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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/12/2020

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		90.61000	90.61000		90.63000	90.63000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future		782.04700	782.04700		778.73900	778.73900			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future		790.10600	790.10600		786.76600	786.76600			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future		798.53300	798.53300		795.15900	795.15900			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		807.12200	807.12200		803.71200	803.71200			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future		865.01000	865.01000		856.47100	856.47100			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future		873.92300	873.92300		865.29900	865.29900			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		883.24400	883.24400		874.53000	874.53000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		892.74400	892.74400		883.93700	883.93700			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future		757.21600	757.21600		751.57900	751.57900			0.00	0.00	0	231.0
ALBI	On 06/05/2021	Index Future		765.01900	765.01900		759.32600	759.32600			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		773.17900	773.17900		767.42600	767.42600			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		781.49400	781.49400		775.68100	775.68100			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		11.40236	77.27412		11.49527	76.77926			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.65452	74.29633		11.75128	73.79688			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		11.91641	75.09758		12.01734	74.59303			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.18749	72.12307		12.29280	71.61328			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		11.98459	75.85676		12.09786	75.19225			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.23295	72.38059		12.35139	71.70968			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.48454	73.16161		12.60838	72.48378			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.74672	69.68326		12.87642	68.99828			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		748.01900	748.01900		742.28900	742.28900			0.00	0.00	0	965.0
GOVI	On 06/05/2021	GOVI		755.72600	755.72600		749.94000	749.94000			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		763.78700	763.78700		757.94000	757.94000			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		772.00200	772.00200		766.09200	766.09200			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		148.37855	148.37855		148.14115	148.14115			0.00	110,542,019.75	745	7,154.0
I2025	On 06/05/2021	Bond Future		149.94376	149.94376		149.70484	149.70484			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		150.06436	150.06436		149.82331	149.82331			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		151.69664	151.69664		151.45322	151.45322			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		105.24707	105.24707		104.84355	104.84355			0.00	0.00	0	2,317.0
I2029	On 06/05/2021	Bond Future		105.21690	105.21690		104.80982	104.80982			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		106.37662	106.37662		105.96544	105.96544			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		106.38236	106.38236		105.96689	105.96689			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	99.56980	99.56980		98.93543	98.93543			0.00	0.00	0	7,717.0
I2033		On 06/05/2021	Bond Future	99.40345	99.40345		98.76312	98.76312			0.00	0.00	0	0.0
I2033		On 05/08/2021	Bond Future	100.49909	100.49909		99.85201	99.85201			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future	100.36665	100.36665		99.71265	99.71265			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	113.05065	113.05065		112.88346	112.88346			0.00	0.00	0	7,655.0
I2038		On 06/05/2021	Bond Future	114.24328	114.24328		114.07504	114.07504			0.00	0.00	0	0.0
I2038		On 05/08/2021	Bond Future	113.77894	113.77894		113.60936	113.60936			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future	115.01665	115.01665		114.84532	114.84532			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	102.56765	102.56765		102.20647	102.20647			0.00	0.00	0	14,890.0
I2046		On 06/05/2021	Bond Future	101.85789	101.85789		101.49336	101.49336			0.00	0.00	0	0.0
I2046		On 05/08/2021	Bond Future	102.98068	102.98068		102.61257	102.61257			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future	102.29187	102.29187		101.91994	101.91994			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	102.96369	102.96369		103.92241	103.92241			0.00	0.00	0	11,025.0
I2050		On 06/05/2021	Bond Future	104.04968	104.04968		105.01925	105.01925			0.00	0.00	0	0.0
I2050		On 05/08/2021	Bond Future	103.26674	103.26674		104.24734	104.24734			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future	104.39014	104.39014		105.38153	105.38153			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	273.02000	273.02000		272.92200	272.92200			0.00	0.00	0	1,090.0
IGOV		On 06/05/2021	Index Future	275.90000	275.90000		275.80200	275.80200			0.00	0.00	0	21.0
IGOV		On 05/08/2021	Index Future	278.91000	278.91000		278.81100	278.81100			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future	281.97500	281.97500		281.87600	281.87600			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/12/2020	Jibar Tradeable Future	3.56500	96.43500		3.57500	96.42500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 20/01/2021	Jibar Tradeable Future	3.61500	96.38500		3.62500	96.37500			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/02/2021	Jibar Tradeable Future	3.57000	96.43000		3.59000	96.41000			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/03/2021	Jibar Tradeable Future	3.58500	96.41500		3.60500	96.39500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future	3.57000	96.43000		3.61000	96.39000			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future	3.58000	96.42000		3.60000	96.40000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future	3.59000	96.41000		3.63000	96.37000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.68500	96.31500		3.72500	96.27500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	3.86000	96.14000		3.90000	96.10000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	4.02000	95.98000		4.06000	95.94000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.29500	95.70500		4.32500	95.67500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	4.42500	95.57500		4.47500	95.52500			0.00	0.00	0	0.0
R186		On 04/02/2021	Bond Future	6.95601	118.25105		7.05784	117.71937		6.97	0.00	8,277,573.50	70	79,817.0

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	88.67000		0.08867		129.52000	0.12952	88.670	7.62	0.06	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.11971		119.46913		7.22749	118.93274		6.59	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.29086		115.47604		7.40528	114.93431		6.37	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.47212		116.70574		7.59377	116.15840		6.18	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			319.25392		319.25392		319.04162	319.04162			0.00	0.00	0	2,441.0
R197	On 06/05/2021	Bond Future			322.62113		322.62113		322.40869	322.40869			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			318.16506		318.16506		317.95138	317.95138			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			321.62623		321.62623		321.41074	321.41074			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			220.29103		220.29103		220.26249	220.26249			0.00	0.00	0	7,878.0
R202	On 06/05/2021	Bond Future			222.61433		222.61433		222.58712	222.58712			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			220.81240		220.81240		220.78560	220.78560			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			223.21443		223.21443		223.18746	223.18746			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			4.71574		109.33420		4.70720	109.35135		1.57	0.00	0.00	0	31,397.0
R2023	On 06/05/2021	Bond Future			4.79554		106.55441		4.78533	106.57246		1.82	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.87500		107.70320		4.86275	107.72186		1.58	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.98529		104.94311		4.97046	104.96213		1.42	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			8.88978		94.77102		9.04809	93.84606		12.20	0.00	12,225,461.58	129	107,610.0
R2030	On 04/02/2021	Bond Future	8.20	Call	387.74000		0.38774		259.10000	0.25910	387.740	11.53	0.17	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	591.87000		0.59187		409.66000	0.40966	591.870	11.66	0.24	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	606.89000		0.60689		420.97000	0.42097	606.890	11.67	0.24	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,690.90000		1.69090		1,288.07000	1.28807	1,690.900	12.10	0.49	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,541.58000		2.54158		2,014.80000	2.01480	2,541.580	12.30	0.63	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,839.19000		2.83919		2,275.99000	2.27599	2,839.190	12.36	0.66	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	861.99000		0.86199		1,180.52000	1.18052	861.990	12.46	0.29	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	785.09000		0.78509		1,083.17000	1.08317	785.090	12.52	0.27	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	126.71000		0.12671		199.00000	0.19900	126.710	13.43	0.06	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.08482		95.74786		9.25003	94.81403		11.67	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	624.02000		0.62402		479.22000	0.47922	624.020	11.05	0.18	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,960.04000		1.96004		1,609.34000	1.60934	1,960.040	11.37	0.41	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,437.15000		2.43715		2,884.11000	2.88411	2,437.150	11.65	0.44	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	3,360.02000		3.36002		2,858.32000	2.85832	3,360.020	11.68	0.57	0.00	0	300.0

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R2030	On	06/05/2021	Bond Future	9.92	Put	1,151.53000	1.15153	1,412.97000	1.41297	1,151.530	12.25	0.25	0.00	0	700.0	
R2030	On	06/05/2021	Bond Future	10.95	Put	289.78000	0.28978	378.72000	0.37872	289.780	12.65	0.08	0.00	0	300.0	
R2030	On	05/08/2021	Bond Future			9.29146	92.77500	9.46431	91.83148		11.19	0.00	0.00	0	0.0	
R2030	On	05/08/2021	Bond Future	8.95	Call	2,397.43000	2.39743	2,024.25000	2.02425	2,397.430	10.82	0.43	0.00	0	600.0	
R2030	On	05/08/2021	Bond Future	9.45	Call	3,762.05000	3.76205	3,262.50000	3.26250	3,762.050	11.16	0.56	0.00	0	600.0	
R2030	On	05/08/2021	Bond Future	12.10	Put	168.77000	0.16877	217.04000	0.21704	168.770	12.14	0.04	0.00	0	600.0	
R2030	On	04/11/2021	Bond Future			9.49603	93.76316	9.67663	92.80974		10.89	0.00	0.00	0	0.0	
R2030	On	04/11/2021	Bond Future	8.27	Call	1,289.96000	1.28996	1,071.61000	1.07161	1,289.960	10.23	0.25	0.00	0	300.0	
R2030	On	04/11/2021	Bond Future	8.77	Call	2,113.38000	2.11338	1,797.42000	1.79742	2,113.380	10.41	0.36	0.00	0	300.0	
R2030	On	04/11/2021	Bond Future	11.44	Put	868.12000	0.86812	1,027.70000	1.02770	868.120	11.75	0.15	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			9.86465	92.20463	10.03337	91.17127		14.33	0.00	12,355,420.42	134	117,632.0	
R2032	On	04/02/2021	Bond Future	8.79	Call	173.33000	0.17333	108.81000	0.10881	173.330	13.26	0.08	0.00	0	800.0	
R2032	On	04/02/2021	Bond Future	9.29	Call	659.73000	0.65973	457.47000	0.45747	659.730	13.52	0.24	0.00	0	800.0	
R2032	On	04/02/2021	Bond Future	10.82	Put	409.30000	0.40930	590.94000	0.59094	409.300	15.53	0.14	0.00	0	800.0	
R2032	On	06/05/2021	Bond Future			10.07396	89.01061	10.24967	87.96717		14.47	0.00	0.00	0	0.0	
R2032	On	06/05/2021	Bond Future	10.33	Call	4,048.85000	4.04885	3,468.26000	3.46826	4,048.850	14.53	0.59	0.00	0	736.0	
R2032	On	06/05/2021	Bond Future	12.57	Put	173.39000	0.17339	231.06000	0.23106	173.390	15.71	0.05	0.00	0	736.0	
R2032	On	05/08/2021	Bond Future			10.29005	89.97064	10.47323	88.91631		13.28	0.00	0.00	0	0.0	
R2032	On	04/11/2021	Bond Future			10.51340	86.78428	10.70443	85.71887		13.49	0.00	0.00	0	0.0	
R2032	On	04/11/2021	Bond Future	9.33	Call	1,691.73000	1.69173	1,417.78000	1.41778	1,691.730	12.68	0.28	0.00	0	700.0	
R2032	On	04/11/2021	Bond Future	9.83	Call	2,583.41000	2.58341	2,206.24000	2.20624	2,583.410	12.75	0.38	0.00	0	700.0	
R2032	On	04/11/2021	Bond Future	12.81	Put	841.66000	0.84166	996.62000	0.99662	841.660	14.55	0.13	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			10.59162	91.55408	10.70935	90.78622		16.04	0.00	17,395,275.20	190	97,981.0	
R2035	On	04/02/2021	Bond Future	10.14	Put	4,030.72000	4.03072	4,602.66000	4.60266	4,030.720	15.15	0.70	0.00	0	650.0	
R2035	On	04/02/2021	Bond Future	11.14	Put	968.61000	0.96861	1,205.36000	1.20536	968.610	16.59	0.26	0.00	0	650.0	
R2035	On	06/05/2021	Bond Future			10.80519	88.02412	10.92762	87.24898		16.40	0.00	0.00	0	0.0	
R2035	On	06/05/2021	Bond Future	10.05	Call	1,556.58000	1.55658	1,344.88000	1.34488	1,556.580	15.37	0.30	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	10.24	Call	1,984.35000	1.98435	1,731.88000	1.73188	1,984.350	15.60	0.36	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	10.40	Call	2,391.37000	2.39137	2,103.54000	2.10354	2,391.370	15.78	0.40	0.00	0	600.0	
R2035	On	06/05/2021	Bond Future	10.55	Put	4,459.71000	4.45971	4,913.51000	4.91351	4,459.710	15.95	0.55	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	10.81	Call	3,616.67000	3.61667	3,237.68000	3.23768	3,616.670	16.23	0.52	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	11.05	Put	2,901.45000	2.90145	3,246.18000	3.24618	2,901.450	16.45	0.41	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	11.15	Call	4,807.75000	4.80775	4,356.70000	4.35670	4,807.750	16.54	0.61	0.00	0	600.0	
R2035	On	06/05/2021	Bond Future	11.32	Put	2,272.01000	2.27201	2,562.58000	2.56258	2,272.010	16.74	0.34	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	11.55	Put	1,848.97000	1.84897	2,098.05000	2.09805	1,848.970	17.07	0.29	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	12.02	Put	1,219.09000	1.21909	1,398.05000	1.39805	1,219.090	17.84	0.21	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	12.77	Put	501.24000	0.50124	591.93000	0.59193	501.240	17.84	0.10	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	12.91	Put	418.80000	0.41880	497.42000	0.49742	418.800	17.84	0.09	0.00	0	600.0	
R2035	On	05/08/2021	Bond Future			11.02861	88.97334	11.15619	88.19017		15.06	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			11.25831	85.44688		11.39123	84.65549		15.28	0.00	0.00	0	0.00
R2035	On 04/11/2021	Bond Future	10.12	Call	2,052.77000	2.05277	1,831.76000	1.83176	2,052.770	14.38	0.30	0.00	0	400.00	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,246.67000	2.24667	2,009.78000	2.00978	2,246.670	14.38	0.32	0.00	0	782.00	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,065.90000	3.06590	2,768.60000	2.76860	3,065.900	14.49	0.40	0.00	0	400.00	
R2035	On 04/11/2021	Bond Future	11.08	Put	5,406.24000	5.40624	5,825.23000	5.82523	5,406.240	14.92	0.51	0.00	0	782.00	
R2035	On 04/11/2021	Bond Future	11.75	Put	3,609.87000	3.60987	3,927.22000	3.92722	3,609.870	15.48	0.38	0.00	0	782.00	
R2035	On 04/11/2021	Bond Future	13.82	Put	833.97000	0.83397	937.17000	0.93717	833.970	16.46	0.12	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			10.82666	82.70365	10.98003	81.71418		18.08	0.00	175,249,034.35	2,119	133,275.00	
R2037	On 04/02/2021	Bond Future	9.65	Call	169.84000	0.16984	113.80000	0.11380	169.840	16.50	0.07	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.35	Put	4,174.21000	4.17421	4,917.29000	4.91729	4,174.210	17.02	0.71	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.48	Call	1,276.13000	1.27613	975.64000	0.97564	1,276.130	17.27	0.35	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	10.85	Put	2,212.64000	2.21264	2,737.71000	2.73771	2,212.640	17.88	0.48	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	11.90	Put	441.57000	0.44157	605.24000	0.60524	441.570	19.84	0.13	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	11.97	Call	7,356.74000	7.35674	6,516.77000	6.51677	7,356.740	20.00	0.88	0.00	0	300.00	
R2037	On 04/02/2021	Bond Future	13.73	Put	4.95000	0.00495	8.86000	0.00886	4.950	20.07	0.00	0.00	0	300.00	
R2037	On 06/05/2021	Bond Future			11.04047	83.55622	11.20000	82.55712		17.55	0.00	0.00	0	0.00	
R2037	On 05/08/2021	Bond Future			11.26590	80.20168	11.43222	79.19213		16.96	0.00	0.00	0	0.00	
R2037	On 04/11/2021	Bond Future			11.48561	81.05607	11.65869	80.03589		16.36	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			10.96964	84.62937	11.08197	83.85778		18.46	0.00	1,946,475.51	23	78,984.00	
R2040	On 04/02/2021	Bond Future	9.49	Call	55.22000	0.05522	39.72000	0.03972	55.220	16.53	0.03	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	9.57	Call	73.12000	0.07312	53.04000	0.05304	73.120	16.53	0.03	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.07	Call	334.71000	0.33471	256.06000	0.25606	334.710	16.53	0.13	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.24	Call	515.54000	0.51554	401.47000	0.40147	515.540	16.53	0.18	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.57	Put	936.44000	0.93644	1,159.30000	1.15930	936.440	18.99	0.24	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.74	Put	712.12000	0.71212	893.27000	0.89327	712.120	19.36	0.19	0.00	0	800.00	
R2040	On 06/05/2021	Bond Future			11.17974	85.50185	11.29663	84.72282		18.09	0.00	0.00	0	0.00	
R2040	On 06/05/2021	Bond Future	10.83	Call	2,763.74000	2.76374	2,458.81000	2.45881	2,763.740	17.59	0.42	0.00	0	300.00	
R2040	On 06/05/2021	Bond Future	11.58	Call	5,372.31000	5.37231	4,908.37000	4.90837	5,372.310	18.49	0.63	0.00	0	300.00	
R2040	On 06/05/2021	Bond Future	13.38	Put	435.43000	0.43543	512.22000	0.51222	435.430	19.70	0.08	0.00	0	300.00	
R2040	On 05/08/2021	Bond Future			11.40119	81.91795	11.52311	81.13088		17.51	0.00	0.00	0	0.00	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,468.44000	3.46844	3,137.71000	3.13771	3,468.440	17.02	0.45	0.00	0	900.00	
R2040	On 05/08/2021	Bond Future	11.55	Call	5,088.73000	5.08873	4,667.27000	4.66727	5,088.730	17.56	0.56	0.00	0	900.00	
R2040	On 05/08/2021	Bond Future	14.80	Put	242.11000	0.24211	282.22000	0.28222	242.110	19.00	0.04	0.00	0	900.00	
R2040	On 04/11/2021	Bond Future			11.61659	82.79068	11.74352	81.99539		16.77	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			11.05568	81.11677	11.16790	80.34446		19.43	0.00	0.00	0	51,695.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	74.83000	0.07483	54.46000	0.05446	74.830	17.41	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	6,107.54000		6.10754	6,772.47000	6.77247	6,107.540		17.48	0.83	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	3,205.43000		3.20543	3,698.14000	3.69814	3,205.430		18.68	0.59	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.25892		81.95298	11.37574	81.17330			19.02	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	2,154.44000		2.15444	1,896.25000	1.89625	2,154.440		17.94	0.36	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	4,420.11000		4.42011	4,852.00000	4.85200	4,420.110		18.53	0.52	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	4,192.26000		4.19226	3,790.09000	3.79009	4,192.260		18.85	0.55	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	3,432.27000		3.43227	3,799.22000	3.79922	3,432.270		18.90	0.44	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	2,436.15000		2.43615	2,725.61000	2.72561	2,436.150		19.38	0.34	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,341.93000		1.34193	1,523.18000	1.52318	1,341.930		20.72	0.21	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.47297		78.45603	11.59489	77.66826			18.40	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.68088		79.29193	11.80789	78.49584			17.61	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			10.95786		84.88032	11.07516	84.04696			18.67	0.00	0.00	0	115,446.0
R2048	On 04/02/2021	Bond Future	9.80	Call	136.76000		0.13676	98.54000	0.09854	136.760		16.54	0.06	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	1,897.72000		1.89772	1,574.86000	1.57486	1,897.720		18.35	0.44	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.14842		81.34459	11.27051	80.50323			19.38	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.34699		82.22183	11.47433	81.37169			17.74	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.54968		78.68647	11.68247	77.82741			17.87	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			10.36120		71.17119	10.45225	70.64607			18.74	0.00	0.00	0	26,084.0
R209	On 06/05/2021	Bond Future			10.54694		68.76506	10.64127	68.23500			18.72	0.00	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,362.58000		1.36258	1,220.60000	1.22060	1,362.580		17.75	0.30	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,420.27000		2.42027	2,205.34000	2.20534	2,420.270		18.24	0.44	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,067.95000		3.06795	3,330.61000	3.33061	3,067.950		18.58	0.46	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,136.67000		2.13667	2,342.76000	2.34276	2,136.670		18.98	0.36	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,703.70000		1.70370	1,878.31000	1.87831	1,703.700		19.35	0.30	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,249.63000		1.24963	1,386.71000	1.38671	1,249.630		20.00	0.23	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	616.31000		0.61631	696.22000	0.69622	616.310		20.30	0.13	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.73698		69.50673	10.83481	68.97116			17.24	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.93121		67.10716	11.03268	66.56603			17.58	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

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
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	195.57123	195.57123		195.36295	195.36295			0.00	0.00	0	1,299.0
R210	On 06/05/2021		Bond Future	194.91793	194.91793		194.70874	194.70874			0.00	0.00	0	0.0
R210	On 05/08/2021		Bond Future	197.06647	197.06647		196.85560	196.85560			0.00	0.00	0	0.0
R210	On 04/11/2021		Bond Future	196.46761	196.46761		196.25483	196.25483			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	170.35765	170.35765		170.23398	170.23398			0.00	0.00	0	5,730.0
R212	On 06/05/2021		Bond Future	172.15478	172.15478		172.03094	172.03094			0.00	0.00	0	0.0
R212	On 05/08/2021		Bond Future	171.71791	171.71791		171.59332	171.59332			0.00	0.00	0	0.0
R212	On 04/11/2021		Bond Future	173.58588	173.58588		173.46018	173.46018			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	9.37297	87.88912		9.52092	87.04191		13.70	0.00	0.00	0	8,945.0
R213	On 06/05/2021		Bond Future	9.56435	85.26642		9.71821	84.41111		13.63	0.00	0.00	0	0.0
R213	On 05/08/2021		Bond Future	9.76452	86.18578		9.92485	85.32154		12.56	0.00	0.00	0	0.0
R213	On 05/08/2021	9.34	Call	2,397.03000	2.39703	2,064.62000	2.06462	2,397.030	12.27	0.41	0.00	0	200.0	
R213	On 05/08/2021	10.14	Put	2,612.83000	2.61283	2,973.59000	2.97359	2,612.830	12.88	0.39	0.00	0	200.0	
R213	On 05/08/2021	10.78	Put	1,607.57000	1.60757	1,855.85000	1.85585	1,607.570	13.63	0.26	0.00	0	200.0	
R213	On 04/11/2021		Bond Future	9.97277	83.57470		10.13984	82.70143		12.77	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	10.82439	67.77516		10.93617	67.13239		20.60	0.00	0.00	0	15,475.0
R214	On 06/05/2021		Bond Future	11.00916	65.19729		11.12510	64.54831		20.65	0.00	0.00	0	0.0
R214	On 05/08/2021		Bond Future	11.20102	65.90035		11.32148	65.24462		19.00	0.00	0.00	0	0.0
R214	On 04/11/2021		Bond Future	11.39667	63.32541		11.52180	62.66280		19.46	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 : 337,991,260.31 3,410 1 138 554.0

Grand Total: 337,991,260.31 3,410 1 138 554.0