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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/10/2020

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	90.23000	90.23000	90.23000	90.22000	90.22000				0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	762.56900	762.56900	762.56900	760.96800	760.96800				0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	770.01800	770.01800	770.01800	768.40400	768.40400				0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	778.19600	778.19600	778.19600	776.56900	776.56900				0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	786.51900	786.51900	786.51900	784.87600	784.87600				0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	822.19900	822.19900	822.19900	822.79900	822.79900				0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	830.23000	830.23000	830.23000	830.84000	830.84000				0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	839.04900	839.04900	839.04900	839.66800	839.66800				0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	848.02300	848.02300	848.02300	848.65000	848.65000				0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	718.36700	718.36700	718.36700	720.14600	720.14600				0.00	0.00	0	68.00
ALBI	On 04/02/2021	Index Future	725.38300	725.38300	725.38300	727.18300	727.18300				0.00	72,538,300.00	10	176.00
ALBI	On 06/05/2021	Index Future	733.08800	733.08800	733.08800	734.91000	734.91000				0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	740.92900	740.92900		742.77100	742.77100			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	11.88150	72.63325		11.81431	72.97869			0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	12.16588	73.34271		12.09563	73.69186			0.00	0.00	0	350.00
ES33	On 06/05/2021	Bond Future	12.44629	70.34773		12.37288	70.70088			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.74302	71.10867		12.66624	71.46575			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	12.54086	70.51171		12.45349	70.99388			0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	12.81725	71.20042		12.72565	71.68765			0.00	0.00	0	4,789.00
ES42	On 06/05/2021	Bond Future	13.10113	67.69905		13.00493	68.19179			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.39376	68.43170		13.29279	68.92980			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	709.59300	709.59300		711.23500	711.23500			0.00	0.00	0	254.00
GOVI	On 04/02/2021	GOVI	716.52500	716.52500		718.18500	718.18500			0.00	35,826,250.00	5	946.00
GOVI	On 06/05/2021	GOVI	724.13500	724.13500		725.81600	725.81600			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	731.88000	731.88000		733.58000	733.58000			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	144.79278	144.79278		144.78777	144.78777			0.00	0.00	0	2,483.00
I2025	On 04/02/2021	Bond Future	144.73563	144.73563		144.73120	144.73120			0.00	0.00	0	3,115.00
I2025	On 06/05/2021	Bond Future	146.30878	146.30878		146.30491	146.30491			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	146.39594	146.39594		146.39226	146.39226			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	100.25689	100.25689		100.25000	100.25000			0.00	0.00	0	1,106.00
I2029	On 04/02/2021	Bond Future	101.26116	101.26116		101.25466	101.25466			0.00	0.00	0	4,910.00
I2029	On 06/05/2021	Bond Future	101.22302	101.22302		101.21682	101.21682			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	102.34155	102.34155		102.33543	102.33543			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	94.13480	94.13480		94.33459	94.33459			0.00	0.00	0	1,713.00
I2033	On 04/02/2021	Bond Future	95.07770	95.07770		95.27992	95.27992			0.00	0.00	0	7,616.00
I2033	On 06/05/2021	Bond Future	94.89612	94.89612		95.10092	95.10092			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	95.94477	95.94477		96.15191	96.15191			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	105.35103	105.35103		105.27253	105.27253			0.00	0.00	0	5,279.00
I2038	On 04/02/2021	Bond Future	104.71041	104.71041		104.63144	104.63144			0.00	0.00	0	8,468.00
I2038	On 06/05/2021	Bond Future	105.84866	105.84866		105.76940	105.76940			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	105.29767	105.29767		105.21765	105.21765			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	92.97656	92.97656		92.89118	92.89118			0.00	0.00	0	4,012.00
I2046	On 04/02/2021	Bond Future	93.90790	93.90790		93.82203	93.82203			0.00	0.00	0	12,411.00
I2046	On 06/05/2021	Bond Future	93.13947	93.13947		93.05301	93.05301			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	94.16896	94.16896		94.08161	94.08161			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	94.40819	94.40819		94.99426	94.99426			0.00	0.00	0	5,045.00
I2050	On 04/02/2021	Bond Future	93.46494	93.46494		94.05739	94.05739			0.00	0.00	0	11,439.00
I2050	On 06/05/2021	Bond Future	94.48093	94.48093		95.08008	95.08008			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	93.59845	93.59845		94.20437	94.20437			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	257.20700	257.20700		257.33600	257.33600			0.00	0.00	0	213.00
I GOV	On 04/02/2021	Index Future	259.78400	259.78400		259.91400	259.91400			0.00	0.00	0	887.00
I GOV	On 06/05/2021	Index Future	262.60600	262.60600		262.73900	262.73900			0.00	0.00	0	0.00
I GOV	On 05/08/2021	Index Future	265.47700	265.47700		265.61300	265.61300			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	3.24500	96.75500		3.23500	96.76500			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.23000	96.77000		3.21000	96.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.18000	96.82000		3.16000	96.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.18500	96.81500		3.15500	96.84500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.17000	96.83000		3.15000	96.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.22000	96.78000		3.20000	96.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.31500	96.68500		3.30500	96.69500			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.50500	96.49500		3.51500	96.48500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.60000	96.40000		3.60000	96.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.01000	95.99000		4.02500	95.97500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.31500	95.68500		4.33500	95.66500			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.14410	120.44522		7.19133	120.19174		6.98	0.00	0.00	0	44,565.00

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	0.31000	0.00031		0.31000	0.00031	0.310	6.73	0.00	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	176.76000	0.17676		143.01000	0.14301	176.760	6.98	0.25	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,923.57000	1.92357		1,702.34000	1.70234	1,923.570	7.31	0.94	0.00	0	80.00
R186	On 05/11/2020	Bond Future	8.00	Call	4,487.37000	4.48737		4,234.15000	4.23415	4,487.370	7.74	1.00	0.00	0	1,200.00
R186	On 04/02/2021	Bond Future			7.32407	116.34363		7.37394	116.08821		7.77	0.00	176,725,973.97	1,519	41,400.00
R186	On 04/02/2021	Bond Future	8.00	Put	701.38000	0.70138		771.86000	0.77186	701.380	8.22	0.24	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.50204	117.58045		7.55483	117.32273		6.90	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.69633	113.57078		7.75240	113.31047		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			316.87474	316.87474		317.27175	317.27175			0.00	0.00	0	1,942.00
R197	On 04/02/2021	Bond Future			312.20210	312.20210		312.60449	312.60449			0.00	0.00	0	2,405.00
R197	On 06/05/2021	Bond Future			315.59537	315.59537		316.00341	316.00341			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			311.08397	311.08397		311.49694	311.49694			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			213.26952	213.26952		213.03846	213.03846			0.00	0.00	0	3,471.00
R202	On 04/02/2021	Bond Future			211.23804	211.23804		211.00551	211.00551			0.00	0.00	0	7,827.00
R202	On 06/05/2021	Bond Future			213.53394	213.53394		213.29957	213.29957			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			211.64490	211.64490		211.40818	211.40818			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			4.27003	109.06940		4.28086	109.04475		1.84	0.00	0.00	0	23,030.00
R2023	On 04/02/2021	Bond Future			4.31895	110.13478		4.33099	110.11037		1.81	0.00	18,062,103.92	164	13,804.00
R2023	On 06/05/2021	Bond Future			4.32060	107.39826		4.33416	107.37404		1.78	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.31577	108.55955		4.33157	108.53523		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			9.28649	94.33908		9.29387	94.29636		12.45	0.00	0.00	0	75,845.00
R2030	On 05/11/2020	Bond Future	8.10	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.68	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	0.06000	0.00006		0.14000	0.00014	0.060	11.70	0.00	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	0.08000	0.00008		0.18000	0.00018	0.080	11.70	0.00	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	0.93000	0.00093		1.69000	0.00169	0.930	11.76	0.00	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	10.81000	0.01081		15.50000	0.01550	10.810	11.92	0.02	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	36.05000	0.03605		46.32000	0.04632	36.050	12.06	0.05	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	39.51000	0.03951		50.36000	0.05036	39.510	12.07	0.06	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	153.32000	0.15332		174.81000	0.17481	153.320	12.26	0.18	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	164.20000	0.16420		186.25000	0.18625	164.200	12.27	0.19	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	498.25000	0.49825		524.11000	0.52411	498.250	12.43	0.42	0.00	0	3,000.00

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R2030	On 05/11/2020	Bond Future	9.49	Put	231.66000	0.23166	278.39000	0.27839	231.660	12.69	0.24	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.60	Put	119.07000	0.11907	152.38000	0.15238	119.070	12.85	0.14	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	111.67000	0.11167	143.80000	0.14380	111.670	12.86	0.13	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.65	Put	85.81000	0.08581	113.41000	0.11341	85.810	12.92	0.11	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.66	Put	80.21000	0.08021	106.74000	0.10674	80.210	12.94	0.10	0.00	0	5,500.00
R2030	On 05/11/2020	Bond Future	9.86	Put	18.40000	0.01840	28.54000	0.02854	18.400	13.25	0.03	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	6.28000	0.00628	10.95000	0.01095	6.280	13.45	0.01	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	10.06	Put	3.38000	0.00338	6.32000	0.00632	3.380	13.56	0.01	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	0.14000	0.00014	0.37000	0.00037	0.140	13.86	0.00	0.00	0	2,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	0.04000	0.00004	0.12000	0.00012	0.040	13.86	0.00	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.50227	91.25667	9.50990	91.21397		13.91	0.00	326,790,135.27	3,581	96,111.00
R2030	On 04/02/2021	Bond Future	8.20	Call	378.03000	0.37803	379.23000	0.37923	378.030	13.20	0.13	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	8.36	Call	503.26000	0.50326	504.17000	0.50417	503.260	13.20	0.16	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	512.05000	0.51205	512.94000	0.51294	512.050	13.20	0.16	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,147.79000	1.14779	1,146.32000	1.14632	1,147.790	13.43	0.30	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	1,658.84000	1.65884	1,655.04000	1.65504	1,658.840	13.64	0.38	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	9.20	Call	1,840.65000	1.84065	1,835.97000	1.83597	1,840.650	13.70	0.41	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	10.20	Put	1,224.15000	1.22415	1,247.79000	1.24779	1,224.150	14.68	0.28	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.71911	92.22744	9.72701	92.18469		12.54	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	448.45000	0.44845	447.50000	0.44750	448.450	11.90	0.12	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	4,837.43000	4.83743	4,871.91000	4.87191	4,837.430	12.20	0.61	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	2,818.26000	2.81826	2,845.43000	2.84543	2,818.260	12.66	0.43	0.00	0	700.00
R2030	On 05/08/2021	Bond Future			9.95503	89.21962	9.96328	89.17654		10.62	0.00	0.00	0	0.00
R2030	On 05/08/2021	Bond Future	8.95	Call	1,168.07000	1.16807	1,161.35000	1.16135	1,168.070	9.90	0.26	0.00	0	600.00
R2030	On 05/08/2021	Bond Future	9.45	Call	2,071.04000	2.07104	2,059.85000	2.05985	2,071.040	10.24	0.39	0.00	0	600.00
R2030	On 05/08/2021	Bond Future	12.10	Put	458.20000	0.45820	465.51000	0.46551	458.200	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			10.36295	86.97445	10.31534	87.25843		15.37	0.00	0.00	0	109,926.00
R2032	On 05/11/2020	Bond Future	8.94	Call	0.00000	0.00000	0.00000	0.00000	0.000	14.35	0.00	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	0.00000	0.00000	0.02000	0.00002	0.000	14.35	0.00	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	0.31000	0.00031	1.20000	0.00120	0.310	14.35	0.00	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	2.50000	0.00250	7.15000	0.00715	2.500	14.38	0.00	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	20.78000	0.02078	21.48000	0.02148	20.780	16.13	0.03	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	10.74000	0.01074	11.63000	0.01163	10.740	16.31	0.02	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.59897	87.82398	10.54926	88.11112		16.43	0.00	0.00	0	88,471.00
R2032	On 04/02/2021	Bond Future	8.79	Call	212.16000	0.21216	238.27000	0.23827	212.160	15.50	0.07	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	516.63000	0.51663	568.92000	0.56892	516.630	15.50	0.15	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	2,384.58000	2.38458	2,282.06000	2.28206	2,384.580	16.50	0.42	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.83456	84.61279	10.78263	84.90339		15.59	0.00	0.00	0	0.00
R2032	On 06/05/2021	Bond Future	10.33	Call	2,495.60000	2.49560	2,623.48000	2.62348	2,495.600	15.24	0.40	0.00	0	736.00
R2032	On 06/05/2021	Bond Future	12.57	Put	940.77000	0.94077	900.88000	0.90088	940.770	16.91	0.16	0.00	0	736.00
R2032	On 05/08/2021	Bond Future			11.08323	85.52809	11.02899	85.82190		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	11.15909	85.57391		11.07650	86.08900		17.31	0.00	0.00	0	68,810.00
R2035	On 04/02/2021	Bond Future	11.41079	86.40978		11.32452	86.93026		18.45	0.00	0.00	0	51,857.00
R2035	On 04/02/2021	Bond Future	10.14	Put 8,838.51000	8.83851	8,419.57000	8.41957	8,838.510	17.23	0.83	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put 4,144.93000	4.14493	3,875.58000	3.87558	4,144.930	18.05	0.56	0.00	0	650.00
R2035	On 06/05/2021	Bond Future	11.65385	82.85424		11.56385	83.38057		17.70	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call 1,145.43000	1.14543	1,270.49000	1.27049	1,145.430	16.64	0.21	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call 2,026.74000	2.02674	2,215.19000	2.21519	2,026.740	16.71	0.33	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put 5,218.32000	5.21832	4,944.64000	4.94464	5,218.320	17.27	0.55	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put 4,487.76000	4.48776	4,241.98000	4.24198	4,487.760	17.51	0.50	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put 3,256.00000	3.25600	3,063.05000	3.06305	3,256.000	17.98	0.40	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put 1,991.41000	1.99141	1,865.09000	1.86509	1,991.410	19.20	0.27	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future	11.91377	83.75036		11.81973	84.28249		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	11.41356	81.01631		11.33592	81.49186		18.53	0.00	1,149,459,406.28	14,188	65,782.00
R2037	On 04/02/2021	Bond Future	11.65733	77.55357		11.57628	78.03412		20.85	0.00	1,328,027,332.68	17,124	116,099.00
R2037	On 04/02/2021	Bond Future	9.65	Call 212.87000	0.21287	251.36000	0.25136	212.870	19.58	0.06	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put 9,023.81000	9.02381	8,639.23000	8.63923	9,023.810	19.58	0.83	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call 819.71000	0.81971	930.07000	0.93007	819.710	19.58	0.20	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put 6,348.65000	6.34865	6,025.54000	6.02554	6,348.650	19.70	0.71	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put 2,681.46000	2.68146	2,505.48000	2.50548	2,681.460	21.04	0.41	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call 4,328.58000	4.32858	4,641.76000	4.64176	4,328.580	21.12	0.61	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put 400.14000	0.40014	366.01000	0.36601	400.140	22.74	0.09	0.00	0	300.00
R2037	On 06/05/2021	Bond Future	11.90138	78.37890		11.81680	78.86488		18.89	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future	12.16433	74.97110		12.07588	75.46248		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	11.59346	82.65658		11.51580	83.15590		19.09	0.00	855,164,976.68	10,346	41,213.00
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 0.00000	0.00000	0.02000	0.00002	0.000	17.61	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call 22.81000	0.02281	58.18000	0.05818	22.810	17.71	0.03	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put 1,190.73000	1.19073	970.47000	0.97047	1,190.730	18.69	0.61	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put 567.92000	0.56792	455.20000	0.45520	567.920	19.01	0.37	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future	11.83609	78.95963		11.75493	79.46417		21.44	0.00	985,100,343.88	12,476	75,762.00
R2040	On 04/02/2021	Bond Future	9.49	Call 102.46000	0.10246	123.88000	0.12388	102.460	19.92	0.03	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call 121.52000	0.12152	146.22000	0.14622	121.520	19.92	0.04	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call 320.59000	0.32059	375.21000	0.37521	320.590	19.92	0.09	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call 430.19000	0.43019	499.13000	0.49913	430.190	19.92	0.11	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	4,337.38000	4.33738	4,080.23000	4.08023	4,337.380	20.84	0.56	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.74	Put	3,763.16000	3.76316	3,531.51000	3.53151	3,763.160	21.10	0.51	0.00	0	800.00	
R2040	On 06/05/2021	Bond Future			12.07881	79.79996	11.99402	80.31022		19.55	0.00	0.00	0	0.00	
R2040	On 05/08/2021	Bond Future			12.34037	76.15720	12.25159	76.67311		16.41	0.00	0.00	0	0.00	
R2040	On 05/08/2021	Bond Future	11.05	Call	1,400.55000	1.40055	1,537.78000	1.53778	1,400.550	15.32	0.25	0.00	0	900.00	
R2040	On 05/08/2021	Bond Future	11.55	Call	2,243.61000	2.24361	2,435.70000	2.43570	2,243.610	15.38	0.35	0.00	0	900.00	
R2040	On 05/08/2021	Bond Future	14.80	Put	708.14000	0.70814	655.24000	0.65524	708.140	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			11.71812	78.86450	11.64040	79.35818		19.94	0.00	0.00	0	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	4,374.13000	4.37413	3,904.91000	3.90491	4,374.130	18.62	0.98	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	3,639.38000	3.63938	3,195.08000	3.19508	3,639.380	18.82	0.96	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,357.40000	2.35740	1,999.37000	1.99937	2,357.400	19.26	0.84	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	2,085.95000	2.08595	1,755.15000	1.75515	2,085.950	19.37	0.80	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			11.95629	75.25567	11.87499	75.75445		22.39	0.00	0.00	0	29,278.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	112.92000	0.11292	136.01000	0.13601	112.920	20.82	0.04	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	11,866.06000	11.86606	11,429.77000	11.42977	11,866.060	20.82	0.90	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	8,287.34000	8.28734	7,909.29000	7.90929	8,287.340	20.82	0.79	0.00	0	265.00	
R2044	On 06/05/2021	Bond Future			12.19447	76.05659	12.10944	76.56106		20.37	0.00	0.00	0	0.00	
R2044	On 06/05/2021	Bond Future	11.35	Call	2,203.02000	2.20302	2,388.80000	2.38880	2,203.020	19.25	0.34	0.00	0	3,100.00	
R2044	On 06/05/2021	Bond Future	11.90	Put	5,351.42000	5.35142	5,097.62000	5.09762	5,351.420	19.98	0.54	0.00	0	3,100.00	
R2044	On 06/05/2021	Bond Future	12.50	Put	3,627.52000	3.62752	3,437.49000	3.43749	3,627.520	20.66	0.41	0.00	0	3,100.00	
R2044	On 05/08/2021	Bond Future			12.45113	72.49857	12.36200	73.00859		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			11.67791	77.74514	11.60016	78.24733		20.39	0.00	0.00	0	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	10.39000	0.01039	30.29000	0.03029	10.390	18.87	0.01	0.00	0	950.00	
R2048	On 04/02/2021	Bond Future			11.91440	78.50451	11.83294	79.01201		21.59	0.00	157,009.02	2	19,206.00	
R2048	On 04/02/2021	Bond Future	10.75	Call	819.12000	0.81912	932.69000	0.93269	819.120	20.00	0.19	0.00	0	2,590.00	
R2048	On 04/02/2021	Bond Future	11.50	Call	2,279.00000	2.27900	2,505.03000	2.50503	2,279.000	20.87	0.40	0.00	0	2,590.00	
R2048	On 06/05/2021	Bond Future			12.14248	74.92802	12.05728	75.44116		20.84	0.00	0.00	0	0.00	
R2048	On 05/08/2021	Bond Future			12.38593	75.73849	12.29663	76.25731		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			3.45045	102.01523	3.40613	102.03247		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			10.87609	66.49201		10.80816	66.86485		19.81	0.00	0.00	0	5,281.00
R209	On 04/02/2021	Bond Future			11.08686	67.14152		11.01627	67.51830		21.28	0.00	202,767,390.40	3,020	23,039.00
R209	On 06/05/2021	Bond Future			11.29591	64.71529		11.22255	65.09631		20.06	0.00	0.00	0	2,975.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,522.57000	1.52257	1,644.74000	1.64474	1,522.570	19.16	0.29	0.00	0.00	0	5,825.00
R209	On 06/05/2021	Bond Future	11.25	Put	3,850.63000	3.85063	3,680.17000	3.68017	3,850.630	20.06	0.48	0.00	0.00	0	8,150.00
R209	On 06/05/2021	Bond Future	12.25	Put	1,986.09000	1.98609	1,887.54000	1.88754	1,986.090	21.71	0.29	0.00	0.00	0	8,150.00
R209	On 05/08/2021	Bond Future			11.51432	65.41531		11.43805	65.80057		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			188.20052	188.20052		188.18888	188.18888			0.00	0.00	0	1,087.00
R210	On 04/02/2021	Bond Future			190.08566	190.08566		190.07471	190.07471			0.00	0.00	0	1,245.00
R210	On 06/05/2021	Bond Future			189.43940	189.43940		189.42900	189.42900			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			191.53294	191.53294		191.52274	191.52274			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			170.89635	170.89635		171.19115	171.19115			0.00	0.00	0	2,551.00
R212	On 04/02/2021	Bond Future			170.31120	170.31120		170.60970	170.60970			0.00	0.00	0	6,750.00
R212	On 06/05/2021	Bond Future			172.16253	172.16253		172.46499	172.46499			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			171.73451	171.73451		172.04051	172.04051			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			9.80689	83.40383		9.79927	83.44663		14.51	0.00	0.00	0	8,226.00
R213	On 04/02/2021	Bond Future			10.02845	84.21850		10.02044	84.26209		15.57	0.00	4,210,925.00	50	6,844.00
R213	On 06/05/2021	Bond Future			10.24172	81.58475		10.23331	81.62916		14.63	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.47041	82.46703		10.46161	82.51204		11.93	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future	9.34	Call	1,129.44000	1.12944	1,145.20000	1.14520	1,129.440	11.11	0.25	0.00	0.00	0	200.00
R213	On 05/08/2021	Bond Future	10.14	Put	4,315.99000	4.31599	4,296.78000	4.29678	4,315.990	11.65	0.56	0.00	0.00	0	200.00
R213	On 05/08/2021	Bond Future	10.78	Put	2,737.76000	2.73776	2,725.51000	2.72551	2,737.760	12.14	0.41	0.00	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	11.40681	62.76002		11.31889	63.23252		21.46	0.00	499,004,919.02	7,951	10,002.00
R214	On 04/02/2021	Bond Future	11.62781	63.37305		11.53618	63.85039		23.00	0.00	510,723,409.95	8,059	11,814.00
R214	On 06/05/2021	Bond Future	11.84008	60.76993		11.74470	61.25261		21.72	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future	12.06546	61.42720		11.96603	61.91518		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 :											6,164,558,476.07	78,495	1 556 955.00
Grand Total:											6,164,558,476.07	78,495	1 556 955.00