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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/10/2020

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	90.18000		90.18000		90.21000	90.21000			0.00	0.00	0	51.0
AL37	On 05/11/2020	Index Future	761.42500		761.42500		761.18400	761.18400			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	768.92500		768.92500		768.68400	768.68400			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	777.21300		777.21300		776.97200	776.97200			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	785.64700		785.64700		785.40500	785.40500			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	814.62100		814.62100		814.25700	814.25700			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	822.64500		822.64500		822.28000	822.28000			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	831.51200		831.51200		831.14600	831.14600			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	840.53500		840.53500		840.16700	840.16700			0.00	0.00	0	0.0
ALBI	On 05/11/2020	Index Future	713.92800		713.92800		714.11000	714.11000			0.00	0.00	0	226.0
ALBI	On 04/02/2021	Index Future	720.96000		720.96000		721.14700	721.14700			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	728.73100		728.73100		728.92300	728.92300			0.00	0.00	0	0.0

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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
ALBI	On 05/08/2021	Index Future		736.63900	736.63900		736.83400	736.83400			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 05/11/2020	Bond Future		12.04535	71.80078		12.06362	71.70881			0.00	0.00	0	350.0
ES33	On 04/02/2021	Bond Future		12.33588	72.50797		12.35492	72.41537			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		12.62145	69.51539		12.64129	69.42202			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		12.92377	70.27849		12.94449	70.18425			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 05/11/2020	Bond Future		12.58221	70.28548		12.56494	70.37981			0.00	0.00	0	4,789.0
ES42	On 04/02/2021	Bond Future		12.85948	70.97778		12.84134	71.07327			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		13.14328	67.48510		13.12417	67.58196			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		13.43577	68.22635		13.41569	68.32437			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 05/11/2020	GOVI		705.21100	705.21100		705.43700	705.43700			0.00	0.00	0	1,007.0
GOVI	On 04/02/2021	GOVI		712.15700	712.15700		712.38800	712.38800			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI		719.83300	719.83300		720.06900	720.06900			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		727.64500	727.64500		727.88500	727.88500			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future		144.30777	144.30777		144.25107	144.25107			0.00	9,380,005.05	65	3,863.0
I2025	On 04/02/2021	Bond Future		144.25745	144.25745		144.20071	144.20071			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		145.84806	145.84806		145.79132	145.79132			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		145.95312	145.95312		145.89588	145.89588			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 05/11/2020	Bond Future		100.18857	100.18857		100.06969	100.06969			0.00	55,103,713.50	550	3,729.0
I2029	On 04/02/2021	Bond Future		101.20027	101.20027		101.08046	101.08046			0.00	0.00	0	1,206.0
I2029	On 06/05/2021	Bond Future		101.17722	101.17722		101.05657	101.05657			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		102.31121	102.31121		102.18939	102.18939			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

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	94.02796	94.02796		93.98644	93.98644			0.00	0.00	0	10,329.0
I2033		On 04/02/2021	Bond Future	94.97745	94.97745		94.93585	94.93585			0.00	0.00	0	0.0
I2033		On 06/05/2021	Bond Future	94.80954	94.80954		94.76786	94.76786			0.00	0.00	0	0.0
I2033		On 05/08/2021	Bond Future	95.87213	95.87213		95.83018	95.83018			0.00	0.00	0	0.0
I2033		On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038		On 05/11/2020	Bond Future	105.68597	105.68597		106.06177	106.06177			0.00	0.00	0	9,452.0
I2038		On 04/02/2021	Bond Future	105.05717	105.05717		105.43728	105.43728			0.00	0.00	0	1,685.0
I2038		On 06/05/2021	Bond Future	106.21590	106.21590		106.60050	106.60050			0.00	0.00	0	0.0
I2038		On 05/08/2021	Bond Future	105.68566	105.68566		106.07482	106.07482			0.00	0.00	0	0.0
I2038		On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046		On 05/11/2020	Bond Future	93.71473	93.71473		93.75180	93.75180			0.00	0.00	0	12,336.0
I2046		On 04/02/2021	Bond Future	94.66089	94.66089		94.69880	94.69880			0.00	0.00	0	3,975.0
I2046		On 06/05/2021	Bond Future	93.91541	93.91541		93.95398	93.95398			0.00	0.00	0	0.0
I2046		On 05/08/2021	Bond Future	94.96826	94.96826		95.00740	95.00740			0.00	0.00	0	0.0
I2046		On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050		On 05/11/2020	Bond Future	96.37951	96.37951		96.51185	96.51185			0.00	0.00	0	11,373.0
I2050		On 04/02/2021	Bond Future	95.46389	95.46389		95.59789	95.59789			0.00	0.00	0	2,590.0
I2050		On 06/05/2021	Bond Future	96.51660	96.51660		96.65264	96.65264			0.00	0.00	0	0.0
I2050		On 05/08/2021	Bond Future	95.67165	95.67165		95.80931	95.80931			0.00	0.00	0	0.0
I2050		On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV		On 05/11/2020	Index Future	257.17500	257.17500		257.19700	257.19700			0.00	0.00	0	1,105.0
IGOV		On 04/02/2021	Index Future	259.77200	259.77200		259.79500	259.79500			0.00	0.00	0	0.0
IGOV		On 06/05/2021	Index Future	262.63500	262.63500		262.66000	262.66000			0.00	0.00	0	0.0
IGOV		On 05/08/2021	Index Future	265.54700	265.54700		265.57300	265.57300			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/10/2020	Jibar Tradeable Future	3.34500	96.65500		3.34500	96.65500			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/11/2020	Jibar Tradeable Future	3.30000	96.70000		3.33000	96.67000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/12/2020	Jibar Tradeable Future	3.17500	96.82500		3.21500	96.78500			0.00	0.00	0	30,010.0
JIBAR FUTURE		On 20/01/2021	Jibar Tradeable Future	3.16000	96.84000		3.20000	96.80000			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/02/2021	Jibar Tradeable Future	3.11000	96.89000		3.17000	96.83000			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/03/2021	Jibar Tradeable Future	3.10500	96.89500		3.15500	96.84500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future	3.15000	96.85000		3.19000	96.81000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.28500	96.71500		3.31500	96.68500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	3.41000	96.59000		3.42500	96.57500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	3.46000	96.54000		3.47000	96.53000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	3.91500	96.08500		3.91500	96.08500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	4.25500	95.74500		4.23500	95.76500			0.00	0.00	0	0.0
R186		On 05/11/2020	Bond Future	7.17677	120.26981		7.18383	120.23194		7.14	0.00	532,193,909.25	4,425	85,999.0

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	24.47000		0.02447		26.62000	0.02662	24.470	6.80	0.03	0.00	0	80.0
R186	On 05/11/2020	Bond Future	7.00	Call	423.12000		0.42312		428.04000	0.42804	423.120	7.03	0.32	0.00	0	1,200.0
R186	On 05/11/2020	Bond Future	7.50	Call	1,957.13000		1.95713		1,941.24000	1.94124	1,957.130	7.27	0.80	0.00	0	80.0
R186	On 05/11/2020	Bond Future	8.00	Call	4,331.44000		4.33144		4,297.59000	4.29759	4,331.440	7.69	0.98	0.00	0	1,200.0
R186	On 04/02/2021	Bond Future			7.35674		116.17623		7.36413	116.13840		7.92	0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	8.00	Put	842.88000		0.84288		860.36000	0.86036	842.880	8.18	0.26	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.53286		117.42990		7.54059	117.39218		6.98	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.72512		113.43703		7.73329	113.39911		6.00	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 05/11/2020	Bond Future			315.32572		315.32572		315.25306	315.25306			0.00	47,298,858.00	150	2,902.0
R197	On 04/02/2021	Bond Future			310.66288		310.66288		310.59052	310.59052			0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			314.08854		314.08854		314.01675	314.01675			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			309.60937		309.60937		309.53728	309.53728			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 05/11/2020	Bond Future			212.33139		212.33139		212.04554	212.04554			0.00	0.00	0	6,003.0
R202	On 04/02/2021	Bond Future			210.30747		210.30747		210.01955	210.01955			0.00	0.00	0	1,904.0
R202	On 06/05/2021	Bond Future			212.62631		212.62631		212.33599	212.33599			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			210.76036		210.76036		210.46711	210.46711			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 05/11/2020	Bond Future			4.47917		108.59455		4.48008	108.59249		1.84	0.00	0.00	0	33,416.0
R2023	On 04/02/2021	Bond Future			4.55172		109.66419		4.55258	109.66246		1.80	0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			4.57808		106.93968		4.57879	106.93842		1.81	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.60657		108.11307		4.60729	108.11196		1.62	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 05/11/2020	Bond Future			9.45036		93.39637		9.46792	93.29610		12.69	0.00	223,684,306.15	2,395	89,414.0
R2030	On 05/11/2020	Bond Future	8.10	Call	1.37000		0.00137		1.56000	0.00156	1.370	11.93	0.00	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.34	Call	7.50000		0.00750		8.11000	0.00811	7.500	11.93	0.01	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	8.36	Call	8.54000		0.00854		9.20000	0.00920	8.540	11.93	0.01	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	8.53	Call	24.28000		0.02428		25.44000	0.02544	24.280	11.94	0.02	0.00	0	9,414.0
R2030	On 05/11/2020	Bond Future	8.73	Call	72.38000		0.07238		73.88000	0.07388	72.380	11.98	0.06	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.85	Call	131.53000		0.13153		132.60000	0.13260	131.530	12.06	0.10	0.00	0	3,000.0
R2030	On 05/11/2020	Bond Future	8.86	Call	137.86000		0.13786		138.86000	0.13886	137.860	12.07	0.11	0.00	0	14,160.0
R2030	On 05/11/2020	Bond Future	9.03	Call	288.38000		0.28838		286.76000	0.28676	288.380	12.22	0.19	0.00	0	9,414.0
R2030	On 05/11/2020	Bond Future	9.04	Call	300.19000		0.30019		298.32000	0.29832	300.190	12.23	0.20	0.00	0	1,000.0
R2030	On 05/11/2020	Bond Future	9.23	Call	597.41000		0.59741		588.33000	0.58833	597.410	12.45	0.33	0.00	0	3,000.0

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R2030	On 05/11/2020	Bond Future	9.49	Put	1,022.43000	1.02243	1,096.08000	1.09608	1,022.430	12.68	0.46	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	9.60	Put	763.02000	0.76302	827.37000	0.82737	763.020	12.79	0.38	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	742.15000	0.74215	805.62000	0.80562	742.150	12.80	0.37	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.65	Put	662.95000	0.66295	722.90000	0.72290	662.950	12.84	0.34	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	9.66	Put	644.19000	0.64419	703.26000	0.70326	644.190	12.85	0.33	0.00	0	5,500.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	352.10000	0.35210	394.06000	0.39406	352.100	13.10	0.21	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.99	Put	230.68000	0.23068	262.84000	0.26284	230.680	13.30	0.15	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	182.12000	0.18212	209.63000	0.20963	182.120	13.41	0.12	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	59.25000	0.05925	71.62000	0.07162	59.250	13.90	0.05	0.00	0	2,000.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	40.25000	0.04025	49.49000	0.04949	40.250	14.05	0.03	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.67209	90.31241	9.69037	90.21153		14.14	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.20	Call	375.23000	0.37523	369.34000	0.36934	375.230	13.45	0.12	0.00	0	1,600.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	490.11000	0.49011	482.31000	0.48231	490.110	13.45	0.15	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	498.13000	0.49813	490.19000	0.49019	498.130	13.45	0.15	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,043.78000	1.04378	1,027.14000	1.02714	1,043.780	13.51	0.26	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	1,491.94000	1.49194	1,468.92000	1.46892	1,491.940	13.68	0.34	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	9.20	Call	1,653.13000	1.65313	1,627.95000	1.62795	1,653.130	13.74	0.37	0.00	0	1,600.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	1,658.99000	1.65899	1,704.44000	1.70444	1,658.990	14.58	0.33	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.89388	91.28768	9.91292	91.18607		12.57	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	403.44000	0.40344	396.31000	0.39631	403.440	11.95	0.11	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	5,511.17000	5.51117	5,585.25000	5.58525	5,511.170	12.07	0.65	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	3,327.89000	3.32789	3,384.73000	3.38473	3,327.890	12.52	0.47	0.00	0	700.0	
R2030	On 05/08/2021	Bond Future			10.13533	88.28420	10.15525	88.18164		10.85	0.00	0.00	0	0.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	1,049.70000	1.04970	1,030.01000	1.03001	1,049.700	10.11	0.23	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	1,809.74000	1.80974	1,779.36000	1.77936	1,809.740	10.27	0.35	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	650.08000	0.65008	667.17000	0.66717	650.080	11.80	0.13	0.00	0	600.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 05/11/2020	Bond Future			10.47926	86.28607	10.47679	86.30061		15.53	0.00	0.00	0	121,103.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	0.93000	0.00093	1.24000	0.00124	0.930	14.53	0.00	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	3.04000	0.00304	3.88000	0.00388	3.040	14.53	0.00	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	22.36000	0.02236	26.36000	0.02636	22.360	14.53	0.02	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	54.32000	0.05432	61.91000	0.06191	54.320	14.56	0.04	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	341.77000	0.34177	360.26000	0.36026	341.770	16.29	0.18	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	263.24000	0.26324	279.72000	0.27972	263.240	16.47	0.15	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			10.71902	87.13597	10.71640	87.15090		16.58	0.00	217,839,925.00	2,500	2,500.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	239.80000	0.23980	245.64000	0.24564	239.800	15.66	0.07	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	544.98000	0.54498	554.89000	0.55489	544.980	15.66	0.15	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	2,915.67000	2.91567	2,923.09000	2.92309	2,915.670	16.65	0.45	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.95736	83.93105	10.95455	83.94657		15.49	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	2,283.76000	2.28376	2,298.31000	2.29831	2,283.760	14.92	0.38	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,139.75000	1.13975	1,143.80000	1.14380	1,139.750	16.81	0.19	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			11.20897	84.85242	11.20602	84.86818		12.77	0.00	0.00	0	0.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 05/11/2020	Bond Future			11.26762		84.90410		11.25016	85.01132		17.45	0.00	0.00	0	102,027.0
R2035	On 04/02/2021	Bond Future			11.52294		85.74036		11.50466	85.84892		18.57	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	9,546.86000		9.54686	9,465.73000	9.46573	9,546.860		17.38	0.83	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	4,770.09000		4.77009	4,721.89000	4.72189	4,770.090		18.17	0.59	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.76851		82.19093		11.74938	82.30104		17.59	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,095.90000		1.09590	1,125.66000	1.12566	1,095.900		16.56	0.20	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.81	Call	1,924.23000		1.92423	1,967.81000	1.96781	1,924.230		16.62	0.31	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.32	Put	5,712.07000		5.71207	5,659.44000	5.65944	5,712.070		17.17	0.57	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	4,951.64000		4.95164	4,904.95000	4.90495	4,951.640		17.41	0.52	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	3,651.94000		3.65194	3,616.27000	3.61627	3,651.940		17.87	0.42	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	2,294.11000		2.29411	2,272.20000	2.27220	2,294.110		19.10	0.29	0.00	0	1,650.0
R2035	On 05/08/2021	Bond Future			12.03122		83.09305		12.01121	83.20447		14.35	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 05/11/2020	Bond Future			11.54628		80.21350		11.53887	80.25799		18.64	0.00	499,489,464.50	6,227	145,388.0
R2037	On 04/02/2021	Bond Future			11.79470		76.74947		11.78691	76.79472		20.95	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	235.69000		0.23569	243.64000	0.24364	235.690		19.70	0.07	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	9,841.72000		9.84172	9,813.23000	9.81323	9,841.720		19.70	0.84	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	826.75000		0.82675	845.49000	0.84549	826.750		19.70	0.19	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	7,127.72000		7.12772	7,107.28000	7.10728	7,127.720		19.82	0.73	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	3,272.99000		3.27299	3,268.53000	3.26853	3,272.990		21.14	0.45	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	4,100.21000		4.10021	4,141.75000	4.14175	4,100.210		21.22	0.57	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	605.98000		0.60598	609.20000	0.60920	605.980		22.84	0.12	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			12.04249		77.57861		12.03430	77.62470		18.71	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			12.30963		74.17456		12.30104	74.22129		16.22	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future			11.71089		81.91106		11.69840	81.98982		19.09	0.00	247,617,134.38	3,023	75,000.0
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	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	0.06000		0.00006	0.11000	0.00011	0.060		17.63	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	0.56000		0.00056	0.82000	0.00082	0.560		17.63	0.00	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	10.23	Call	2.79000		0.00279	3.81000	0.00381	2.790		17.63	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	159.61000		0.15961	182.51000	0.18251	159.610		17.73	0.10	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	11.50	Put	2,247.82000		2.24782	2,231.08000	2.23108	2,247.820		18.70	0.63	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	1,525.28000		1.52528	1,521.46000	1.52146	1,525.280		19.01	0.50	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			11.95768		78.21350		11.94458	78.29333		21.41	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	118.51000		0.11851	124.52000	0.12452	118.510		19.89	0.04	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	138.79000		0.13879	145.60000	0.14560	138.790		19.89	0.04	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	342.28000		0.34228	355.81000	0.35581	342.280		19.89	0.09	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	450.73000		0.45073	467.27000	0.46727	450.730		19.89	0.11	0.00	0	500.0

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	4,987.09000		4.98709	4,956.50000	4.95650	4,987.090		20.81	0.58	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	4,382.74000		4.38274	4,356.37000	4.35637	4,382.740		21.07	0.53	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			12.20364		79.05861	12.18991	79.13958			19.33	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future			12.46888		75.42044	12.45446	75.50253			16.56	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	1,331.59000		1.33159	1,356.30000	1.35630	1,331.590		15.46	0.23	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	2,120.98000		2.12098	2,154.71000	2.15471	2,120.980		15.52	0.33	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	881.36000		0.88136	874.89000	0.87489	881.360		17.99	0.13	0.00	0	900.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 05/11/2020	Bond Future			11.78438		78.44791	11.76171	78.59000			19.97	0.00	0.00	0	47,251.0
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	1,815.0
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	300.0
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	525.0
R2044	On 05/11/2020	Bond Future	9.72	Call	0.03000		0.00003	0.06000	0.00006	0.030		18.47	0.00	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	0.26000		0.00026	0.42000	0.00042	0.260		18.47	0.00	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	10.02	Call	0.38000		0.00038	0.61000	0.00061	0.380		18.47	0.00	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	0.44000		0.00044	0.70000	0.00070	0.440		18.47	0.00	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	4,934.83000		4.93483	4,822.37000	4.82237	4,934.830		18.68	0.90	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	4,266.92000		4.26692	4,165.04000	4.16504	4,266.920		18.88	0.86	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	3,127.70000		3.12770	3,049.60000	3.04960	3,127.700		19.31	0.75	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	11.43	Put	2,885.86000		2.88586	2,813.75000	2.81375	2,885.860		19.42	0.72	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			12.02454		74.84133	12.00079	74.98506			22.39	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	145.36000		0.14536	155.29000	0.15529	145.360		20.85	0.04	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	12,341.52000		12.34152	12,221.51000	12.22151	12,341.520		20.85	0.89	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	8,779.37000		8.77937	8,677.77000	8.67777	8,779.370		20.85	0.79	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			12.26374		75.65000	12.23885	75.79564			20.16	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	11.35	Call	2,166.26000		2.16626	2,224.36000	2.22436	2,166.260		19.06	0.33	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.90	Put	5,681.76000		5.68176	5,613.33000	5.61333	5,681.760		19.77	0.55	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	3,910.08000		3.91008	3,859.98000	3.85998	3,910.080		20.45	0.42	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			12.52161		72.09966	12.49549	72.24705			17.30	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2048	On 05/11/2020	Bond Future			11.73370		77.38842	11.71604	77.50101			20.40	0.00	65,161,049.64	842	113,073.0
R2048	On 05/11/2020	Bond Future	10.00	Call	0.38000		0.00038	0.58000	0.00058	0.380		18.80	0.00	0.00	0	950.0
R2048	On 05/11/2020	Bond Future	11.00	Call	142.88000		0.14288	167.50000	0.16750	142.880		18.90	0.09	0.00	0	950.0
R2048	On 04/02/2021	Bond Future			11.97179		78.15068	11.95326	78.26459			21.57	0.00	0.00	0	0.0
R2048	On 04/02/2021	Bond Future	10.75	Call	904.60000		0.90460	938.21000	0.93821	904.600		20.00	0.20	0.00	0	2,590.0
R2048	On 04/02/2021	Bond Future	11.50	Call	2,360.66000		2.36066	2,421.39000	2.42139	2,360.660		20.85	0.39	0.00	0	2,590.0
R2048	On 06/05/2021	Bond Future			12.20047		74.58244	12.18103	74.69796			20.62	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			12.44462		75.40118	12.42423	75.51804			16.61	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208	On 05/11/2020	Bond Future			3.45426		102.01374	3.42325	102.02581			0.20	0.00	0.00	0	7,525.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 05/11/2020	Bond Future			11.02899		65.66395		11.04647	65.57025		20.09	0.00	9,127,289.05	139	28,027.0
R209	On 04/02/2021	Bond Future			11.24465		66.31069		11.26276	66.21633		21.50	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			11.45781		63.88593		11.47657	63.79084		20.09	0.00	0.00	0	2,975.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,408.26000		1.40826		1,390.15000	1.39015	1,408.260	19.22	0.27	0.00	0	5,825.0
R209	On 06/05/2021	Bond Future	11.25	Put	4,360.31000		4.36031		4,418.75000	4.41875	4,360.310	19.86	0.52	0.00	0	8,150.0
R209	On 06/05/2021	Bond Future	12.25	Put	2,283.54000		2.28354		2,322.93000	2.32293	2,283.540	21.22	0.32	0.00	0	8,150.0
R209	On 05/08/2021	Bond Future			11.68056		64.58727		11.70005	64.49123		16.63	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 05/11/2020	Bond Future			187.35695		187.35695		187.27801	187.27801			0.00	0.00	0	1,861.0
R210	On 04/02/2021	Bond Future			189.24881		189.24881		189.16982	189.16982			0.00	0.00	0	644.0
R210	On 06/05/2021	Bond Future			188.62286		188.62286		188.54372	188.54372			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			190.73716		190.73716		190.65742	190.65742			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R212	On 05/11/2020	Bond Future			170.61348		170.61348		170.55609	170.55609			0.00	0.00	0	6,889.0
R212	On 04/02/2021	Bond Future			170.03930		170.03930		169.98191	169.98191			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			171.91445		171.91445		171.85717	171.85717			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			171.51070		171.51070		171.45302	171.45302			0.00	0.00	0	0.0
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 05/11/2020	Bond Future			9.95638		82.57012		9.95378	82.58452		14.76	0.00	0.00	0	16,600.0
R213	On 04/02/2021	Bond Future			10.18303		83.38339		10.18026	83.39826		15.78	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			10.40026		80.75370		10.39731	80.76906		14.66	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			10.63331		81.63986		10.63020	81.65555		12.12	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 05/11/2020	Bond Future			11.43007		62.63599		11.41226	62.73092		21.60	0.00	0.00	0	17,463.0
R214	On 04/02/2021	Bond Future			11.65105		63.25295		11.63246	63.34899		23.05	0.00	0.00	0	0.0

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	11.86232	60.65829		11.84292	60.75565		21.60	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future	12.08665	61.32405		12.06640	61.42262		17.85	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											1,906,895,654.52	20,316	1 264 592.0
Grand Total:											1,906,895,654.52	20,316	1 264 592.0