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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/11/2020

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	90.42000		90.42000		90.38000	90.38000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	776.56800		776.56800		778.26100	778.26100			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	784.72600		784.72600		786.44700	786.44700			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	793.10400		793.10400		794.84700	794.84700			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	801.69600		801.69600		803.45900	803.45900			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	856.65500		856.65500		859.49700	859.49700			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	865.65400		865.65400		868.53700	868.53700			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	874.89600		874.89600		877.81300	877.81300			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	884.37300		884.37300		887.32500	887.32500			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	750.32100		750.32100		751.85400	751.85400			0.00	15,006,420.00	2	230.0
ALBI	On 06/05/2021	Index Future	758.20300		758.20300		759.76200	759.76200			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	766.29800		766.29800		767.87700	767.87700			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 04/11/2021	Index Future		774.59900	774.59900		776.19700	776.19700			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 04/02/2021	Bond Future		11.52446	76.62475		11.49626	76.77401			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.77867	73.65637		11.74920	73.80756			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		12.04575	74.45191		12.01497	74.60482			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.32125	71.47644		12.28910	71.63110			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 04/02/2021	Bond Future		12.12456	75.03709		12.09619	75.20197			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.37658	71.56836		12.34683	71.73532			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.63460	72.34168		12.60345	72.51055			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.90279	68.86042		12.87014	69.03118			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 04/02/2021	GOVI		740.86300	740.86300		742.42200	742.42200			0.00	7,408,630.00	1	969.0
GOVI	On 06/05/2021	GOVI		748.64600	748.64600		750.23000	750.23000			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		756.63900	756.63900		758.24300	758.24300			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		764.83500	764.83500		766.45900	766.45900			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		146.36892	146.36892		146.33623	146.33623			0.00	0.00	0	3,276.0
I2025	On 06/05/2021	Bond Future		147.94406	147.94406		147.91170	147.91170			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		148.04857	148.04857		148.01610	148.01610			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		149.67071	149.67071		149.63798	149.63798			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 04/02/2021	Bond Future		102.55495	102.55495		102.54872	102.54872			0.00	0.00	0	2,232.0
I2029	On 06/05/2021	Bond Future		102.52097	102.52097		102.51518	102.51518			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		103.65246	103.65246		103.64667	103.64667			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		103.63966	103.63966		103.63395	103.63395			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 04/02/2021	Bond Future	96.15446	96.15446	96.14708	96.14708					0.00	0.00	0	7,616.0
I2033	On 06/05/2021	Bond Future	95.97546	95.97546	95.96848	95.96848					0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	97.03464	97.03464	97.02766	97.02766					0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	96.87526	96.87526	96.86830	96.86830					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 04/02/2021	Bond Future	106.24606	106.24606	106.23778	106.23778					0.00	0.00	0	9,468.0
I2038	On 06/05/2021	Bond Future	107.38962	107.38962	107.38170	107.38170					0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	106.85578	106.85578	106.84780	106.84780					0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	108.02668	108.02668	108.01878	108.01878					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 04/02/2021	Bond Future	95.41950	95.41950	95.58710	95.58710					0.00	0.00	0	14,771.0
I2046	On 06/05/2021	Bond Future	94.65887	94.65887	94.82884	94.82884					0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	95.70378	95.70378	95.87565	95.87565					0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	94.94791	94.94791	95.12182	95.12182					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 04/02/2021	Bond Future	95.45288	95.45288	95.81370	95.81370					0.00	9,545,288.00	100	11,046.0
I2050	On 06/05/2021	Bond Future	96.48005	96.48005	96.84526	96.84526					0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	95.62013	95.62013	95.98948	95.98948					0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	96.66797	96.66797	97.04131	97.04131					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 04/02/2021	Index Future	263.43300	263.43300	263.54800	263.54800					0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	266.26500	266.26500	266.38500	266.38500					0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future	269.17100	269.17100	269.29400	269.29400					0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	272.15000	272.15000	272.27500	272.27500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.37500	96.62500	3.36500	96.63500					0.00	0.00	0	30,010.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.39500	96.60500	3.37500	96.62500					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.36000	96.64000	3.35000	96.65000					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.36500	96.63500	3.35500	96.64500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.37000	96.63000	3.37000	96.63000					0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.38000	96.62000	3.38000	96.62000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.40000	96.60000	3.41000	96.59000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.48500	96.51500	3.48500	96.51500					0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.64000	96.36000	3.64000	96.36000					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.80000	96.20000	3.78000	96.22000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.06500	95.93500	4.03500	95.96500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.23500	95.76500	4.19500	95.80500					0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	7.12664	117.36187	7.07093	117.65125				7.19	0.00	0.00	0	79,382.0

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 04/02/2021	Bond Future	8.00	Put	278.63000		0.27863		259.17000	0.25917	278.630	7.83	0.13	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.29540		118.59638		7.23625	118.88928		6.58	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.47714		114.59573		7.41425	114.89198		6.29	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.66813		115.82547		7.60122	116.12499		5.92	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 04/02/2021	Bond Future			315.92977		315.92977		315.93043	315.93043			0.00	0.00	0	2,460.0
R197	On 06/05/2021	Bond Future			319.32913		319.32913		319.33110	319.33110			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			314.86169		314.86169		314.86416	314.86416			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			318.31197		318.31197		318.31474	318.31474			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 04/02/2021	Bond Future			213.01267		213.01267		212.99630	212.99630			0.00	0.00	0	7,827.0
R202	On 06/05/2021	Bond Future			215.30446		215.30446		215.28899	215.28899			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			213.43585		213.43585		213.42040	213.42040			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			215.77443		215.77443		215.75905	215.75905			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 04/02/2021	Bond Future			4.21933		110.33700		4.21982	110.33600		1.61	0.00	0.00	0	31,128.0
R2023	On 06/05/2021	Bond Future			4.21293		107.59080		4.21321	107.59030		1.60	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.19067		108.75242		4.19089	108.75208		1.40	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.15772		106.01214		4.15792	106.01188		1.21	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 04/02/2021	Bond Future			9.03878		93.90013		8.97359	94.27987		12.15	0.00	939,001.30	10	110,633.0
R2030	On 04/02/2021	Bond Future	8.20	Call	400.61000		0.40061		491.67000	0.49167	400.610	11.51	0.16	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	587.20000		0.58720		704.74000	0.70474	587.200	11.64	0.22	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	600.75000		0.60075		720.05000	0.72005	600.750	11.65	0.22	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,549.20000		1.54920		1,758.76000	1.75876	1,549.200	12.05	0.43	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,289.11000		2.28911		2,543.63000	2.54363	2,289.110	12.24	0.55	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,549.31000		2.54931		2,816.43000	2.81643	2,549.310	12.30	0.58	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	1,396.00000		1.39600		1,298.13000	1.29813	1,396.000	12.40	0.38	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	1,295.90000		1.29590		1,204.93000	1.20493	1,295.900	12.46	0.35	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	309.36000		0.30936		289.77000	0.28977	309.360	13.35	0.11	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.23677		94.88853		9.16862	95.27268		11.45	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	540.59000		0.54059		618.86000	0.61886	540.590	10.80	0.16	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,726.42000		1.72642		1,896.97000	1.89697	1,726.420	11.14	0.37	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,948.98000		2.94898		2,791.26000	2.79126	2,948.980	11.43	0.49	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	2,999.36000		2.99936		3,231.66000	3.23166	2,999.360	11.46	0.53	0.00	0	300.0

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R2030	On 06/05/2021	Bond Future	9.92	Put	1,491.66000		1.49166	1,405.07000	1.40507	1,491.660		12.06	0.30	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	426.71000		0.42671	399.65000	0.39965	426.710		12.46	0.11	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.45022		91.90792	9.37887	92.29630			10.86	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	8.95	Call	2,067.23000		2.06723	2,238.49000	2.23849	2,067.230		10.50	0.38	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,317.36000		3.31736	3,541.60000	3.54160	3,317.360		10.83	0.52	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	12.10	Put	220.66000		0.22066	205.76000	0.20576	220.660		11.82	0.06	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.66049		92.89443	9.58591	93.28707			10.33	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,001.24000		1.00124	1,098.30000	1.09830	1,001.240		9.64	0.21	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,663.58000		1.66358	1,802.58000	1.80258	1,663.580		9.66	0.31	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	11.44	Put	951.63000		0.95163	898.27000	0.89827	951.630		11.19	0.17	0.00	0	300.0
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2032	On 04/02/2021	Bond Future			10.04305		91.11248	9.99888	91.38118			14.33	0.00	0.00	0	119,554.0
R2032	On 04/02/2021	Bond Future	8.79	Call	194.35000		0.19435	235.18000	0.23518	194.350		13.29	0.08	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	641.12000		0.64112	733.65000	0.73365	641.120		13.58	0.21	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	820.72000		0.82072	800.45000	0.80045	820.720		15.48	0.22	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			10.25659		87.92642	10.21049	88.19838			14.27	0.00	0.00	0	0.0
R2032	On 06/05/2021	Bond Future	10.33	Call	3,581.21000		3.58121	3,760.18000	3.76018	3,581.210		14.34	0.54	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	282.35000		0.28235	275.08000	0.27508	282.350		15.54	0.07	0.00	0	736.0
R2032	On 05/08/2021	Bond Future			10.48028		88.87608	10.43217	89.15113			13.00	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			10.71051		85.68526	10.66032	85.96328			12.94	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,338.06000		1.33806	1,419.50000	1.41950	1,338.060		12.09	0.24	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,113.77000		2.11377	2,224.61000	2.22461	2,113.770		12.16	0.34	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	966.90000		0.96690	937.52000	0.93752	966.900		14.01	0.15	0.00	0	700.0
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future			10.77798		90.34314	10.74427	90.56036			16.04	0.00	0.00	0	99,217.0
R2035	On 04/02/2021	Bond Future	10.14	Put	5,188.82000		5.18882	5,071.37000	5.07137	5,188.820		15.23	0.74	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	1,650.67000		1.65067	1,625.76000	1.62576	1,650.670		16.57	0.35	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			10.99612		86.81972	10.96097	87.03959			16.20	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,720.28000		1.72028	1,819.72000	1.81972	1,720.280		15.37	0.31	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.40	Call	2,082.41000		2.08241	2,193.32000	2.19332	2,082.410		15.56	0.36	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.81	Call	3,184.31000		3.18431	3,322.93000	3.32293	3,184.310		16.02	0.47	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.15	Call	4,267.40000		4.26740	4,426.00000	4.42600	4,267.400		16.34	0.56	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	2,883.03000		2.88303	2,830.63000	2.83063	2,883.030		16.54	0.40	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	2,393.30000		2.39330	2,351.53000	2.35153	2,393.300		16.88	0.34	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	1,643.13000		1.64313	1,618.12000	1.61812	1,643.130		17.67	0.25	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	740.02000		0.74002	730.84000	0.73084	740.020		17.67	0.14	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	629.97000		0.62997	622.62000	0.62262	629.970		17.67	0.12	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			11.22745		87.75730	11.19077	87.97971			14.83	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future			11.46435		84.22479	11.42610	84.44969			14.83	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,680.44000		1.68044	1,756.08000	1.75608	1,680.440		13.89	0.26	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,848.69000		1.84869	1,929.34000	1.92934	1,848.690		13.89	0.28	0.00	0	782.0

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
R2035	On 04/11/2021	Bond Future	10.62	Call	2,574.74000		2.57474	2,674.33000	2.67433	2,574.740		14.01	0.36	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	6,030.42000		6.03042	5,928.40000	5.92840	6,030.420		14.46	0.55	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	4,086.56000		4.08656	4,014.28000	4.01428	4,086.560		15.04	0.42	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	991.61000		0.99161	973.30000	0.97330	991.610		16.03	0.14	0.00	0	400.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future			10.99566		81.61435	10.97223	81.76407			18.07	0.00	0.00	0	129,306.0
R2037	On 04/02/2021	Bond Future	9.65	Call	205.12000		0.20512	235.90000	0.23590	205.120		16.57	0.08	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	5,248.32000		5.24832	5,181.20000	5.18120	5,248.320		17.11	0.74	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	1,226.75000		1.22675	1,320.60000	1.32060	1,226.750		17.34	0.31	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	3,114.63000		3.11463	3,087.25000	3.08725	3,114.630		17.89	0.54	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	858.82000		0.85882	869.92000	0.86992	858.820		19.76	0.20	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	6,658.85000		6.65885	6,820.33000	6.82033	6,658.850		19.92	0.81	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	27.04000		0.02704	29.68000	0.02968	27.040		19.99	0.01	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.21346		82.47367	11.18902	82.62529			17.30	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			11.44610		79.10876	11.42058	79.26216			16.67	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.67203		79.95809	11.64545	80.11322			15.82	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 04/02/2021	Bond Future			11.14829		83.40753	11.12481	83.56649			18.52	0.00	0.00	0	76,276.0
R2040	On 04/02/2021	Bond Future	9.49	Call	79.58000		0.07958	95.26000	0.09526	79.580		16.73	0.03	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	100.62000		0.10062	119.32000	0.11932	100.620		16.73	0.04	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	366.27000		0.36627	413.13000	0.41313	366.270		16.73	0.12	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	533.23000		0.53323	593.00000	0.59300	533.230		16.73	0.17	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	1,611.53000		1.61153	1,611.64000	1.61164	1,611.530		19.01	0.33	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	1,297.38000		1.29738	1,302.67000	1.30267	1,297.380		19.36	0.28	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.36299		84.28576	11.33849	84.44669			17.90	0.00	0.00	0	0.0
R2040	On 06/05/2021	Bond Future	10.83	Call	2,379.27000		2.37927	2,474.26000	2.47426	2,379.270		17.07	0.38	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	4,759.21000		4.75921	4,889.04000	4.88904	4,759.210		17.99	0.58	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	651.63000		0.65163	652.70000	0.65270	651.630		19.55	0.11	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.59222		80.69013	11.56662	80.85295			17.35	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	2,983.65000		2.98365	3,075.35000	3.07535	2,983.650		16.54	0.40	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	4,482.86000		4.48286	4,594.93000	4.59493	4,482.860		17.14	0.52	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	345.25000		0.34525	344.43000	0.34443	345.250		18.87	0.06	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.81445		81.55647	11.78776	81.72117			16.45	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future			11.24321		79.83316	11.21448	80.02756			19.54	0.00	0.00	0	44,047.0
R2044	On 04/02/2021	Bond Future	9.66	Call	102.85000		0.10285	123.53000	0.12353	102.850		17.69	0.04	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	7,404.98000		7.40498	7,273.89000	7.27389	7,404.980		17.69	0.84	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	4,294.19000		4.29419	4,219.58000	4.21958	4,294.190		18.36	0.65	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.45162		80.67380	11.42163	80.87057			18.83	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
R2044	On 06/05/2021	Bond Future	10.70	Call	1,828.58000	1.82858		1,922.86000	1,92286	1,828.580	17.47	0.32	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.10	Put	5,229.60000	5.22960		5,153.03000	5.15303	5,229.600	18.00	0.57	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.35	Call	3,647.18000	3.64718		3,782.03000	3.78203	3,647.180	18.35	0.50	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.40	Put	4,151.34000	4.15134		4,092.14000	4.09214	4,151.340	18.42	0.49	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.79	Put	3,025.91000	3.02591		2,985.37000	2.98537	3,025.910	18.88	0.39	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	12.50	Put	1,712.34000	1.71234		1,695.05000	1.69505	1,712.340	20.03	0.25	0.00	0	3,100.0	
R2044	On 05/08/2021	Bond Future			11.67400	77.16430		11.64265	77.36334		18.24	0.00	0.00	0	0.0	
R2044	On 04/11/2021	Bond Future			11.88931	77.99286		11.85663	78.19406		17.27	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 04/02/2021	Bond Future			11.17009	83.38359		11.14647	83.54773		18.75	0.00	0.00	0	115,206.0	
R2048	On 04/02/2021	Bond Future	9.80	Call	157.81000	0.15781		184.20000	0.18420	157.810	16.83	0.06	0.00	0	2,140.0	
R2048	On 04/02/2021	Bond Future	10.80	Call	1,599.37000	1.59937		1,711.75000	1.71175	1,599.370	18.00	0.36	0.00	0	2,140.0	
R2048	On 06/05/2021	Bond Future			11.36691	79.84999		11.34224	80.01624		19.19	0.00	0.00	0	0.0	
R2048	On 05/08/2021	Bond Future			11.57482	80.71233		11.54905	80.88047		17.61	0.00	0.00	0	0.0	
R2048	On 04/11/2021	Bond Future			11.78633	77.16734		11.75942	77.33738		17.63	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 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 04/02/2021	Bond Future			10.46683	70.56251		10.43801	70.72782		18.83	0.00	0.00	0	26,668.0	
R209	On 06/05/2021	Bond Future			10.65380	68.16504		10.62386	68.33238		18.50	0.00	0.00	0	2,850.0	
R209	On 06/05/2021	Bond Future	10.00	Call	1,759.67000	1.75967		1,845.67000	1.84567	1,759.670	17.72	0.35	0.00	0	1,500.0	
R209	On 06/05/2021	Bond Future	10.25	Call	2,304.84000	2.30484		2,404.25000	2.40425	2,304.840	17.99	0.41	0.00	0	5,325.0	
R209	On 06/05/2021	Bond Future	11.00	Put	2,507.71000	2.50771		2,473.34000	2.47334	2,507.710	18.76	0.39	0.00	0	3,500.0	
R209	On 06/05/2021	Bond Future	11.25	Put	2,037.88000	2.03788		2,011.94000	2.01194	2,037.880	19.15	0.33	0.00	0	9,150.0	
R209	On 06/05/2021	Bond Future	12.25	Put	803.27000	0.80327		797.26000	0.79726	803.270	20.12	0.16	0.00	0	9,150.0	
R209	On 05/08/2021	Bond Future			10.84766	68.90127		10.81658	69.07049		16.87	0.00	0.00	0	0.0	
R209	On 04/11/2021	Bond Future			11.04500	66.50076		11.01274	66.67187		16.81	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 04/02/2021	Bond Future			192.83579	192.83579		192.82563	192.82563			0.00	0.00	0	1,254.0	
R210	On 06/05/2021	Bond Future			192.20119	192.20119		192.19181	192.19181			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
R210	On 05/08/2021	Bond Future			194.32260	194.32260		194.31327	194.31327			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			193.71622	193.71622		193.70696	193.70696			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 04/02/2021	Bond Future			169.95921	169.95921		169.96238	169.96238			0.00	42,489,802.50	250	6,639.0
R212	On 06/05/2021	Bond Future			171.78840	171.78840		171.79232	171.79232			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			171.35590	171.35590		171.36011	171.36011			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.23352	173.23352		173.23790	173.23790			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 04/02/2021	Bond Future			9.53323	86.97192		9.47341	87.31276		13.73	0.00	0.00	0	8,945.0
R213	On 06/05/2021	Bond Future			9.72782	84.35807		9.66549	84.70290		13.43	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			9.93467	85.26898		9.86967	85.61765		12.25	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,018.15000	2.01815		2,168.59000	2.16859	2,018.150	11.75	0.37	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	2,970.32000	2.97032		2,843.26000	2.84326	2,970.320	12.35	0.43	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,837.70000	1.83770		1,755.36000	1.75536	1,837.700	13.03	0.30	0.00	0	200.0
R213	On 04/11/2021	Bond Future			10.14880	82.65493		10.08104	83.00740		12.15	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 04/02/2021	Bond Future			10.95208	67.04173		10.92327	67.20605		20.79	0.00	0.00	0	15,428.0
R214	On 06/05/2021	Bond Future			11.13915	64.47038		11.10919	64.63674		20.43	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			11.33594	65.16665		11.30479	65.33482		18.63	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.53586	62.58906		11.50347	62.75916		18.63	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 :													75,389,141.80	363	1 107 849.0
Grand Total:													75,389,141.80	363	1 107 849.0