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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/10/2020

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	90.15000	90.15000	90.12000	90.12000					0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	765.94600	765.94600	765.36200	765.36200					0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	773.44000	773.44000	772.85300	772.85300					0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	781.72200	781.72200	781.13200	781.13200					0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	790.14700	790.14700	789.55200	789.55200					0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	822.13900	822.13900	820.79800	820.79800					0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	830.18300	830.18300	828.83200	828.83200					0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	839.07200	839.07200	837.71000	837.71000					0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	848.11500	848.11500	846.74100	846.74100					0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	719.93400	719.93400	718.38300	718.38300					0.00	0.00	0	226.00
ALBI	On 04/02/2021	Index Future	726.97800	726.97800	725.41500	725.41500					0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	734.76200	734.76200	733.18500	733.18500					0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	742.68100	742.68100		741.08900	741.08900			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	11.90603	72.50773		11.94550	72.30642			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.19127	73.21713		12.23233	73.01472			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.47150	70.22704		12.51417	70.02346			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.76808	70.99269		12.81264	70.78718			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	12.44379	71.04777		12.49288	70.77580			0.00	0.00	0	4,789.00
ES42	On 04/02/2021	Bond Future	12.71533	71.74292		12.76660	71.46910			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	12.99298	68.25343		13.04659	67.97764			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.27908	68.99794		13.33527	68.71945			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	711.10500	711.10500		709.57100	709.57100			0.00	7,111,050.00	1	576.00
GOVI	On 04/02/2021	GOVI	718.06300	718.06300		716.51600	716.51600			0.00	0.00	0	432.00
GOVI	On 06/05/2021	GOVI	725.75100	725.75100		724.19100	724.19100			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	733.57400	733.57400		731.99800	731.99800			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	144.73293	144.73293		144.62090	144.62090			0.00	289,465.86	2	3,388.00
I2025	On 04/02/2021	Bond Future	144.67752	144.67752		144.56602	144.56602			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	146.26245	146.26245		146.15166	146.15166			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	146.36133	146.36133		146.24990	146.24990			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	100.90206	100.90206		100.62038	100.62038			0.00	0.00	0	3,729.00
I2029	On 04/02/2021	Bond Future	101.91438	101.91438		101.63107	101.63107			0.00	0.00	0	1,206.00
I2029	On 06/05/2021	Bond Future	101.89198	101.89198		101.60691	101.60691			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	103.02654	103.02654		102.73862	102.73862			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	94.37480	94.37480		94.20026	94.20026			0.00	0.00	0	9,139.00
I2033	On 04/02/2021	Bond Future	95.32160	95.32160		95.14648	95.14648			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	95.15074	95.15074		94.97493	94.97493			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	96.21022	96.21022		96.03288	96.03288			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	105.68331	105.68331		105.75364	105.75364			0.00	0.00	0	9,452.00
I2038	On 04/02/2021	Bond Future	105.04762	105.04762		105.11990	105.11990			0.00	0.00	0	1,685.00
I2038	On 06/05/2021	Bond Future	106.19863	106.19863		106.27321	106.27321			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	105.66040	105.66040		105.73620	105.73620			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	93.88350	93.88350		94.23186	94.23186			0.00	0.00	0	12,336.00
I2046	On 04/02/2021	Bond Future	94.82543	94.82543		95.17834	95.17834			0.00	0.00	0	3,975.00
I2046	On 06/05/2021	Bond Future	94.07492	94.07492		94.43307	94.43307			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	95.12265	95.12265		95.48495	95.48495			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	95.93651	95.93651		95.98262	95.98262			0.00	0.00	0	11,373.00
I2050	On 04/02/2021	Bond Future	95.01004	95.01004		95.05776	95.05776			0.00	0.00	0	2,590.00
I2050	On 06/05/2021	Bond Future	96.05107	96.05107		96.10068	96.10068			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	95.19390	95.19390		95.24448	95.24448			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	257.77700	257.77700		257.85300	257.85300			0.00	0.00	0	1,010.00
I GOV	On 04/02/2021	Index Future	260.36400	260.36400		260.44100	260.44100			0.00	0.00	0	0.00
I GOV	On 06/05/2021	Index Future	263.21500	263.21500		263.29500	263.29500			0.00	0.00	0	0.00
I GOV	On 05/08/2021	Index Future	266.11400	266.11400		266.19600	266.19600			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.33300	96.66700		3.33500	96.66500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.33000	96.67000		3.33000	96.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.19500	96.80500		3.16500	96.83500			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.14000	96.86000		3.12000	96.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.09000	96.91000		3.06000	96.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.09500	96.90500		3.06500	96.93500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.11000	96.89000		3.09000	96.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.19500	96.80500		3.20500	96.79500			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.35500	96.64500		3.34000	96.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.44000	96.56000		3.40000	96.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.88500	96.11500		3.89500	96.10500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.17500	95.82500		4.22000	95.78000			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.04406	120.98443		7.06504	120.87109		6.98	0.00	20,446,368.67	169	86,186.00

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	24.56000	0.02456		26.19000	0.02619	24.560	6.73	0.04	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	570.99000	0.57099		548.67000	0.54867	570.990	6.98	0.45	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	2,501.68000	2.50168		2,406.80000	2.40680	2,501.680	7.31	0.92	0.00	0	80.00
R186	On 05/11/2020	Bond Future	8.00	Call	5,028.46000	5.02846		4,916.18000	4.91618	5,028.460	7.74	1.00	0.00	0	1,200.00
R186	On 04/02/2021	Bond Future			7.21784	116.89011		7.23976	116.77708		7.77	0.00	0.00	0	181.00
R186	On 04/02/2021	Bond Future	8.00	Put	638.36000	0.63836		662.45000	0.66245	638.360	8.22	0.21	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.38733	118.14301		7.41024	118.03037		6.90	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.57230	114.14932		7.59653	114.03601		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			316.69816	316.69816		316.07623	316.07623			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			312.02881	312.02881		311.40437	311.40437			0.00	0.00	0	1,400.00
R197	On 06/05/2021	Bond Future			315.44722	315.44722		314.82016	314.82016			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			310.96022	310.96022		310.32753	310.32753			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			213.31739	213.31739		213.03632	213.03632			0.00	0.00	0	6,003.00
R202	On 04/02/2021	Bond Future			211.28980	211.28980		211.00824	211.00824			0.00	0.00	0	1,904.00
R202	On 06/05/2021	Bond Future			213.60434	213.60434		213.32272	213.32272			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			211.73360	211.73360		211.44971	211.44971			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			4.32149	108.95232		4.31868	108.95871		1.84	0.00	0.00	0	33,577.00
R2023	On 04/02/2021	Bond Future			4.37642	110.01834		4.37260	110.02608		1.81	0.00	0.00	0	3,370.00
R2023	On 06/05/2021	Bond Future			4.38127	107.28997		4.37606	107.29926		1.78	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.38101	108.45916		4.37459	108.46904		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			9.30025	94.25944		9.32244	94.13119		12.45	0.00	1,225,372.72	13	89,414.00
R2030	On 05/11/2020	Bond Future	8.10	Call	0.52000	0.00052		0.81000	0.00081	0.520	11.68	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	4.48000	0.00448		5.89000	0.00589	4.480	11.70	0.01	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	5.28000	0.00528		6.85000	0.00685	5.280	11.70	0.01	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	19.56000	0.01956		22.71000	0.02271	19.560	11.76	0.02	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	75.02000	0.07502		77.43000	0.07743	75.020	11.92	0.07	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	149.24000	0.14924		148.92000	0.14892	149.240	12.06	0.13	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	157.43000	0.15743		156.72000	0.15672	157.430	12.07	0.14	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	355.22000	0.35522		345.46000	0.34546	355.220	12.26	0.26	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	370.66000	0.37066		360.39000	0.36039	370.660	12.27	0.26	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	759.83000	0.75983		736.67000	0.73667	759.830	12.43	0.44	0.00	0	3,000.00

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R2030	On 05/11/2020	Bond Future	9.49	Put	513.67000	0.51367	584.60000	0.58460	513.670	12.69	0.32	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.60	Put	345.12000	0.34512	398.71000	0.39871	345.120	12.85	0.24	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	332.39000	0.33239	384.46000	0.38446	332.390	12.86	0.23	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.65	Put	285.21000	0.28521	331.47000	0.33147	285.210	12.92	0.20	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.66	Put	274.34000	0.27434	319.20000	0.31920	274.340	12.94	0.20	0.00	0	5,500.00
R2030	On 05/11/2020	Bond Future	9.86	Put	120.16000	0.12016	143.86000	0.14386	120.160	13.25	0.10	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	67.13000	0.06713	82.19000	0.08219	67.130	13.45	0.06	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	10.06	Put	48.30000	0.04830	60.09000	0.06009	48.300	13.56	0.04	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	9.09000	0.00909	13.53000	0.01353	9.090	13.86	0.01	0.00	0	2,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	4.75000	0.00475	8.09000	0.00809	4.750	13.86	0.01	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.51636	91.17784	9.53934	91.04945		13.91	0.00	401,182,496.00	4,400	4,400.00
R2030	On 04/02/2021	Bond Future	8.20	Call	420.43000	0.42043	436.44000	0.43644	420.430	13.20	0.13	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	8.36	Call	551.72000	0.55172	568.74000	0.56874	551.720	13.20	0.17	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	560.88000	0.56088	577.95000	0.57795	560.880	13.20	0.17	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,212.39000	1.21239	1,198.39000	1.19839	1,212.390	13.43	0.30	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	1,727.08000	1.72708	1,698.65000	1.69865	1,727.080	13.64	0.38	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	9.20	Call	1,909.05000	1.90905	1,877.11000	1.87711	1,909.050	13.70	0.41	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	10.20	Put	1,339.81000	1.33981	1,371.43000	1.37143	1,339.810	14.68	0.29	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.73235	92.15580	9.75612	92.02737		12.54	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	473.11000	0.47311	468.40000	0.46840	473.110	11.90	0.12	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	4,946.28000	4.94628	5,000.86000	5.00086	4,946.280	12.20	0.62	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	2,918.40000	2.91840	2,947.32000	2.94732	2,918.400	12.66	0.43	0.00	0	700.00
R2030	On 05/08/2021	Bond Future			9.96741	89.15498	9.99224	89.02552		10.62	0.00	0.00	0	0.00
R2030	On 05/08/2021	Bond Future	8.95	Call	1,186.86000	1.18686	1,211.58000	1.21158	1,186.860	9.90	0.26	0.00	0	600.00
R2030	On 05/08/2021	Bond Future	9.45	Call	2,089.47000	2.08947	2,053.66000	2.05366	2,089.470	10.24	0.39	0.00	0	600.00
R2030	On 05/08/2021	Bond Future	12.10	Put	488.12000	0.48812	542.70000	0.54270	488.120	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			10.35826	87.00237	10.39616	86.77712		15.37	0.00	0.00	0	121,103.00
R2032	On 05/11/2020	Bond Future	8.94	Call	0.23000	0.00023	0.31000	0.00031	0.230	14.35	0.00	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1.06000	0.00106	1.30000	0.00130	1.060	14.35	0.00	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	13.26000	0.01326	14.26000	0.01426	13.260	14.35	0.01	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	39.66000	0.03966	40.57000	0.04057	39.660	14.38	0.04	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	123.88000	0.12388	169.26000	0.16926	123.880	16.13	0.09	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	86.19000	0.08619	121.28000	0.12128	86.190	16.31	0.07	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.59383	87.85361	10.63317	87.62719		16.43	0.00	0.00	0	2,500.00
R2032	On 04/02/2021	Bond Future	8.79	Call	254.18000	0.25418	252.59000	0.25259	254.180	15.50	0.08	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	587.79000	0.58779	578.83000	0.57883	587.790	15.50	0.16	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	2,489.46000	2.48946	2,627.36000	2.62736	2,489.460	16.50	0.42	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.82785	84.65026	10.86868	84.42260		15.59	0.00	0.00	0	0.00
R2032	On 06/05/2021	Bond Future	10.33	Call	2,585.96000	2.58596	2,428.30000	2.42830	2,585.960	15.24	0.41	0.00	0	736.00
R2032	On 06/05/2021	Bond Future	12.57	Put	988.13000	0.98813	1,017.65000	1.01765	988.130	16.91	0.17	0.00	0	736.00
R2032	On 05/08/2021	Bond Future			11.07489	85.57317	11.11746	85.34340		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			11.12045	85.81432		11.16889	85.51310		17.31	0.00	42,992,974.32	501	99,677.00
R2035	On 04/02/2021	Bond Future			11.37022	86.65394		11.42061	86.35084		18.45	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	8,717.02000	8.71702	8,993.61000	8.99361	8,717.020		17.23	0.82	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	4,137.65000	4.13765	4,343.91000	4.34391	4,137.650		18.05	0.55	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.61030	83.10830		11.66264	82.80310		17.70	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	1,263.36000	1.26336	1,188.48000	1.18848	1,263.360		16.64	0.23	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call	2,188.47000	2.18847	2,075.97000	2.07597	2,188.470		16.71	0.34	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put	5,165.50000	5.16550	5,316.53000	5.31653	5,165.500		17.27	0.54	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put	4,449.92000	4.44992	4,586.40000	4.58640	4,449.920		17.51	0.49	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put	3,242.68000	3.24268	3,347.75000	3.34775	3,242.680		17.98	0.39	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put	2,002.85000	2.00285	2,073.74000	2.07374	2,002.850		19.20	0.26	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future			11.86701	84.01430		11.92163	83.70612		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			11.43474	80.88734		11.47798	80.62506		18.53	0.00	644,105,888.42	7,963	136,681.00
R2037	On 04/02/2021	Bond Future			11.67920	77.42469		11.72416	77.16076		20.85	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	245.25000	0.24525	238.73000	0.23873	245.250		19.58	0.07	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	9,210.83000	9.21083	9,451.75000	9.45175	9,210.830		19.58	0.82	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	881.95000	0.88195	854.08000	0.85408	881.950		19.58	0.20	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	6,548.46000	6.54846	6,766.42000	6.76642	6,548.460		19.70	0.71	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	2,866.80000	2.86680	3,011.58000	3.01158	2,866.800		21.04	0.42	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	4,381.80000	4.38180	4,257.69000	4.25769	4,381.800		21.12	0.60	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	474.16000	0.47416	517.06000	0.51706	474.160		22.74	0.10	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.92298	78.25555		11.96969	77.98986		18.89	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			12.18571	74.85307		12.23449	74.58484		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			11.58936	82.68282		11.65271	82.27901		19.09	0.00	0.00	0	75,000.00
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	0.01000	0.00001	0.01000	0.00001	0.010		17.61	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	0.13000	0.00013	0.12000	0.00012	0.130		17.61	0.00	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call	0.98000	0.00098	0.90000	0.00090	0.980		17.61	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	141.10000	0.14110	120.02000	0.12002	141.100		17.71	0.10	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,562.63000	1.56263	1,840.81000	1.84081	1,562.630		18.69	0.57	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	945.09000	0.94509	1,159.95000	1.15995	945.090		19.01	0.40	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.83159	78.98747		11.89760	78.58073		21.44	0.00	408,602,182.31	5,173	5,173.00
R2040	On 04/02/2021	Bond Future	9.49	Call	129.40000	0.12940	116.31000	0.11631	129.400		19.92	0.04	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	151.84000	0.15184	136.71000	0.13671	151.840		19.92	0.05	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	377.73000	0.37773	343.70000	0.34370	377.730		19.92	0.10	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	498.26000	0.49826	454.98000	0.45498	498.260		19.92	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	4,456.90000	4.45690	4,695.90000	4.69590	4,456.900	20.84	0.55	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	3,886.98000	3.88698	4,106.72000	4.10672	3,886.980	21.10	0.50	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.07293	79.83517	12.14168	79.42513		19.55	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future			12.33303	76.19964	12.40495	75.78549		16.41	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future	11.05	Call	1,457.07000	1.45707	1,390.53000	1.39053	1,457.070	15.32	0.25	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	11.55	Call	2,312.53000	2.31253	2,210.75000	2.21075	2,312.530	15.38	0.35	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	14.80	Put	736.07000	0.73607	812.10000	0.81210	736.070	17.83	0.12	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			11.64815	79.30870	11.70623	78.93967		19.94	0.00	11,896,305.00	150	47,251.00
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	0.05000	0.00005	0.06000	0.00006	0.050	18.41	0.00	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	0.08000	0.00008	0.09000	0.00009	0.080	18.41	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	0.10000	0.00010	0.11000	0.00011	0.100	18.41	0.00	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	4,062.55000	4.06255	4,414.09000	4.41409	4,062.550	18.62	0.90	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	3,403.85000	3.40385	3,743.19000	3.74319	3,403.850	18.82	0.84	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	2,309.98000	2.30998	2,612.59000	2.61259	2,309.980	19.26	0.70	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	2,085.32000	2.08532	2,376.63000	2.37663	2,085.320	19.37	0.67	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.88294	75.70543	11.94350	75.33376		22.39	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	160.81000	0.16081	148.75000	0.14875	160.810	20.82	0.05	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	11,529.97000	11.52997	11,867.44000	11.86744	11,529.970	20.82	0.88	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,033.82000	8.03382	8,336.35000	8.33635	8,033.820	20.82	0.77	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			12.11666	76.51800	12.17977	76.14338		20.37	0.00	0.00	0	0.00
R2044	On 06/05/2021	Bond Future	11.35	Call	2,445.85000	2.44585	2,283.82000	2.28382	2,445.850	19.25	0.36	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.90	Put	5,200.14000	5.20014	5,360.70000	5.36070	5,200.140	19.98	0.52	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	12.50	Put	3,534.42000	3.53442	3,649.84000	3.64984	3,534.420	20.66	0.39	0.00	0	3,100.00
R2044	On 05/08/2021	Bond Future			12.36846	72.97141	12.43453	72.59309		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			11.60771	78.19831	11.66066	77.85604		20.39	0.00	0.00	0	113,043.00
R2048	On 05/11/2020	Bond Future	10.00	Call	0.08000	0.00008	0.09000	0.00009	0.080	18.76	0.00	0.00	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	126.37000	0.12637	112.90000	0.11290	126.370	18.87	0.09	0.00	0	950.00
R2048	On 04/02/2021	Bond Future			11.84069	78.96346	11.89598	78.61872		21.59	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future	10.75	Call	1,005.59000	1.00559	944.02000	0.94402	1,005.590	20.00	0.22	0.00	0	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	2,601.31000	2.60131	2,469.99000	2.46999	2,601.310	20.87	0.43	0.00	0	2,590.00
R2048	On 06/05/2021	Bond Future			12.06432	75.39851	12.12194	75.05114		20.84	0.00	0.00	0	0.00
R2048	On 05/08/2021	Bond Future			12.30293	76.22048	12.36324	75.86967		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			3.49901	101.99634	3.40942	102.03119		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			10.89444	66.39182		10.93155	66.18988		19.81	0.00	0.00	0	28,016.00
R209	On 04/02/2021	Bond Future			11.10571	67.04144		11.14411	66.83827		21.28	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.31438	64.61987		11.35410	64.41538		20.06	0.00	0.00	0	2,975.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,558.84000	1.55884	1,517.27000	1.51727	1,558.840	19.16	0.29	0.00	0.00	0	5,825.00
R209	On 06/05/2021	Bond Future	11.25	Put	3,974.64000	3.97464	4,046.34000	4.04634	3,974.640	20.06	0.48	0.00	0.00	0	8,150.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,086.54000	2.08654	2,075.69000	2.07569	2,086.540	21.71	0.29	0.00	0.00	0	8,150.00
R209	On 05/08/2021	Bond Future			11.53242	65.32438		11.57364	65.11801		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			187.82741	187.82741		187.83902	187.83902			0.00	0.00	0	1,586.00
R210	On 04/02/2021	Bond Future			189.71189	189.71189		189.72570	189.72570			0.00	0.00	0	644.00
R210	On 06/05/2021	Bond Future			189.07766	189.07766		189.09409	189.09409			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			191.18304	191.18304		191.20046	191.20046			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			170.97620	170.97620		170.78245	170.78245			0.00	42,744,050.00	250	7,139.00
R212	On 04/02/2021	Bond Future			170.39458	170.39458		170.20088	170.20088			0.00	0.00	0	1,526.00
R212	On 06/05/2021	Bond Future			172.26152	172.26152		172.06796	172.06796			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			171.84892	171.84892		171.65393	171.65393			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			9.79595	83.46529		9.83338	83.25528		14.51	0.00	0.00	0	16,600.00
R213	On 04/02/2021	Bond Future			10.01679	84.28196		10.05563	84.07084		15.57	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.22822	81.65604		10.26846	81.44379		14.63	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.45497	82.54603		10.49689	82.33180		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			11.30520	63.30662		11.35257	63.05082		21.46	0.00	0.00	0	17,463.00
R214	On 04/02/2021	Bond Future			11.52177	63.92602		11.57096	63.66849		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	11.72871	61.33415		11.77971	61.07470		21.72	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future	11.94832	62.00279		12.00141	61.74079		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 :											1,580,596,153.30	18,622	1 268 108.00
Grand Total:											1,580,596,153.30	18,622	1 268 108.00