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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/10/2020

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		90.19000	90.19000		90.15000	90.15000			0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future		763.85400	763.85400		766.35900	766.35900			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future		771.32200	771.32200		773.85400	773.85400			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future		779.57400	779.57400		782.13600	782.13600			0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future		787.97400	787.97400		790.56500	790.56500			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future		823.46800	823.46800		824.22400	824.22400			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future		831.51900	831.51900		832.28500	832.28500			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future		840.41500	840.41500		841.19300	841.19300			0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future		849.47100	849.47100		850.25800	850.25800			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future		722.39800	722.39800		722.76900	722.76900			0.00	101,135,720.00	14	212.00
ALBI	On 04/02/2021	Index Future		729.46000	729.46000		729.83700	729.83700			0.00	102,124,400.00	14	14.00
ALBI	On 06/05/2021	Index Future		737.26400	737.26400		737.64900	737.64900			0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	745.20800	745.20800		745.59800	745.59800			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	11.79425	73.08229		11.81740	72.96275			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.07462	73.79676		12.09875	73.67630			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.34984	70.81225		12.37496	70.69084			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.64094	71.58401		12.66717	71.46141			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	12.37253	71.44577		12.36535	71.48609			0.00	0.00	0	4,789.00
ES42	On 04/02/2021	Bond Future	12.64081	72.14424		12.63324	72.18523			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	12.91493	68.65842		12.90693	68.70016			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.19725	69.40713		13.18884	69.44943			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	713.44800	713.44800		713.83200	713.83200			0.00	0.00	0	254.00
GOVI	On 04/02/2021	GOVI	720.42300	720.42300		720.81300	720.81300			0.00	0.00	0	942.00
GOVI	On 06/05/2021	GOVI	728.13000	728.13000		728.52800	728.52800			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	735.97600	735.97600		736.37900	736.37900			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	144.67195	144.67195		144.73154	144.73154			0.00	0.00	0	3,218.00
I2025	On 04/02/2021	Bond Future	144.61480	144.61480		144.67550	144.67550			0.00	0.00	0	170.00
I2025	On 06/05/2021	Bond Future	146.19779	146.19779		146.25977	146.25977			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	146.29553	146.29553		146.35842	146.35842			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	100.52885	100.52885		100.56234	100.56234			0.00	0.00	0	3,729.00
I2029	On 04/02/2021	Bond Future	101.53663	101.53663		101.57089	101.57089			0.00	0.00	0	1,206.00
I2029	On 06/05/2021	Bond Future	101.50921	101.50921		101.54432	101.54432			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	102.63917	102.63917		102.67478	102.67478			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	94.35879	94.35879		94.41642	94.41642			0.00	0.00	0	9,139.00
I2033	On 04/02/2021	Bond Future	95.30475	95.30475		95.36329	95.36329			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	95.13288	95.13288		95.19252	95.19252			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	96.19185	96.19185		96.25227	96.25227			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	105.35660	105.35660		105.44980	105.44980			0.00	0.00	0	9,452.00
I2038	On 04/02/2021	Bond Future	104.71689	104.71689		104.81139	104.81139			0.00	0.00	0	1,685.00
I2038	On 06/05/2021	Bond Future	105.86340	105.86340		105.95942	105.95942			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	105.32106	105.32106		105.41837	105.41837			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	93.33994	93.33994		93.29841	93.29841			0.00	0.00	0	12,336.00
I2046	On 04/02/2021	Bond Future	94.27560	94.27560		94.23405	94.23405			0.00	0.00	0	3,975.00
I2046	On 06/05/2021	Bond Future	93.51825	93.51825		93.47685	93.47685			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	94.55941	94.55941		94.51761	94.51761			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	95.24552	95.24552		94.94694	94.94694			0.00	0.00	0	11,373.00
I2050	On 04/02/2021	Bond Future	94.31155	94.31155		94.01019	94.01019			0.00	943,115.50	10	2,600.00
I2050	On 06/05/2021	Bond Future	95.34393	95.34393		95.03976	95.03976			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	94.47871	94.47871		94.17126	94.17126			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	257.31400	257.31400		257.36300	257.36300			0.00	0.00	0	464.00
I GOV	On 04/02/2021	Index Future	259.89300	259.89300		259.94400	259.94400			0.00	0.00	0	546.00
I GOV	On 06/05/2021	Index Future	262.73700	262.73700		262.78900	262.78900			0.00	0.00	0	0.00
I GOV	On 05/08/2021	Index Future	265.63100	265.63100		265.68400	265.68400			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.32500	96.67500		3.33500	96.66500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.21500	96.78500		3.19500	96.80500			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.19000	96.81000		3.18000	96.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.14000	96.86000		3.11000	96.89000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.14500	96.85500		3.11500	96.88500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.13000	96.87000		3.09000	96.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.18000	96.82000		3.13000	96.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.27500	96.72500		3.22500	96.77500			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.46000	96.54000		3.35000	96.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.55000	96.45000		3.43000	96.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.99000	96.01000		3.89000	96.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.30500	95.69500		4.20500	95.79500			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.10570	120.65182		7.03203	121.04948		6.98	0.00	20,752,113.04	172	86,005.00

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R186	On 05/11/2020	Bond Future	6.50	Call	9.05000	0.00905		22.46000	0.02246	9.050	6.73	0.02	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	390.41000	0.39041		577.53000	0.57753	390.410	6.98	0.36	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	2,179.25000	2.17925		2,552.81000	2.55281	2,179.250	7.31	0.90	0.00	0	80.00
R186	On 05/11/2020	Bond Future	8.00	Call	4,695.64000	4.69564		5,092.78000	5.09278	4,695.640	7.74	1.00	0.00	0	1,200.00
R186	On 04/02/2021	Bond Future			7.28324	116.55329		7.20521	116.95530		7.77	0.00	0.00	0	181.00
R186	On 04/02/2021	Bond Future	8.00	Put	698.27000	0.69827		617.60000	0.61760	698.270	8.22	0.23	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.45688	117.80151		7.37405	118.20836		6.90	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.64629	113.80375		7.55823	114.21519		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			316.75392	316.75392		316.81560	316.81560			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			312.08276	312.08276		312.14626	312.14626			0.00	0.00	0	1,400.00
R197	On 06/05/2021	Bond Future			315.49893	315.49893		315.56451	315.56451			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			311.01164	311.01164		311.07835	311.07835			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			213.07559	213.07559		213.62589	213.62589			0.00	0.00	0	6,003.00
R202	On 04/02/2021	Bond Future			211.04396	211.04396		211.60048	211.60048			0.00	0.00	0	1,904.00
R202	On 06/05/2021	Bond Future			213.35394	213.35394		213.91774	213.91774			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			211.47985	211.47985		212.05023	212.05023			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			4.37588	108.82874		4.31563	108.96564		1.84	0.00	0.00	0	33,381.00
R2023	On 04/02/2021	Bond Future			4.43853	109.89269		4.36999	110.03136		1.81	0.00	0.00	0	3,620.00
R2023	On 06/05/2021	Bond Future			4.45307	107.16200		4.37416	107.30265		1.78	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.46540	108.32949		4.37278	108.47182		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			9.30058	94.25753		9.28280	94.36046		12.45	0.00	218,394,697.01	2,317	94,997.00
R2030	On 05/11/2020	Bond Future	8.10	Call	0.20000	0.00020		0.39000	0.00039	0.200	11.68	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	2.30000	0.00230		3.81000	0.00381	2.300	11.70	0.00	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	2.77000	0.00277		4.52000	0.00452	2.770	11.70	0.00	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	12.10000	0.01210		17.75000	0.01775	12.100	11.76	0.02	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	54.44000	0.05444		71.67000	0.07167	54.440	11.92	0.06	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	116.83000	0.11683		145.86000	0.14586	116.830	12.06	0.11	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	123.95000	0.12395		154.11000	0.15411	123.950	12.07	0.12	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	303.63000	0.30363		355.66000	0.35566	303.630	12.26	0.24	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	318.10000	0.31810		371.50000	0.37150	318.100	12.27	0.25	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	694.46000	0.69446		772.88000	0.77288	694.460	12.43	0.43	0.00	0	3,000.00

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R2030	On 05/11/2020	Bond Future	9.49	Put	454.75000	0.45475		453.22000	0.45322	454.750	12.69	0.31	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.60	Put	294.20000	0.29420		297.16000	0.29716	294.200	12.85	0.22	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	282.29000	0.28229		285.52000	0.28552	282.290	12.86	0.21	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.65	Put	238.52000	0.23852		242.64000	0.24264	238.520	12.92	0.19	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.66	Put	228.53000	0.22853		232.82000	0.23282	228.530	12.94	0.18	0.00	0	5,500.00
R2030	On 05/11/2020	Bond Future	9.86	Put	91.56000	0.09156		96.65000	0.09665	91.560	13.25	0.08	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	47.83000	0.04783		51.94000	0.05194	47.830	13.45	0.05	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	10.06	Put	33.09000	0.03309		36.55000	0.03655	33.090	13.56	0.03	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	5.06000	0.00506		6.13000	0.00613	5.060	13.86	0.01	0.00	0	2,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	2.43000	0.00243		3.06000	0.00306	2.430	13.86	0.00	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.51684	91.17515		9.49820	91.27946		13.91	0.00	0.00	0	9,261.00
R2030	On 04/02/2021	Bond Future	8.20	Call	406.96000	0.40696		427.41000	0.42741	406.960	13.20	0.13	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	8.36	Call	536.06000	0.53606		561.00000	0.56100	536.060	13.20	0.16	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	545.09000	0.54509		570.32000	0.57032	545.090	13.20	0.17	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,189.85000	1.18985		1,232.24000	1.23224	1,189.850	13.43	0.30	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	1,701.81000	1.70181		1,754.23000	1.75423	1,701.810	13.64	0.38	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	9.20	Call	1,883.15000	1.88315		1,938.62000	1.93862	1,883.150	13.70	0.41	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	10.20	Put	1,317.37000	1.31737		1,299.52000	1.29952	1,317.370	14.68	0.28	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.73300	92.15228		9.71344	92.25814		12.54	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	464.35000	0.46435		481.61000	0.48161	464.350	11.90	0.12	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	4,932.38000	4.93238		4,875.52000	4.87552	4,932.380	12.20	0.62	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	2,902.77000	2.90277		2,865.60000	2.86560	2,902.770	12.66	0.43	0.00	0	700.00
R2030	On 05/08/2021	Bond Future			9.96814	89.15117		9.94763	89.25829		10.62	0.00	0.00	0	0.00
R2030	On 05/08/2021	Bond Future	8.95	Call	1,177.00000	1.17700		1,209.60000	1.20960	1,177.000	9.90	0.26	0.00	0	600.00
R2030	On 05/08/2021	Bond Future	9.45	Call	2,077.21000	2.07721		2,124.22000	2.12422	2,077.210	10.24	0.39	0.00	0	600.00
R2030	On 05/08/2021	Bond Future	12.10	Put	482.69000	0.48269		474.34000	0.47434	482.690	11.55	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			10.29280	87.39333		10.29030	87.40831		15.37	0.00	98,317,496.25	1,125	121,483.00
R2032	On 05/11/2020	Bond Future	8.94	Call	0.15000	0.00015		0.27000	0.00027	0.150	14.35	0.00	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	0.81000	0.00081		1.27000	0.00127	0.810	14.35	0.00	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	12.49000	0.01249		16.47000	0.01647	12.490	14.35	0.02	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	40.22000	0.04022		49.45000	0.04945	40.220	14.38	0.04	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	67.04000	0.06704		78.27000	0.07827	67.040	16.13	0.06	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	43.97000	0.04397		52.55000	0.05255	43.970	16.31	0.04	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.52570	88.24768		10.52303	88.26318		16.43	0.00	0.00	0	2,670.00
R2032	On 04/02/2021	Bond Future	8.79	Call	275.97000	0.27597		282.79000	0.28279	275.970	15.50	0.09	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	635.09000	0.63509		646.59000	0.64659	635.090	15.50	0.17	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	2,300.53000	2.30053		2,308.76000	2.30876	2,300.530	16.50	0.40	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.75692	85.04778		10.75406	85.06386		15.59	0.00	0.00	0	0.00
R2032	On 06/05/2021	Bond Future	10.33	Call	2,731.41000	2.73141		2,747.68000	2.74768	2,731.410	15.24	0.42	0.00	0	736.00
R2032	On 06/05/2021	Bond Future	12.57	Put	910.78000	0.91078		914.72000	0.91472	910.780	16.91	0.16	0.00	0	736.00
R2032	On 05/08/2021	Bond Future			11.00088	85.97474		10.99787	85.99113		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	11.02452	86.41558		11.04227	86.30385		17.31	0.00	345,057,410.94	3,993	94,706.00
R2035	On 04/02/2021	Bond Future	11.27021	87.26042		11.28868	87.14792		18.45	0.00	47,818,710.16	548	2,509.00
R2035	On 04/02/2021	Bond Future	10.14	Put	8,206.99000	8.20699	8,307.63000	8.30763	8,206.990	17.23	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	3,782.79000	3.78279	3,857.46000	3.85746	3,782.790	18.05	0.00	0	650.00
R2035	On 06/05/2021	Bond Future	11.50617	83.72055		11.52536	83.60721		17.70	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	1,391.91000	1.39191	1,372.50000	1.37250	1,391.910	16.64	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call	2,385.68000	2.38568	2,354.39000	2.35439	2,385.680	16.71	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put	4,820.90000	4.82090	4,890.45000	4.89045	4,820.900	17.27	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put	4,136.63000	4.13663	4,200.45000	4.20045	4,136.630	17.51	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put	2,990.00000	2.99000	3,042.47000	3.04247	2,990.000	17.98	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put	1,828.65000	1.82865	1,866.04000	1.86604	1,828.650	19.20	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future	11.75831	84.63288		11.77832	84.51848		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	11.30369	81.69056		11.33144	81.51943		18.53	0.00	4,141,711,392.00	50,700	81,161.00
R2037	On 04/02/2021	Bond Future	11.54261	78.23510		11.57150	78.06260		20.85	0.00	3,479,271,367.20	44,472	49,292.00
R2037	On 04/02/2021	Bond Future	9.65	Call	296.09000	0.29609	287.91000	0.28791	296.090	19.58	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	8,531.59000	8.53159	8,680.88000	8.68088	8,531.590	19.58	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	1,033.87000	1.03387	1,006.60000	1.00660	1,033.870	19.58	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	5,959.33000	5.95933	6,090.70000	6.09070	5,959.330	19.70	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	2,509.50000	2.50950	2,592.35000	2.59235	2,509.500	21.04	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	4,849.47000	4.84947	4,756.65000	4.75665	4,849.470	21.12	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	384.66000	0.38466	406.66000	0.40666	384.660	22.74	0.00	0	300.00
R2037	On 06/05/2021	Bond Future	11.78067	79.07393		11.81073	78.89994		18.89	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future	12.03699	75.68010		12.06839	75.50432		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	11.46840	83.46314		11.48607	83.34838		19.09	0.00	1,630,786,292.46	19,539	64,098.00
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	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	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	0.13000	0.00013	0.19000	0.00019	0.130	17.61	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call	1.12000	0.00112	1.48000	0.00148	1.120	17.61	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	192.95000	0.19295	200.31000	0.20031	192.950	17.71	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,073.29000	1.07329	1,171.79000	1.17179	1,073.290	18.69	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	587.06000	0.58706	662.83000	0.66283	587.060	19.01	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future	11.70539	79.77473		11.72379	79.65915		21.44	0.00	1,449,746,168.29	18,173	28,720.00
R2040	On 04/02/2021	Bond Future	9.49	Call	155.69000	0.15569	154.30000	0.15430	155.690	19.92	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	182.25000	0.18225	180.53000	0.18053	182.250	19.92	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	446.23000	0.44623	440.99000	0.44099	446.230	19.92	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	585.35000	0.58535	578.17000	0.57817	585.350	19.92	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	4,003.30000	4.00330	4,080.19000	4.08019	4,003.300	20.84	0.52	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.74	Put	3,470.87000	3.47087	3,542.38000	3.54238	3,470.870	21.10	0.47	0.00	0	800.00	
R2040	On 06/05/2021	Bond Future			11.94132	80.63014	11.96046	80.51371		19.55	0.00	0.00	0	0.00	
R2040	On 05/08/2021	Bond Future			12.19534	77.00296	12.21535	76.88536		16.41	0.00	0.00	0	0.00	
R2040	On 05/08/2021	Bond Future	11.05	Call	1,656.81000	1.65681	1,630.67000	1.63067	1,656.810	15.32	0.28	0.00	0	900.00	
R2040	On 05/08/2021	Bond Future	11.55	Call	2,594.34000	2.59434	2,556.60000	2.55660	2,594.340	15.38	0.38	0.00	0	900.00	
R2040	On 05/08/2021	Bond Future	14.80	Put	639.99000	0.63999	656.10000	0.65610	639.990	17.83	0.10	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			11.54244	79.98828	11.56004	79.87442		19.94	0.00	137,579,841.60	1,720	45,529.00	
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	0.04000	0.00004	0.06000	0.00006	0.040	18.41	0.00	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	0.07000	0.00007	0.11000	0.00011	0.070	18.41	0.00	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	0.09000	0.00009	0.13000	0.00013	0.090	18.41	0.00	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	3,422.15000	3.42215	3,543.65000	3.54365	3,422.150	18.62	0.87	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,790.55000	2.79055	2,911.67000	2.91167	2,790.550	18.82	0.80	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	1,776.35000	1.77635	1,890.23000	1.89023	1,776.350	19.26	0.64	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,575.58000	1.57558	1,686.26000	1.68626	1,575.580	19.37	0.59	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			11.77256	76.39107	11.79090	76.27641		22.39	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	187.23000	0.18723	185.50000	0.18550	187.230	20.82	0.05	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	10,916.93000	10.91693	11,024.77000	11.02477	10,916.930	20.82	0.86	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	7,491.18000	7.49118	7,589.60000	7.58960	7,491.180	20.82	0.74	0.00	0	265.00	
R2044	On 06/05/2021	Bond Future			12.00149	77.21018	12.02058	77.09468		20.37	0.00	0.00	0	0.00	
R2044	On 06/05/2021	Bond Future	11.35	Call	2,681.29000	2.68129	2,647.97000	2.64797	2,681.290	19.25	0.38	0.00	0	3,100.00	
R2044	On 06/05/2021	Bond Future	11.90	Put	4,827.83000	4.82783	4,896.47000	4.89647	4,827.830	19.98	0.49	0.00	0	3,100.00	
R2044	On 06/05/2021	Bond Future	12.50	Put	3,247.44000	3.24744	3,301.74000	3.30174	3,247.440	20.66	0.37	0.00	0	3,100.00	
R2044	On 05/08/2021	Bond Future			12.24785	73.67096	12.26783	73.55427		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			11.51210	78.82337	11.51961	78.77394		20.39	0.00	0.00	0	109,103.00	
R2048	On 05/11/2020	Bond Future	10.00	Call	0.06000	0.00006	0.10000	0.00010	0.060	18.76	0.00	0.00	0	950.00	
R2048	On 05/11/2020	Bond Future	11.00	Call	153.43000	0.15343	168.44000	0.16844	153.430	18.87	0.11	0.00	0	950.00	
R2048	On 04/02/2021	Bond Future			11.74074	79.59397	11.74855	79.54436		21.59	0.00	0.00	0	3,940.00	
R2048	On 04/02/2021	Bond Future	10.75	Call	1,124.51000	1.12451	1,125.33000	1.12533	1,124.510	20.00	0.24	0.00	0	2,590.00	
R2048	On 04/02/2021	Bond Future	11.50	Call	2,845.00000	2.84500	2,839.41000	2.83941	2,845.000	20.87	0.45	0.00	0	2,590.00	
R2048	On 06/05/2021	Bond Future			11.95999	76.03512	11.96809	75.98534		20.84	0.00	0.00	0	0.00	
R2048	On 05/08/2021	Bond Future			12.19371	76.86374	12.20216	76.81360		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			3.47519	102.00561	3.41839	102.02770		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			10.78429	66.99659		10.80666	66.87311		19.81	0.00	0.00	0	28,016.00
R209	On 04/02/2021	Bond Future			10.99145	67.65153		11.01462	67.52714		21.28	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.19583	65.23591		11.21983	65.11050		20.06	0.00	0.00	0	2,975.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,729.75000	1.72975	1,698.78000	1.69878	1,729.750	19.16	0.32	0.00	0.00	0	5,825.00
R209	On 06/05/2021	Bond Future	11.25	Put	3,664.63000	3.66463	3,732.24000	3.73224	3,664.630	20.06	0.46	0.00	0.00	0	8,150.00
R209	On 06/05/2021	Bond Future	12.25	Put	1,893.67000	1.89367	1,937.12000	1.93712	1,893.670	21.71	0.27	0.00	0.00	0	8,150.00
R209	On 05/08/2021	Bond Future			11.40925	65.94694		11.43417	65.82026		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			187.86126	187.86126		187.90649	187.90649			0.00	0.00	0	1,586.00
R210	On 04/02/2021	Bond Future			189.74455	189.74455		189.79102	189.79102			0.00	0.00	0	644.00
R210	On 06/05/2021	Bond Future			189.10913	189.10913		189.15682	189.15682			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			191.21426	191.21426		191.26281	191.26281			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			171.07003	171.07003		171.03367	171.03367			0.00	0.00	0	7,139.00
R212	On 04/02/2021	Bond Future			170.48800	170.48800		170.45194	170.45194			0.00	0.00	0	1,526.00
R212	On 06/05/2021	Bond Future			172.35446	172.35446		172.31876	172.31876			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			171.94241	171.94241		171.90655	171.90655			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			9.76600	83.63384		9.74827	83.73384		14.51	0.00	650,754,909.04	7,781	8,542.00
R213	On 04/02/2021	Bond Future			9.98570	84.45147		9.96716	84.55278		15.57	0.00	0.00	0	544.00
R213	On 06/05/2021	Bond Future			10.19598	81.82663		10.17660	81.92941		14.63	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.42139	82.71818		10.40114	82.82223		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			11.23514	63.68810		11.22740	63.73048		21.46	0.00	0.00	0	17,463.00
R214	On 04/02/2021	Bond Future			11.44891	64.31073		11.44080	64.35380		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	11.65304	61.72249		11.64456	61.76626		21.72	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future	11.86953	62.39514		11.86068	62.43947		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 :											12,424,393,633.49	150,578	1 273 892.00
Grand Total:											12,424,393,633.49	150,578	1 273 892.00