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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/11/2020

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	90.50000		90.50000		90.42000	90.42000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	777.11400		777.11400		777.73400	777.73400			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	785.21800		785.21800		785.84700	785.84700			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	793.66400		793.66400		794.30000	794.30000			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	802.28900		802.28900		802.93400	802.93400			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	857.13700		857.13700		857.71900	857.71900			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	866.07600		866.07600		866.66600	866.66600			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	875.39100		875.39100		875.98900	875.98900			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	884.90400		884.90400		885.51100	885.51100			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	753.05400		753.05400		751.67400	751.67400			0.00	0.00	0	230.0
ALBI	On 06/05/2021	Index Future	760.90700		760.90700		759.51600	759.51600			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	769.09100		769.09100		767.68600	767.68600			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		777.45000	777.45000		776.03000	776.03000			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		11.44805	77.03018		11.48707	76.82274			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.70026	74.05963		11.74088	73.85033			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		11.96276	74.86526		12.00512	74.65385			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.23411	71.89675		12.27831	71.68312			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		12.01767	75.66163		12.08764	75.25178			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.26587	72.19305		12.33903	71.77920			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.51773	72.97886		12.59423	72.56067			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.77991	69.50687		12.86001	69.08431			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		743.49900	743.49900		742.16600	742.16600			0.00	0.00	0	969.0
GOVI	On 06/05/2021	GOVI		751.25200	751.25200		749.90800	749.90800			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		759.33200	759.33200		757.97500	757.97500			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		767.58500	767.58500		766.21300	766.21300			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		146.70707	146.70707		146.70385	146.70385			0.00	0.00	0	3,729.0
I2025	On 06/05/2021	Bond Future		148.27334	148.27334		148.27061	148.27061			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		148.39285	148.39285		148.39043	148.39043			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		150.02374	150.02374		150.02144	150.02144			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		102.74044	102.74044		102.58015	102.58015			0.00	0.00	0	2,232.0
I2029	On 06/05/2021	Bond Future		102.69975	102.69975		102.53817	102.53817			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		103.84103	103.84103		103.67789	103.67789			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		103.83386	103.83386		103.66896	103.66896			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	96.19165	96.19165	96.18427	96.18427					0.00	0.00	0	7,717.0
I2033	On 06/05/2021	Bond Future	96.00504	96.00504	95.99786	95.99786					0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	97.07185	97.07185	97.06487	97.06487					0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	96.91612	96.91612	96.90915	96.90915					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	106.28831	106.28831	106.56546	106.56546					0.00	0.00	0	9,468.0
I2038	On 06/05/2021	Bond Future	107.42310	107.42310	107.70370	107.70370					0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	106.89777	106.89777	107.18162	107.18162					0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	108.07284	108.07284	108.35990	108.35990					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	95.45767	95.45767	95.45013	95.45013					0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	94.68943	94.68943	94.68210	94.68210					0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	95.74194	95.74194	95.73465	95.73465					0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	94.98974	94.98974	94.98251	94.98251					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	95.84218	95.84218	95.48381	95.48381					0.00	0.00	0	11,021.0
I2050	On 06/05/2021	Bond Future	96.86527	96.86527	96.50356	96.50356					0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	96.01695	96.01695	95.65139	95.65139					0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	97.07230	97.07230	96.70286	96.70286					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	263.57500	263.57500	263.62300	263.62300					0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	266.38800	266.38800	266.43800	266.43800					0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future	269.31700	269.31700	269.36800	269.36800					0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	272.30700	272.30700	272.35900	272.35900					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.47500	96.52500	3.41500	96.58500					0.00	0.00	0	30,010.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.50500	96.49500	3.43500	96.56500					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.49000	96.51000	3.40000	96.60000					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.50500	96.49500	3.40500	96.59500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.48000	96.52000	3.41000	96.59000					0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.50000	96.50000	3.43000	96.57000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.51000	96.49000	3.44000	96.56000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.61500	96.38500	3.53500	96.46500					0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.77000	96.23000	3.68000	96.32000					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.90000	96.10000	3.81000	96.19000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.17500	95.82500	4.08500	95.91500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.34500	95.65500	4.23500	95.76500					0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	7.10641	117.46685	7.08744	117.56539				7.11	0.00	5,168,541.40	44	78,559.0

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	240.15000		0.24015		234.09000	0.23409	240.150	7.76	0.12	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.27602		118.69224		7.25582	118.79227		6.55	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.45463		114.70166		7.43311	114.80304		6.28	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.64332		115.93641		7.62041	116.03898		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 04/02/2021	Bond Future			316.32723		316.32723		316.32822	316.32822			0.00	0.00	0	2,460.0
R197	On 06/05/2021	Bond Future			319.70358		319.70358		319.70586	319.70586			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			315.26447		315.26447		315.26743	315.26743			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			318.72980		318.72980		318.73307	318.73307			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			212.77179		212.77179		212.75566	212.75566			0.00	0.00	0	7,827.0
R202	On 06/05/2021	Bond Future			215.04282		215.04282		215.02736	215.02736			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			213.18741		213.18741		213.17240	213.17240			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			215.53072		215.53072		215.51556	215.51556			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			4.35461		110.06251		4.15093	110.47613		1.45	0.00	44,025,004.00	400	31,328.0
R2023	On 06/05/2021	Bond Future			4.37332		107.30415		4.13942	107.72252		1.58	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.37333		108.47097		4.09897	108.89410		1.40	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.37400		105.73126		4.04493	106.15904		1.20	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			9.03289		93.93436		9.00923	94.07202		12.18	0.00	119,014,834.12	1,267	110,445.0
R2030	On 04/02/2021	Bond Future	8.20	Call	383.30000		0.38330		413.91000	0.41391	383.300	11.52	0.16	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	566.13000		0.56613		606.21000	0.60621	566.130	11.65	0.21	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	579.50000		0.57950		620.21000	0.62021	579.500	11.66	0.22	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,527.48000		1.52748		1,601.42000	1.60142	1,527.480	12.08	0.43	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,271.34000		2.27134		2,362.06000	2.36206	2,271.340	12.28	0.55	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,533.57000		2.53357		2,629.02000	2.62902	2,533.570	12.34	0.59	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	1,348.84000		1.34884		1,312.17000	1.31217	1,348.840	12.44	0.37	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	1,250.20000		1.25020		1,216.11000	1.21611	1,250.200	12.50	0.35	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	287.77000		0.28777		280.48000	0.28048	287.770	13.40	0.11	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.23208		94.91490		9.20731	95.05434		11.53	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	546.19000		0.54619		573.62000	0.57362	546.190	10.91	0.16	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,732.99000		1.73299		1,793.49000	1.79349	1,732.990	11.23	0.37	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,929.79000		2.92979		2,871.19000	2.87119	2,929.790	11.51	0.49	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	3,006.64000		3.00664		3,089.63000	3.08963	3,006.640	11.54	0.53	0.00	0	300.0

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R2030	On	06/05/2021	Bond Future	9.92	Put	1,474.81000	1.47481	1,442.40000	1.44240	1,474.810	12.13	0.29	0.00	0	700.0	
R2030	On	06/05/2021	Bond Future	10.95	Put	418.57000	0.41857	408.35000	0.40835	418.570	12.53	0.11	0.00	0	300.0	
R2030	On	05/08/2021	Bond Future			9.44397	91.94186	9.41801	92.08299		10.95	0.00	0.00	0	0.0	
R2030	On	05/08/2021	Bond Future	8.95	Call	2,085.47000	2.08547	2,146.62000	2.14662	2,085.470	10.58	0.39	0.00	0	600.0	
R2030	On	05/08/2021	Bond Future	9.45	Call	3,342.19000	3.34219	3,422.60000	3.42260	3,342.190	10.92	0.52	0.00	0	600.0	
R2030	On	05/08/2021	Bond Future	12.10	Put	219.63000	0.21963	213.97000	0.21397	219.630	11.90	0.05	0.00	0	600.0	
R2030	On	04/11/2021	Bond Future			9.65336	92.93187	9.62621	93.07463		10.56	0.00	0.00	0	0.0	
R2030	On	04/11/2021	Bond Future	8.27	Call	1,061.36000	1.06136	1,096.71000	1.09671	1,061.360	9.88	0.22	0.00	0	300.0	
R2030	On	04/11/2021	Bond Future	8.77	Call	1,738.56000	1.73856	1,788.86000	1.78886	1,738.560	9.90	0.32	0.00	0	300.0	
R2030	On	04/11/2021	Bond Future	11.44	Put	986.44000	0.98644	966.14000	0.96614	986.440	11.42	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			10.02074	91.24806	10.02312	91.23358		14.26	0.00	11,862,247.80	130	118,082.0	
R2032	On	04/02/2021	Bond Future	8.79	Call	184.32000	0.18432	188.73000	0.18873	184.320	13.22	0.08	0.00	0	800.0	
R2032	On	04/02/2021	Bond Future	9.29	Call	622.88000	0.62288	630.88000	0.63088	622.880	13.46	0.21	0.00	0	800.0	
R2032	On	04/02/2021	Bond Future	10.82	Put	748.12000	0.74812	763.76000	0.76376	748.120	15.44	0.21	0.00	0	800.0	
R2032	On	06/05/2021	Bond Future			10.23465	88.05571	10.23707	88.04144		14.26	0.00	0.00	0	0.0	
R2032	On	06/05/2021	Bond Future	10.33	Call	3,617.52000	3.61752	3,620.04000	3.62004	3,617.520	14.32	0.55	0.00	0	736.0	
R2032	On	06/05/2021	Bond Future	12.57	Put	260.93000	0.26093	265.36000	0.26536	260.930	15.51	0.06	0.00	0	736.0	
R2032	On	05/08/2021	Bond Future			10.45619	89.01366	10.45868	88.99942		13.03	0.00	0.00	0	0.0	
R2032	On	04/11/2021	Bond Future			10.68485	85.82725	10.68744	85.81290		13.14	0.00	0.00	0	0.0	
R2032	On	04/11/2021	Bond Future	9.33	Call	1,416.01000	1.41601	1,417.18000	1.41718	1,416.010	12.31	0.25	0.00	0	700.0	
R2032	On	04/11/2021	Bond Future	9.83	Call	2,211.49000	2.21149	2,212.09000	2.21209	2,211.490	12.38	0.34	0.00	0	700.0	
R2032	On	04/11/2021	Bond Future	12.81	Put	970.59000	0.97059	976.74000	0.97674	970.590	14.20	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			10.70854	90.79147	10.73685	90.60828		15.80	0.00	113,126,171.62	1,246	98,050.0	
R2035	On	04/02/2021	Bond Future	10.14	Put	4,776.29000	4.77629	4,923.73000	4.92373	4,776.290	14.91	0.72	0.00	0	650.0	
R2035	On	04/02/2021	Bond Future	11.14	Put	1,417.24000	1.41724	1,493.92000	1.49392	1,417.240	16.35	0.32	0.00	0	650.0	
R2035	On	06/05/2021	Bond Future			10.92505	87.26515	10.95447	87.08034		16.03	0.00	0.00	0	0.0	
R2035	On	06/05/2021	Bond Future	10.05	Call	1,407.84000	1.40784	1,366.31000	1.36631	1,407.840	14.99	0.28	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	10.24	Call	1,802.65000	1.80265	1,752.42000	1.75242	1,802.650	15.22	0.33	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	10.40	Call	2,181.39000	2.18139	2,123.45000	2.12345	2,181.390	15.41	0.37	0.00	0	600.0	
R2035	On	06/05/2021	Bond Future	10.55	Put	4,980.72000	4.98072	5,100.17000	5.10017	4,980.720	15.58	0.58	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	10.81	Call	3,326.81000	3.32681	3,248.41000	3.24841	3,326.810	15.86	0.49	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	11.05	Put	3,322.20000	3.32220	3,416.65000	3.41665	3,322.200	16.08	0.45	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	11.15	Call	4,450.25000	4.45025	4,355.00000	4.35500	4,450.250	16.18	0.58	0.00	0	600.0	
R2035	On	06/05/2021	Bond Future	11.32	Put	2,641.02000	2.64102	2,722.53000	2.72253	2,641.020	16.38	0.38	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	11.55	Put	2,176.22000	2.17622	2,247.57000	2.24757	2,176.220	16.71	0.32	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	12.02	Put	1,472.72000	1.47272	1,526.31000	1.52631	1,472.720	17.49	0.23	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	12.77	Put	641.16000	0.64116	670.49000	0.67049	641.160	17.49	0.12	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	12.91	Put	542.02000	0.54202	567.84000	0.56784	542.020	17.49	0.11	0.00	0	600.0	
R2035	On	05/08/2021	Bond Future			11.15224	88.21426	11.18288	88.02766		14.80	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
R2035	On 04/11/2021	Bond Future			11.38546		84.68962		11.41738	84.50108		14.93	0.00	0.00	0	0.00
R2035	On 04/11/2021	Bond Future	10.12	Call	1,826.50000		1.82650	1,780.60000	1.78060	1,826.500		14.03	0.28	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	10.23	Call	2,004.71000		2.00471	1,955.25000	1.95525	2,004.710		14.03	0.30	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	10.62	Call	2,766.64000		2.76664	2,703.43000	2.70343	2,766.640		14.15	0.37	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	11.08	Put	5,794.53000		5.79453	5,902.40000	5.90240	5,794.530		14.57	0.53	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	11.75	Put	3,906.53000		3.90653	3,990.07000	3.99007	3,906.530		15.14	0.40	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	13.82	Put	932.59000		0.93259	961.73000	0.96173	932.590		16.12	0.13	0.00	0	400.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			10.92672		82.05606	10.97040	81.77578			17.79	0.00	22,401,304.38	273	129,302.00
R2037	On 04/02/2021	Bond Future	9.65	Call	204.01000		0.20401	188.48000	0.18848	204.010		16.24	0.08	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	4,839.40000		4.83940	5,057.75000	5.05775	4,839.400		16.74	0.72	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	1,277.63000		1.27763	1,202.63000	1.20263	1,277.630		16.99	0.33	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	2,785.46000		2.78546	2,950.34000	2.95034	2,785.460		17.60	0.52	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	711.83000		0.71183	777.21000	0.77721	711.830		19.54	0.18	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	6,962.50000		6.96250	6,743.09000	6.74309	6,962.500		19.70	0.83	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	17.57000		0.01757	20.90000	0.02090	17.570		19.77	0.01	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.14286		82.91282	11.18828	82.62988			17.14	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			11.37141		79.55899	11.41874	79.27323			16.64	0.00	0.00	0	0.00
R2037	On 04/11/2021	Bond Future			11.59382		80.41589	11.64307	80.12713			15.94	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 04/02/2021	Bond Future			11.03819		84.15716	11.11282	83.64785			18.04	0.00	206,269,199.16	2,451	78,911.00
R2040	On 04/02/2021	Bond Future	9.49	Call	78.90000		0.07890	65.72000	0.06572	78.900		16.14	0.03	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	100.99000		0.10099	84.45000	0.08445	100.990		16.14	0.04	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	398.68000		0.39868	342.56000	0.34256	398.680		16.25	0.14	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	612.81000		0.61281	532.87000	0.53287	612.810		16.52	0.19	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	1,343.40000		1.34340	1,515.46000	1.51546	1,343.400		19.14	0.29	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	1,076.81000		1.07681	1,222.62000	1.22262	1,076.810		19.56	0.24	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			11.24945		85.03585	11.32711	84.52161			17.58	0.00	0.00	0	0.00
R2040	On 06/05/2021	Bond Future	10.83	Call	2,643.10000		2.64310	2,450.58000	2.45058	2,643.100		17.08	0.41	0.00	0	300.00
R2040	On 06/05/2021	Bond Future	11.58	Call	5,167.02000		5.16702	4,871.50000	4.87150	5,167.020		17.99	0.61	0.00	0	300.00
R2040	On 06/05/2021	Bond Future	13.38	Put	520.17000		0.52017	578.07000	0.57807	520.170		19.22	0.10	0.00	0	300.00
R2040	On 05/08/2021	Bond Future			11.47269		81.45489	11.55372	80.93519			17.25	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future	11.05	Call	3,336.10000		3.33610	3,125.31000	3.12531	3,336.100		16.77	0.43	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	11.55	Call	4,905.68000		4.90568	4,635.93000	4.63593	4,905.680		17.30	0.55	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	14.80	Put	285.19000		0.28519	315.40000	0.31540	285.190		18.74	0.05	0.00	0	900.00
R2040	On 04/11/2021	Bond Future			11.68951		82.33224	11.77388	81.80704			16.46	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future			11.11275		80.72244	11.20799	80.07159			19.03	0.00	807,224.40	10	44,171.00
R2044	On 04/02/2021	Bond Future	9.66	Call	108.18000		0.10818	85.45000	0.08545	108.180		17.04	0.04	0.00	0	265.00

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
R2044	On 04/02/2021	Bond Future	10.29	Put	6,579.98000		6.57998	7,133.74000	7.13374	6,579.980		17.11	0.82	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	3,675.67000		3.67567	4,095.74000	4.09574	3,675.670		18.28	0.60	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.31677		81.56525	11.41594	80.90800			18.51	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	2,082.24000		2.08224	1,871.47000	1.87147	2,082.240		17.41	0.35	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	4,704.61000		4.70461	5,077.28000	5.07728	4,704.610		18.02	0.54	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	4,066.47000		4.06647	3,736.92000	3.73692	4,066.470		18.34	0.53	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	3,689.27000		3.68927	4,008.22000	4.00822	3,689.270		18.39	0.45	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	2,655.17000		2.65517	2,909.56000	2.90956	2,655.170		18.87	0.36	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,504.60000		1.50460	1,667.62000	1.66762	1,504.600		20.23	0.22	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.53218		78.07176	11.63572	77.40746			18.15	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.74111		78.91265	11.84898	78.24129			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 04/02/2021	Bond Future			11.03462		84.33325	11.13505	83.62731			18.28	0.00	0.00	0	115,327.0
R2048	On 04/02/2021	Bond Future	9.80	Call	173.08000		0.17308	135.12000	0.13512	173.080		16.20	0.07	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	1,831.94000		1.83194	1,573.24000	1.57324	1,831.940		17.42	0.41	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.22681		80.80256	11.33139	80.08956			18.86	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.42765		81.68142	11.53676	80.96088			17.58	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.63236		78.14957	11.74618	77.42129			17.67	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			10.39458		70.97800	10.43265	70.75862			18.59	0.00	0.00	0	26,668.0
R209	On 06/05/2021	Bond Future			10.57995		68.57889	10.61938	68.35747			18.39	0.00	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,387.44000		1.38744	0.00000	0.00000	1,387.440		17.41	0.29	50,639,805.10	2,500	1,250.0
R209	On 06/05/2021	Bond Future	10.00	Call	1,864.93000		1.86493	1,795.05000	1.79505	1,864.930		17.64	0.36	0.00	0	1,500.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,434.45000		2.43445	2,349.71000	2.34971	2,434.450		17.90	0.43	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,255.68000		3.25568	0.00000	0.00000	3,255.680		18.25	0.47	40,443,063.36	1,250	1,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,302.53000		2.30253	2,395.00000	2.39500	2,302.530		18.65	0.37	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,856.91000		1.85691	1,936.36000	1.93636	1,856.910		19.03	0.31	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,382.79000		1.38279	0.00000	0.00000	1,382.790		19.68	0.24	41,921,848.84	2,500	1,250.0
R209	On 06/05/2021	Bond Future	12.25	Put	705.72000		0.70572	744.45000	0.74445	705.720		19.97	0.14	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.77006		69.32494	10.81094	69.10127			16.75	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.96405		66.93133	11.00646	66.70525			16.92	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

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
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	192.00733	192.00733		192.87714	192.87714			0.00	0.00	0	1,254.0
R210	On 06/05/2021		Bond Future	191.34758	191.34758		192.22745	192.22745			0.00	0.00	0	0.0
R210	On 05/08/2021		Bond Future	193.47417	193.47417		194.36422	194.36422			0.00	0.00	0	0.0
R210	On 04/11/2021		Bond Future	192.86504	192.86504		193.76500	193.76500			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	169.94414	169.94414		169.94730	169.94730			0.00	0.00	0	6,342.0
R212	On 06/05/2021		Bond Future	171.75859	171.75859		171.76247	171.76247			0.00	0.00	0	0.0
R212	On 05/08/2021		Bond Future	171.33893	171.33893		171.34316	171.34316			0.00	0.00	0	0.0
R212	On 04/11/2021		Bond Future	173.22217	173.22217		173.22660	173.22660			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	9.51675	87.06564		9.51383	87.08226		13.70	0.00	0.00	0	8,945.0
R213	On 06/05/2021		Bond Future	9.71199	84.44547		9.70889	84.46260		13.46	0.00	0.00	0	0.0
R213	On 05/08/2021		Bond Future	9.91695	85.36384		9.91369	85.38131		12.28	0.00	0.00	0	0.0
R213	On 05/08/2021	9.34	Call	2,045.41000	2.04541	2,058.22000	2.05822	2,045.410	11.79	0.37	0.00	0.00	0	200.0
R213	On 05/08/2021	10.14	Put	2,917.68000	2.91768	2,917.07000	2.91707	2,917.680	12.38	0.43	0.00	0.00	0	200.0
R213	On 05/08/2021	10.78	Put	1,795.85000	1.79585	1,797.06000	1.79706	1,795.850	13.05	0.29	0.00	0.00	0	200.0
R213	On 04/11/2021		Bond Future	10.12979	82.75362		10.12637	82.77139		12.36	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	10.84845	67.63595		10.91756	67.23870		20.42	0.00	3,381,797.50	50	15,478.0
R214	On 06/05/2021		Bond Future	11.03261	65.06517		11.10429	64.66402		20.23	0.00	0.00	0	0.0
R214	On 05/08/2021		Bond Future	11.22428	65.77287		11.29876	65.36746		18.41	0.00	0.00	0	0.0
R214	On 04/11/2021		Bond Future	11.41944	63.20399		11.49680	62.79428		18.66	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 :												659,061,041.68	12,121	1 113 576.0
Grand Total:												659,061,041.68	12,121	1 113 576.0