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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/11/2020

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	90.39000		90.39000		90.42000	90.42000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	777.66800		777.66800		776.56800	776.56800			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	785.78300		785.78300		784.72600	784.72600			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	794.23800		794.23800		793.10400	793.10400			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	802.87100		802.87100		801.69600	801.69600			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	857.02400		857.02400		856.65500	856.65500			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	865.96800		865.96800		865.65400	865.65400			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	875.28500		875.28500		874.89600	874.89600			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	884.80000		884.80000		884.37300	884.37300			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	751.24200		751.24200		750.32100	750.32100			0.00	0.00	0	230.0
ALBI	On 06/05/2021	Index Future	759.08200		759.08200		758.20300	758.20300			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	767.24900		767.24900		766.29800	766.29800			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		775.58900	775.58900		774.59900	774.59900			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		11.50082	76.74985		11.52446	76.62475			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.75505	73.77751		11.77867	73.65637			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		12.01982	74.58070		12.04575	74.45191			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.29360	71.60943		12.32125	71.47644			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		12.10103	75.17379		12.12456	75.03709			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.35288	71.70131		12.37658	71.56836			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.60864	72.48237		12.63460	72.34168			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.87507	69.00535		12.90279	68.86042			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		741.72800	741.72800		740.86300	740.86300			0.00	0.00	0	969.0
GOVI	On 06/05/2021	GOVI		749.46900	749.46900		748.64600	748.64600			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		757.53300	757.53300		756.63900	756.63900			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		765.76700	765.76700		764.83500	764.83500			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		146.37296	146.37296		146.36892	146.36892			0.00	36,593,240.00	250	3,526.0
I2025	On 06/05/2021	Bond Future		147.93794	147.93794		147.94406	147.94406			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		148.05486	148.05486		148.04857	148.04857			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		149.68257	149.68257		149.67071	149.67071			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		102.48455	102.48455		102.55495	102.55495			0.00	0.00	0	2,232.0
I2029	On 06/05/2021	Bond Future		102.44275	102.44275		102.52097	102.52097			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		103.58198	103.58198		103.65246	103.65246			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		103.57226	103.57226		103.63966	103.63966			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	96.16223		96.16223		96.15446	96.15446			0.00	0.00	0	7,616.0
I2033	On 06/05/2021	Bond Future	95.97672		95.97672		95.97546	95.97546			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	97.04402		97.04402		97.03464	97.03464			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	96.88825		96.88825		96.87526	96.87526			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	106.54053		106.54053		106.24606	106.24606			0.00	0.00	0	9,468.0
I2038	On 06/05/2021	Bond Future	107.67972		107.67972		107.38962	107.38962			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	107.15814		107.15814		106.85578	106.85578			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	108.33640		108.33640		108.02668	108.02668			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	95.42735		95.42735		95.41950	95.41950			0.00	0.00	0	14,771.0
I2046	On 06/05/2021	Bond Future	94.66042		94.66042		94.65887	94.65887			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	95.71324		95.71324		95.70378	95.70378			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	94.96098		94.96098		94.94791	94.94791			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	95.46100		95.46100		95.45288	95.45288			0.00	9,546,100.00	100	11,021.0
I2050	On 06/05/2021	Bond Future	96.48159		96.48159		96.48005	96.48005			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	95.62969		95.62969		95.62013	95.62013			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	96.68118		96.68118		96.66797	96.66797			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	263.49600		263.49600		263.43300	263.43300			0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	266.31000		266.31000		266.26500	266.26500			0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future	269.24000		269.24000		269.17100	269.17100			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	272.22900		272.22900		272.15000	272.15000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.40500		96.59500		3.37500	96.62500			0.00	0.00	0	30,010.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.43500		96.56500		3.39500	96.60500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.37000		96.63000		3.36000	96.64000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.36500		96.63500		3.36500	96.63500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.38000		96.62000		3.37000	96.63000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.41000		96.59000		3.38000	96.62000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.40000		96.60000		3.40000	96.60000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.49500		96.50500		3.48500	96.51500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.65000		96.35000		3.64000	96.36000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.81000		96.19000		3.80000	96.20000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.09500		95.90500		4.06500	95.93500			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 04/02/2021	Bond Future	7.09320		117.53546		7.12664	117.36187		7.19	0.00	91,560,123.34	779	78,603.0

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	250.61000		0.25061		278.63000	0.27863	250.610	7.83	0.12	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.26163		118.76349		7.29540	118.59638		6.58	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.43913		114.77467		7.47714	114.59573		6.29	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.62673		116.01068		7.66813	115.82547		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			316.19755		316.19755		315.92977	315.92977			0.00	0.00	0	2,460.0
R197	On 06/05/2021	Bond Future			319.57749		319.57749		319.32913	319.32913			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			315.13935		315.13935		314.86169	314.86169			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			318.60446		318.60446		318.31197	318.31197			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			212.70770		212.70770		213.01267	213.01267			0.00	0.00	0	7,827.0
R202	On 06/05/2021	Bond Future			214.98143		214.98143		215.30446	215.30446			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			213.12695		213.12695		213.43585	213.43585			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			215.47030		215.47030		215.77443	215.77443			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			4.17427		110.42863		4.21933	110.33700		1.61	0.00	0.00	0	31,128.0
R2023	On 06/05/2021	Bond Future			4.16547		107.67582		4.21293	107.59080		1.60	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.12908		108.84755		4.19067	108.75242		1.40	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.08081		106.11228		4.15772	106.01214		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			9.03133		93.94342		9.03878	93.90013		12.15	0.00	70,739,395.26	753	110,485.0
R2030	On 04/02/2021	Bond Future	8.20	Call	399.46000		0.39946		400.61000	0.40061	399.460	11.51	0.16	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	586.72000		0.58672		587.20000	0.58720	586.720	11.64	0.22	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	600.32000		0.60032		600.75000	0.60075	600.320	11.65	0.22	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,554.17000		1.55417		1,549.20000	1.54920	1,554.170	12.05	0.43	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,298.89000		2.29889		2,289.11000	2.28911	2,298.890	12.24	0.55	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,560.76000		2.56076		2,549.31000	2.54931	2,560.760	12.30	0.59	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	1,366.30000		1.36630		1,396.00000	1.39600	1,366.300	12.40	0.37	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	1,267.26000		1.26726		1,295.90000	1.29590	1,267.260	12.46	0.35	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	297.38000		0.29738		309.36000	0.30936	297.380	13.35	0.11	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.23018		94.92559		9.23677	94.88853		11.45	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	541.35000		0.54135		540.59000	0.54059	541.350	10.80	0.16	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,731.95000		1.73195		1,726.42000	1.72642	1,731.950	11.14	0.37	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,922.01000		2.92201		2,948.98000	2.94898	2,922.010	11.43	0.49	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	3,010.01000		3.01001		2,999.36000	2.99936	3,010.010	11.46	0.53	0.00	0	300.0

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
R2030	On 06/05/2021	Bond Future	9.92	Put	1,472.68000	1.47268	1,491.66000	1.49166	1,472.680	12.06	0.29	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	418.26000	0.41826	426.71000	0.42671	418.260	12.46	0.11	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.44184	91.95343	9.45022	91.90792		10.86	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	8.95	Call	2,078.71000	2.07871	2,067.23000	2.06723	2,078.710	10.50	0.39	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,334.48000	3.33448	3,317.36000	3.31736	3,334.480	10.83	0.52	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	12.10	Put	216.20000	0.21620	220.66000	0.22066	216.200	11.82	0.05	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.65106	92.94395	9.66049	92.89443		10.33	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,008.10000	1.00810	1,001.24000	1.00124	1,008.100	9.64	0.21	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,674.56000	1.67456	1,663.58000	1.66358	1,674.560	9.66	0.31	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	11.44	Put	939.69000	0.93969	951.63000	0.95163	939.690	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			10.04060	91.12735	10.04305	91.11248		14.33	0.00	145,803,760.00	1,600	118,214.0
R2032	On 04/02/2021	Bond Future	8.79	Call	189.99000	0.18999	194.35000	0.19435	189.990	13.29	0.08	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	633.28000	0.63328	641.12000	0.64112	633.280	13.58	0.21	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	804.69000	0.80469	820.72000	0.82072	804.690	15.48	0.22	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			10.25510	87.93520	10.25659	87.92642		14.27	0.00	0.00	0	0.0
R2032	On 06/05/2021	Bond Future	10.33	Call	3,575.71000	3.57571	3,581.21000	3.58121	3,575.710	14.34	0.54	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	278.13000	0.27813	282.35000	0.28235	278.130	15.54	0.07	0.00	0	736.0
R2032	On 05/08/2021	Bond Future			10.47739	88.89257	10.48028	88.87608		13.00	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			10.70691	85.70516	10.71051	85.68526		12.94	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,338.29000	1.33829	1,338.06000	1.33806	1,338.290	12.09	0.24	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,115.09000	2.11509	2,113.77000	2.11377	2,115.090	12.16	0.34	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	959.99000	0.95999	966.90000	0.96690	959.990	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			10.75471	90.49300	10.77798	90.34314		16.04	0.00	203,337,771.00	2,247	97,120.0
R2035	On 04/02/2021	Bond Future	10.14	Put	5,064.68000	5.06468	5,188.82000	5.18882	5,064.680	15.23	0.73	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	1,581.75000	1.58175	1,650.67000	1.65067	1,581.750	16.57	0.34	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			10.97289	86.96494	10.99612	86.81972		16.20	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,756.58000	1.75658	1,720.28000	1.72028	1,756.580	15.37	0.32	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.40	Call	2,124.46000	2.12446	2,082.41000	2.08241	2,124.460	15.56	0.36	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.81	Call	3,241.88000	3.24188	3,184.31000	3.18431	3,241.880	16.02	0.48	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.15	Call	4,337.98000	4.33798	4,267.40000	4.26740	4,337.980	16.34	0.57	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	2,814.69000	2.81469	2,883.03000	2.88303	2,814.690	16.54	0.39	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	2,332.96000	2.33296	2,393.30000	2.39330	2,332.960	16.88	0.34	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	1,597.01000	1.59701	1,643.13000	1.64313	1,597.010	17.67	0.25	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	713.92000	0.71392	740.02000	0.74002	713.920	17.67	0.13	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	606.83000	0.60683	629.97000	0.62997	606.830	17.67	0.12	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			11.20199	87.91158	11.22745	87.75730		14.83	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future			11.43726	84.38398	11.46435	84.22479		14.83	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,716.91000	1.71691	1,680.44000	1.68044	1,716.910	13.89	0.27	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,888.10000	1.88810	1,848.69000	1.84869	1,888.100	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	2,625.59000	2.62559	2,574.74000	2.57474	2,625.590	14.01	0.36	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	5,936.76000	5.93676	6,030.42000	6.03042	5,936.760	14.46	0.54	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	4,013.55000	4.01355	4,086.56000	4.08656	4,013.550	15.04	0.41	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	965.65000	0.96565	991.61000	0.99161	965.650	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			10.97767	81.72927		10.99566	81.61435			18.07	0.00	68,407,398.99	837	129,149.0
R2037	On 04/02/2021	Bond Future	9.65	Call	208.03000	0.20803	205.12000	0.20512	208.030	16.57	0.08	0.00	0	72.0		
R2037	On 04/02/2021	Bond Future	10.35	Put	5,149.93000	5.14993	5,248.32000	5.24832	5,149.930	17.11	0.73	0.00	0	72.0		
R2037	On 04/02/2021	Bond Future	10.48	Call	1,247.56000	1.24756	1,226.75000	1.22675	1,247.560	17.34	0.32	0.00	0	240.0		
R2037	On 04/02/2021	Bond Future	10.85	Put	3,035.01000	3.03501	3,114.63000	3.11463	3,035.010	17.89	0.53	0.00	0	72.0		
R2037	On 04/02/2021	Bond Future	11.90	Put	821.88000	0.82188	858.82000	0.85882	821.880	19.76	0.20	0.00	0	240.0		
R2037	On 04/02/2021	Bond Future	11.97	Call	6,739.02000	6.73902	6,658.85000	6.65885	6,739.020	19.92	0.82	0.00	0	300.0		
R2037	On 04/02/2021	Bond Future	13.73	Put	24.52000	0.02452	27.04000	0.02704	24.520	19.99	0.01	0.00	0	300.0		
R2037	On 06/05/2021	Bond Future			11.19568	82.58393	11.21346	82.47367		17.30	0.00	0.00	0	0.0		
R2037	On 05/08/2021	Bond Future			11.42638	79.22725	11.44610	79.10876		16.67	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future			11.65098	80.08090	11.67203	79.95809		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			11.11998	83.59925	11.14829	83.40753		18.52	0.00	19,478,625.25	233	76,509.0		
R2040	On 04/02/2021	Bond Future	9.49	Call	82.86000	0.08286	79.58000	0.07958	82.860	16.73	0.03	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	9.57	Call	104.78000	0.10478	100.62000	0.10062	104.780	16.73	0.04	0.00	0	800.0		
R2040	On 04/02/2021	Bond Future	10.07	Call	381.38000	0.38138	366.27000	0.36627	381.380	16.73	0.13	0.00	0	800.0		
R2040	On 04/02/2021	Bond Future	10.24	Call	554.85000	0.55485	533.23000	0.53323	554.850	16.73	0.17	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	11.57	Put	1,531.76000	1.53176	1,611.53000	1.61153	1,531.760	19.01	0.32	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	11.74	Put	1,228.55000	1.22855	1,297.38000	1.29738	1,228.550	19.36	0.27	0.00	0	800.0		
R2040	On 06/05/2021	Bond Future			11.33441	84.47354	11.36299	84.28576		17.90	0.00	0.00	0	0.0		
R2040	On 06/05/2021	Bond Future	10.83	Call	2,439.69000	2.43969	2,379.27000	2.37927	2,439.690	17.07	0.39	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	11.58	Call	4,856.51000	4.85651	4,759.21000	4.75921	4,856.510	17.99	0.59	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	13.38	Put	624.05000	0.62405	651.63000	0.65163	624.050	19.55	0.11	0.00	0	300.0		
R2040	On 05/08/2021	Bond Future			11.56126	80.88710	11.59222	80.69013		17.35	0.00	0.00	0	0.0		
R2040	On 05/08/2021	Bond Future	11.05	Call	3,055.33000	3.05533	2,983.65000	2.98365	3,055.330	16.54	0.41	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	11.55	Call	4,576.77000	4.57677	4,482.86000	4.48286	4,576.770	17.14	0.53	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	14.80	Put	330.87000	0.33087	345.25000	0.34525	330.870	18.87	0.06	0.00	0	900.0		
R2040	On 04/11/2021	Bond Future			11.78169	81.75870	11.81445	81.55647		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			11.22530	79.95425	11.24321	79.83316		19.54	0.00	9,114,784.50	114	44,161.0		
R2044	On 04/02/2021	Bond Future	9.66	Call	104.03000	0.10403	102.85000	0.10285	104.030	17.69	0.04	0.00	0	265.0		
R2044	On 04/02/2021	Bond Future	10.29	Put	7,292.53000	7.29253	7,404.98000	7.40498	7,292.530	17.69	0.84	0.00	0	265.0		
R2044	On 04/02/2021	Bond Future	10.84	Put	4,199.30000	4.19930	4,294.19000	4.29419	4,199.300	18.36	0.64	0.00	0	265.0		
R2044	On 06/05/2021	Bond Future			11.43383	80.79042	11.45162	80.67380		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	1,855.51000		1.85551	1,828.58000	1.82858	1,855.510		17.47	0.32	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	5,151.58000		5.15158	5,229.60000	5.22960	5,151.580		18.00	0.57	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	3,693.40000		3.69340	3,647.18000	3.64718	3,693.400		18.35	0.50	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	4,082.45000		4.08245	4,151.34000	4.15134	4,082.450		18.42	0.48	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	2,968.68000		2.96868	3,025.91000	3.02591	2,968.680		18.88	0.39	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,673.22000		1.67322	1,712.34000	1.71234	1,673.220		20.03	0.24	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.65433		77.28908	11.67400	77.16430			18.24	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.86833		78.12192	11.88931	77.99286			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			11.15222		83.50772	11.17009	83.38359			18.75	0.00	4,175,386.00	50	115,256.0
R2048	On 04/02/2021	Bond Future	9.80	Call	160.15000		0.16015	157.81000	0.15781	160.150		16.83	0.06	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	1,627.55000		1.62755	1,599.37000	1.59937	1,627.550		18.00	0.37	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.34914		79.96968	11.36691	79.84999			19.19	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.55521		80.84022	11.57482	80.71233			17.61	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.76539		77.29960	11.78633	77.16734			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			10.44408		70.69295	10.46683	70.56251			18.83	0.00	0.00	0	26,668.0
R209	On 06/05/2021	Bond Future			10.63108		68.29197	10.65380	68.16504			18.50	0.00	0.00	0	2,850.0
R209	On 06/05/2021	Bond Future	10.00	Call	1,794.74000		1.79474	1,759.67000	1.75967	1,794.740		17.72	0.35	0.00	0	1,500.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,348.01000		2.34801	2,304.84000	2.30484	2,348.010		17.99	0.42	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,448.93000		2.44893	2,507.71000	2.50771	2,448.930		18.76	0.38	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,986.71000		1.98671	2,037.88000	2.03788	1,986.710		19.15	0.32	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	12.25	Put	776.93000		0.77693	803.27000	0.80327	776.930		20.12	0.15	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.82300		69.03549	10.84766	68.90127			16.87	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.01893		66.63899	11.04500	66.50076			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			192.84668		192.84668	192.83579	192.83579				0.00	0.00	0	1,254.0
R210	On 06/05/2021	Bond Future			192.19894		192.19894	192.20119	192.20119				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	194.33655	194.33655	194.32260	194.32260			0.00	0.00	0	0.0
R210	On 04/11/2021			Bond Future	193.73754	193.73754	193.71622	193.71622			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	169.95681	169.95681	169.95921	169.95921			0.00	50,987,043.00	300	6,631.0
R212	On 06/05/2021			Bond Future	171.77408	171.77408	171.78840	171.78840			0.00	0.00	0	0.0
R212	On 05/08/2021			Bond Future	171.35587	171.35587	171.35590	171.35590			0.00	0.00	0	0.0
R212	On 04/11/2021			Bond Future	173.23990	173.23990	173.23352	173.23352			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	9.52057	87.04390	9.53323	86.97192		13.73	0.00	0.00	0	8,945.0
R213	On 06/05/2021			Bond Future	9.71572	84.42486	9.72782	84.35807		13.43	0.00	0.00	0	0.0
R213	On 05/08/2021			Bond Future	9.92072	85.34365	9.93467	85.26898		12.25	0.00	0.00	0	0.0
R213	On 05/08/2021	9.34	Call	2,039.64000	2.03964	2,018.15000	2.01815	2,039.640	11.75	0.37	0.00	0.00	0	200.0
R213	On 05/08/2021	10.14	Put	2,931.55000	2.93155	2,970.32000	2.97032	2,931.550	12.35	0.43	0.00	0.00	0	200.0
R213	On 05/08/2021	10.78	Put	1,809.45000	1.80945	1,837.70000	1.83770	1,809.450	13.03	0.29	0.00	0.00	0	200.0
R213	On 04/11/2021			Bond Future	10.13365	82.73357	10.14880	82.65493		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	10.92921	67.17211	10.95208	67.04173		20.79	0.00	0.00	0	15,428.0
R214	On 06/05/2021			Bond Future	11.11624	64.59753	11.13915	64.47038		20.43	0.00	0.00	0	0.0
R214	On 05/08/2021			Bond Future	11.31110	65.30070	11.33594	65.16665		18.63	0.00	0.00	0	0.0
R214	On 04/11/2021			Bond Future	11.50959	62.72696	11.53586	62.58906		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 :												709,743,627.34	7,263	1 103 942.0
Grand Total:												709,743,627.34	7,263	1 103 942.0