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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/10/2020

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		90.12000	90.12000		90.10000	90.10000			0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future		765.36200	765.36200		766.16600	766.16600			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future		772.85300	772.85300		773.70200	773.70200			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future		781.13200	781.13200		782.02800	782.02800			0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future		789.55200	789.55200		790.51000	790.51000			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future		820.79800	820.79800		822.01700	822.01700			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future		828.83200	828.83200		830.10200	830.10200			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future		837.71000	837.71000		839.03500	839.03500			0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future		846.74100	846.74100		848.13500	848.13500			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future		718.38300	718.38300		719.38000	719.38000			0.00	0.00	0	226.00
ALBI	On 04/02/2021	Index Future		725.41500	725.41500		726.45500	726.45500			0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future		733.18500	733.18500		734.27300	734.27300			0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	741.08900	741.08900		742.23700	742.23700			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	11.94550	72.30642		11.92309	72.42061			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.23233	73.01472		12.20823	73.13343			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.51417	70.02346		12.48828	70.14688			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.81264	70.78718		12.78453	70.91672			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	12.49288	70.77580		12.48041	70.84472			0.00	0.00	0	4,789.00
ES42	On 04/02/2021	Bond Future	12.76660	71.46910		12.75291	71.54203			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	13.04659	67.97764		13.03155	68.05482			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.33527	68.71945		13.31856	68.80206			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	709.57100	709.57100		710.55800	710.55800			0.00	14,191,420.00	2	575.00
GOVI	On 04/02/2021	GOVI	716.51600	716.51600		717.54700	717.54700			0.00	14,330,320.00	2	432.00
GOVI	On 06/05/2021	GOVI	724.19100	724.19100		725.26900	725.26900			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	731.99800	731.99800		733.13500	733.13500			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	144.62090	144.62090		144.47946	144.47946			0.00	0.00	0	3,388.00
I2025	On 04/02/2021	Bond Future	144.56602	144.56602		144.42986	144.42986			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	146.15166	146.15166		146.02113	146.02113			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	146.24990	146.24990		146.12764	146.12764			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	100.62038	100.62038		100.50305	100.50305			0.00	0.00	0	3,729.00
I2029	On 04/02/2021	Bond Future	101.63107	101.63107		101.51721	101.51721			0.00	0.00	0	1,206.00
I2029	On 06/05/2021	Bond Future	101.60691	101.60691		101.49676	101.49676			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	102.73862	102.73862		102.63408	102.63408			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	94.20026	94.20026		94.35899	94.35899			0.00	112,098,309.40	1,190	9,139.00
I2033	On 04/02/2021	Bond Future	95.14648	95.14648		95.31118	95.31118			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	94.97493	94.97493		95.14613	95.14613			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	96.03288	96.03288		96.21230	96.21230			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	105.75364	105.75364		105.63874	105.63874			0.00	0.00	0	9,452.00
I2038	On 04/02/2021	Bond Future	105.11990	105.11990		105.00887	105.00887			0.00	0.00	0	1,685.00
I2038	On 06/05/2021	Bond Future	106.27321	106.27321		106.16602	106.16602			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	105.73620	105.73620		105.63488	105.63488			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	94.23186	94.23186		93.64048	93.64048			0.00	0.00	0	12,336.00
I2046	On 04/02/2021	Bond Future	95.17834	95.17834		94.58543	94.58543			0.00	0.00	0	3,975.00
I2046	On 06/05/2021	Bond Future	94.43307	94.43307		93.83818	93.83818			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	95.48495	95.48495		94.88989	94.88989			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	95.98262	95.98262		95.94204	95.94204			0.00	0.00	0	11,373.00
I2050	On 04/02/2021	Bond Future	95.05776	95.05776		95.02137	95.02137			0.00	0.00	0	2,590.00
I2050	On 06/05/2021	Bond Future	96.10068	96.10068		96.06845	96.06845			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	95.24448	95.24448		95.21816	95.21816			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	257.85300	257.85300		257.53700	257.53700			0.00	0.00	0	1,010.00
I GOV	On 04/02/2021	Index Future	260.44100	260.44100		260.13500	260.13500			0.00	0.00	0	0.00
I GOV	On 06/05/2021	Index Future	263.29500	263.29500		262.99700	262.99700			0.00	0.00	0	0.00
I GOV	On 05/08/2021	Index Future	266.19600	266.19600		265.91200	265.91200			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.33500	96.66500		3.32500	96.67500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.33000	96.67000		3.27000	96.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.16500	96.83500		3.13500	96.86500			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.12000	96.88000		3.10000	96.90000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.06000	96.94000		3.04000	96.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.06500	96.93500		3.04500	96.95500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.09000	96.91000		3.08000	96.92000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.20500	96.79500		3.17000	96.83000			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.34000	96.66000		3.32000	96.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.40000	96.60000		3.35000	96.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.89500	96.10500		3.86500	96.13500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.22000	95.78000		4.16000	95.84000			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.06504	120.87109		7.04126	120.99956		7.14	0.00	31,909,967.76	264	86,145.00

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	26.19000	0.02619		36.73000	0.03673	26.190	6.80	0.04	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	548.67000	0.54867		626.77000	0.62677	548.670	7.03	0.42	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	2,406.80000	2.40680		2,532.50000	2.53250	2,406.800	7.27	0.90	0.00	0	80.00
R186	On 05/11/2020	Bond Future	8.00	Call	4,916.18000	4.91618		5,044.87000	5.04487	4,916.180	7.69	1.00	0.00	0	1,200.00
R186	On 04/02/2021	Bond Future			7.23976	116.77708		7.21353	116.91235		7.92	0.00	0.00	0	181.00
R186	On 04/02/2021	Bond Future	8.00	Put	662.45000	0.66245		640.36000	0.64036	662.450	8.18	0.22	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.41024	118.03037		7.38126	118.17287		6.98	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.59653	114.03601		7.56408	114.18780		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			316.07623	316.07623		315.56099	315.56099			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			311.40437	311.40437		310.89842	310.89842			0.00	0.00	0	1,400.00
R197	On 06/05/2021	Bond Future			314.82016	314.82016		314.32384	314.32384			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			310.32753	310.32753		309.84642	309.84642			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			213.03632	213.03632		212.83946	212.83946			0.00	0.00	0	6,003.00
R202	On 04/02/2021	Bond Future			211.00824	211.00824		210.81945	210.81945			0.00	0.00	0	1,904.00
R202	On 06/05/2021	Bond Future			213.32272	213.32272		213.14190	213.14190			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			211.44971	211.44971		211.28119	211.28119			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			4.31868	108.95871		4.31850	108.95911		1.84	0.00	32,687,613.00	300	33,577.00
R2023	On 04/02/2021	Bond Future			4.37260	110.02608		4.36989	110.03156		1.80	0.00	0.00	0	3,370.00
R2023	On 06/05/2021	Bond Future			4.37606	107.29926		4.37001	107.31005		1.81	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.37459	108.46904		4.36279	108.48719		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			9.32244	94.13119		9.29925	94.26522		12.69	0.00	3,576,985.22	38	89,414.00
R2030	On 05/11/2020	Bond Future	8.10	Call	0.81000	0.00081		1.39000	0.00139	0.810	11.93	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	5.89000	0.00589		8.91000	0.00891	5.890	11.93	0.01	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	6.85000	0.00685		10.26000	0.01026	6.850	11.93	0.01	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	22.71000	0.02271		31.49000	0.03149	22.710	11.94	0.03	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	77.43000	0.07743		99.31000	0.09931	77.430	11.98	0.07	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	148.92000	0.14892		183.30000	0.18330	148.920	12.06	0.13	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	156.72000	0.15672		192.29000	0.19229	156.720	12.07	0.13	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	345.46000	0.34546		403.85000	0.40385	345.460	12.22	0.25	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	360.39000	0.36039		420.24000	0.42024	360.390	12.23	0.25	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	736.67000	0.73667		824.08000	0.82408	736.670	12.45	0.42	0.00	0	3,000.00

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R2030	On 05/11/2020	Bond Future	9.49	Put	584.60000	0.58460	567.53000	0.56753	584.600	12.68	0.34	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.60	Put	398.71000	0.39871	389.60000	0.38960	398.710	12.79	0.26	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	384.46000	0.38446	375.93000	0.37593	384.460	12.80	0.25	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.65	Put	331.47000	0.33147	325.09000	0.32509	331.470	12.84	0.22	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.66	Put	319.20000	0.31920	313.29000	0.31329	319.200	12.85	0.22	0.00	0	5,500.00
R2030	On 05/11/2020	Bond Future	9.86	Put	143.86000	0.14386	144.00000	0.14400	143.860	13.10	0.11	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	82.19000	0.08219	83.65000	0.08365	82.190	13.30	0.07	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	10.06	Put	60.09000	0.06009	61.78000	0.06178	60.090	13.41	0.05	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	13.53000	0.01353	14.68000	0.01468	13.530	13.90	0.01	0.00	0	2,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	8.09000	0.00809	8.96000	0.00896	8.090	14.05	0.01	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.53934	91.04945	9.51434	91.18913		14.14	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.20	Call	436.44000	0.43644	462.44000	0.46244	436.440	13.45	0.13	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	8.36	Call	568.74000	0.56874	600.31000	0.60031	568.740	13.45	0.17	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	577.95000	0.57795	609.89000	0.60989	577.950	13.45	0.17	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,198.39000	1.19839	1,251.10000	1.25110	1,198.390	13.51	0.30	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	1,698.65000	1.69865	1,764.01000	1.76401	1,698.650	13.68	0.38	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	9.20	Call	1,877.11000	1.87711	1,946.39000	1.94639	1,877.110	13.74	0.40	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	10.20	Put	1,371.43000	1.37143	1,342.59000	1.34259	1,371.430	14.58	0.29	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.75612	92.02737	9.72917	92.17300		12.57	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	468.40000	0.46840	490.61000	0.49061	468.400	11.95	0.12	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	5,000.86000	5.00086	4,918.65000	4.91865	5,000.860	12.07	0.62	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	2,947.32000	2.94732	2,892.12000	2.89212	2,947.320	12.52	0.44	0.00	0	700.00
R2030	On 05/08/2021	Bond Future			9.99224	89.02552	9.96281	89.17899		10.85	0.00	0.00	0	0.00
R2030	On 05/08/2021	Bond Future	8.95	Call	1,211.58000	1.21158	1,256.75000	1.25675	1,211.580	10.11	0.26	0.00	0	600.00
R2030	On 05/08/2021	Bond Future	9.45	Call	2,053.66000	2.05366	2,118.06000	2.11806	2,053.660	10.27	0.38	0.00	0	600.00
R2030	On 05/08/2021	Bond Future	12.10	Put	542.70000	0.54270	528.51000	0.52851	542.700	11.80	0.11	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			10.39616	86.77712	10.37323	86.91330		15.53	0.00	0.00	0	121,103.00
R2032	On 05/11/2020	Bond Future	8.94	Call	0.31000	0.00031	0.56000	0.00056	0.310	14.53	0.00	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1.30000	0.00130	2.15000	0.00215	1.300	14.53	0.00	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	14.26000	0.01426	20.25000	0.02025	14.260	14.53	0.02	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	40.57000	0.04057	53.95000	0.05395	40.570	14.56	0.04	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	169.26000	0.16926	171.31000	0.17131	169.260	16.29	0.12	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	121.28000	0.12128	124.04000	0.12404	121.280	16.47	0.09	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.63317	87.62719	10.60855	87.76879		16.58	0.00	0.00	0	2,500.00
R2032	On 04/02/2021	Bond Future	8.79	Call	252.59000	0.25259	269.05000	0.26905	252.590	15.66	0.08	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	578.83000	0.57883	609.54000	0.60954	578.830	15.66	0.15	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	2,627.36000	2.62736	2,581.63000	2.58163	2,627.360	16.65	0.43	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.86868	84.42260	10.84224	84.56993		15.49	0.00	0.00	0	0.00
R2032	On 06/05/2021	Bond Future	10.33	Call	2,428.30000	2.42830	2,495.78000	2.49578	2,428.300	14.92	0.39	0.00	0	736.00
R2032	On 06/05/2021	Bond Future	12.57	Put	1,017.65000	1.01765	999.28000	0.99928	1,017.650	16.81	0.17	0.00	0	736.00
R2032	On 05/08/2021	Bond Future			11.11746	85.34340	11.08880	85.49799		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	11.16889	85.51310		11.14611	85.65456		17.45	0.00	0.00	0	99,677.00	
R2035	On 04/02/2021	Bond Future	11.42061	86.35084		11.39618	86.49758		18.57	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	8,993.61000	8.99361	8,883.47000	8.88347	8,993.610	17.38	0.82	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	4,343.91000	4.34391	4,277.98000	4.27798	4,343.910	18.17	0.56	0.00	0	650.00
R2035	On 06/05/2021	Bond Future	11.66264	82.80310		11.63646	82.95555		17.59	0.00	0.00	0	0.00	
R2035	On 06/05/2021	Bond Future	10.24	Call	1,188.48000	1.18848	1,229.66000	1.22966	1,188.480	16.56	0.22	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call	2,075.97000	2.07597	2,136.30000	2.13630	2,075.970	16.62	0.33	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put	5,316.53000	5.31653	5,243.45000	5.24345	5,316.530	17.17	0.55	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put	4,586.40000	4.58640	4,521.45000	4.52145	4,586.400	17.41	0.50	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put	3,347.75000	3.34775	3,297.89000	3.29789	3,347.750	17.87	0.40	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put	2,073.74000	2.07374	2,042.54000	2.04254	2,073.740	19.10	0.27	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future	11.92163	83.70612		11.89329	83.86580		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	11.47798	80.62506		11.45517	80.76325		18.64	0.00	0.00	0	144,644.00	
R2037	On 04/02/2021	Bond Future	11.72416	77.16076		11.69972	77.30406		20.95	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future	9.65	Call	238.73000	0.23873	253.96000	0.25396	238.730	19.70	0.07	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	9,451.75000	9.45175	9,343.13000	9.34313	9,451.750	19.70	0.83	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	854.08000	0.85408	893.39000	0.89339	854.080	19.70	0.20	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	6,766.42000	6.76642	6,677.21000	6.67721	6,766.420	19.82	0.72	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	3,011.58000	3.01158	2,966.41000	2.96641	3,011.580	21.14	0.43	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	4,257.69000	4.25769	4,358.28000	4.35828	4,257.690	21.22	0.59	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	517.06000	0.51706	510.01000	0.51001	517.060	22.84	0.11	0.00	0	300.00
R2037	On 06/05/2021	Bond Future	11.96969	77.98986		11.94353	78.13848		18.71	0.00	0.00	0	0.00	
R2037	On 05/08/2021	Bond Future	12.23449	74.58484		12.20618	74.74033		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	11.65271	82.27901		11.62988	82.42415		19.09	0.00	1,481,022.18	18	75,000.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	0.00000	0.00000	0.00000	0.00000	0.000	17.63	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	0.01000	0.00001	0.02000	0.00002	0.010	17.63	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	0.12000	0.00012	0.23000	0.00023	0.120	17.63	0.00	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call	0.90000	0.00090	1.52000	0.00152	0.900	17.63	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	120.02000	0.12002	149.43000	0.14943	120.020	17.73	0.09	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,840.81000	1.84081	1,791.91000	1.79191	1,840.810	18.70	0.61	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,159.95000	1.15995	1,134.89000	1.13489	1,159.950	19.01	0.46	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future	11.89760	78.58073		11.87314	78.73104		21.41	0.00	0.00	0	0.00	
R2040	On 04/02/2021	Bond Future	9.49	Call	116.31000	0.11631	125.06000	0.12506	116.310	19.89	0.04	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	136.71000	0.13671	146.69000	0.14669	136.710	19.89	0.04	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	343.70000	0.34370	364.31000	0.36431	343.700	19.89	0.09	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	454.98000	0.45498	480.45000	0.48045	454.980	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	4,695.90000	4.69590	4,627.25000	4.62725	4,695.900	20.81	0.57	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	4,106.72000	4.10672	4,045.70000	4.04570	4,106.720	21.07	0.52	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.14168	79.42513	12.11548	79.58097		19.33	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future			12.40495	75.78549	12.37659	75.94835		16.56	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future	11.05	Call	1,390.53000	1.39053	1,435.97000	1.43597	1,390.530	15.46	0.24	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	11.55	Call	2,210.75000	2.21075	2,273.49000	2.27349	2,210.750	15.52	0.34	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	14.80	Put	812.10000	0.81210	796.16000	0.79616	812.100	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			11.70623	78.93967	11.68333	79.08481		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	0.00000	0.00000	0.01000	0.00001	0.000	18.47	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	0.06000	0.00006	0.11000	0.00011	0.060	18.47	0.00	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	0.09000	0.00009	0.18000	0.00018	0.090	18.47	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	0.11000	0.00011	0.21000	0.00021	0.110	18.47	0.00	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	4,414.09000	4.41409	4,299.85000	4.29985	4,414.090	18.68	0.91	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	3,743.19000	3.74319	3,641.66000	3.64166	3,743.190	18.88	0.86	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	2,612.59000	2.61259	2,539.95000	2.53995	2,612.590	19.31	0.74	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	2,376.63000	2.37663	2,311.19000	2.31119	2,376.630	19.42	0.70	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.94350	75.33376	11.91896	75.48398		22.39	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	148.75000	0.14875	159.42000	0.15942	148.750	20.85	0.04	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	11,867.44000	11.86744	11,742.96000	11.74296	11,867.440	20.85	0.88	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,336.35000	8.33635	8,231.99000	8.23199	8,336.350	20.85	0.78	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			12.17977	76.14338	12.15350	76.29892		20.16	0.00	0.00	0	0.00
R2044	On 06/05/2021	Bond Future	11.35	Call	2,283.82000	2.28382	2,347.81000	2.34781	2,283.820	19.06	0.34	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.90	Put	5,360.70000	5.36070	5,289.71000	5.28971	5,360.700	19.77	0.53	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	12.50	Put	3,649.84000	3.64984	3,598.35000	3.59835	3,649.840	20.45	0.41	0.00	0	3,100.00
R2044	On 05/08/2021	Bond Future			12.43453	72.59309	12.40611	72.75541		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			11.66066	77.85604	11.63773	78.00392		20.40	0.00	0.00	0	113,043.00
R2048	On 05/11/2020	Bond Future	10.00	Call	0.09000	0.00009	0.17000	0.00017	0.090	18.80	0.00	0.00	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	112.90000	0.11290	141.32000	0.14132	112.900	18.90	0.08	0.00	0	950.00
R2048	On 04/02/2021	Bond Future			11.89598	78.61872	11.87139	78.77169		21.57	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future	10.75	Call	944.02000	0.94402	987.63000	0.98763	944.020	20.00	0.21	0.00	0	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	2,469.99000	2.46999	2,549.59000	2.54959	2,469.990	20.85	0.41	0.00	0	2,590.00
R2048	On 06/05/2021	Bond Future			12.12194	75.05114	12.09562	75.20945		20.62	0.00	0.00	0	0.00
R2048	On 05/08/2021	Bond Future			12.36324	75.86967	12.33479	76.03477		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			3.40942	102.03119	3.33970	102.05832		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			10.93155	66.18988		10.90843	66.31558		20.09	0.00	0.00	0	28,016.00
R209	On 04/02/2021	Bond Future			11.14411	66.83827		11.11951	66.96832		21.50	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.35410	64.41538		11.32792	64.55006		20.09	0.00	0.00	0	2,975.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,517.27000	1.51727	1,564.08000	1.56408	1,517.270	19.22	0.29	0.00	0.00	0	5,825.00
R209	On 06/05/2021	Bond Future	11.25	Put	4,046.34000	4.04634	3,989.76000	3.98976	4,046.340	19.86	0.49	0.00	0.00	0	8,150.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,075.69000	2.07569	2,044.52000	2.04452	2,075.690	21.22	0.30	0.00	0.00	0	8,150.00
R209	On 05/08/2021	Bond Future			11.57364	65.11801		11.54557	65.25844		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			187.83902	187.83902		187.76356	187.76356			0.00	0.00	0	1,586.00
R210	On 04/02/2021	Bond Future			189.72570	189.72570		189.65836	189.65836			0.00	0.00	0	644.00
R210	On 06/05/2021	Bond Future			189.09409	189.09409		189.03523	189.03523			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			191.20046	191.20046		191.15363	191.15363			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			170.78245	170.78245		170.72827	170.72827			0.00	0.00	0	6,889.00
R212	On 04/02/2021	Bond Future			170.20088	170.20088		170.15410	170.15410			0.00	0.00	0	1,526.00
R212	On 06/05/2021	Bond Future			172.06796	172.06796		172.02901	172.02901			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			171.65393	171.65393		171.62604	171.62604			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			9.83338	83.25528		9.81029	83.38475		14.76	0.00	0.00	0	16,600.00
R213	On 04/02/2021	Bond Future			10.05563	84.07084		10.03084	84.20551		15.78	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.26846	81.44379		10.24189	81.58386		14.66	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.49689	82.33180		10.46809	82.47890		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			11.35257	63.05082		11.32950	63.17519		21.60	0.00	0.00	0	17,463.00
R214	On 04/02/2021	Bond Future			11.57096	63.66849		11.54637	63.79701		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	11.77971	61.07470		11.75353	61.20766		21.60	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future	12.00141	61.74079		11.97330	61.87928		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
Total for Derivatives :											210,275,637.56	1,814	1 266 206.00
Grand Total:											210,275,637.56	1,814	1 266 206.00