,801.20	30	113,043.00
R2048	On 05/11/2020	Bond Future	10.00	Call	0.41000	0.00041	0.38000	0.00038	0.410	18.80	0.00	0.00	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	164.04000	0.16404	142.88000	0.14288	164.040	18.90	0.10	0.00	0	950.00
R2048	On 04/02/2021	Bond Future			11.91098	78.52569	11.97179	78.15068		21.57	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future	10.75	Call	969.82000	0.96982	904.60000	0.90460	969.820	20.00	0.21	0.00	0	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	2,495.69000	2.49569	2,360.66000	2.36066	2,495.690	20.85	0.41	0.00	0	2,590.00
R2048	On 06/05/2021	Bond Future			12.13695	74.96113	12.20047	74.58244		20.62	0.00	0.00	0	0.00
R2048	On 05/08/2021	Bond Future			12.37807	75.78389	12.44462	75.40118		16.61	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			3.31396	102.06833	3.45426	102.01374		0.20	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			10.97121	65.97507		11.02899	65.66395		20.09	0.00	725,725.77	11	28,016.00
R209	On 04/02/2021	Bond Future			11.18467	66.62467		11.24465	66.31069		21.50	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.39555	64.20300		11.45781	63.88593		20.09	0.00	0.00	0	2,975.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,488.03000	1.48803	1,408.26000	1.40826	1,488.030	19.22	0.28	0.00	0.00	0	5,825.00
R209	On 06/05/2021	Bond Future	11.25	Put	4,189.76000	4.18976	4,360.31000	4.36031	4,189.760	19.86	0.50	0.00	0.00	0	8,150.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,175.38000	2.17538	2,283.54000	2.28354	2,175.380	21.22	0.31	0.00	0.00	0	8,150.00
R209	On 05/08/2021	Bond Future			11.61585	64.90770		11.68056	64.58727		16.63	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			187.37370	187.37370		187.35695	187.35695			0.00	136,782,801.00	730	1,586.00
R210	On 04/02/2021	Bond Future			189.26509	189.26509		189.24881	189.24881			0.00	0.00	0	644.00
R210	On 06/05/2021	Bond Future			188.63856	188.63856		188.62286	188.62286			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			190.75273	190.75273		190.73716	190.73716			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			170.67089	170.67089		170.61348	170.61348			0.00	260,443,778.14	1,526	6,889.00
R212	On 04/02/2021	Bond Future			170.09673	170.09673		170.03930	170.03930			0.00	259,567,609.98	1,526	1,526.00
R212	On 06/05/2021	Bond Future			171.97175	171.97175		171.91445	171.91445			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			171.56839	171.56839		171.51070	171.51070			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			9.87826	83.00440		9.95638	82.57012		14.76	0.00	0.00	0	16,600.00
R213	On 04/02/2021	Bond Future			10.10164	83.82168		10.18303	83.38339		15.78	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.31555	81.19633		10.40026	80.75370		14.66	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.54493	82.08723		10.63331	81.63986		12.12	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			11.37220	62.94532		11.43007	62.63599		21.60	0.00	0.00	0	17,463.00
R214	On 04/02/2021	Bond Future			11.59080	63.56512		11.65105	63.25295		23.05	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	11.79970	60.97350		11.86232	60.65829		21.60	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future	12.02139	61.64267		12.08665	61.32405		17.85	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
<b>Total for Derivatives :</b>											<b>8,780,487,443.91</b>	<b>18,009</b>	<b>1 268 049.00</b>
<b>Grand Total:</b>											<b>8,780,487,443.91</b>	<b>18,009</b>	<b>1 268 049.00</b>