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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/12/2020

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		90.64000	90.64000		90.63000	90.63000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future		780.03800	780.03800		781.85600	781.85600			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future		788.08100	788.08100		789.92000	789.92000			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future		796.49000	796.49000		798.34900	798.34900			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		805.05700	805.05700		806.93800	806.93800			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future		857.10300	857.10300		859.57700	859.57700			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future		865.94100	865.94100		868.44300	868.44300			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		875.18000	875.18000		877.71000	877.71000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		884.59400	884.59400		887.15200	887.15200			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future		752.27200	752.27200		752.20400	752.20400			0.00	0.00	0	231.0
ALBI	On 06/05/2021	Index Future		760.02900	760.02900		759.96300	759.96300			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		768.13800	768.13800		768.07200	768.07200			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		776.40100	776.40100		776.33500	776.33500			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		11.47247	76.90026		11.50163	76.74555			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.72746	73.91938		11.75772	73.76381			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		11.99245	74.71699		12.02394	74.56021			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.26681	71.73861		12.29964	71.58035			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		12.09033	75.23610		12.13460	74.97889			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.34346	71.75427		12.38966	71.49516			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.60006	72.52897		12.64833	72.26747			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.86769	69.04402		12.91823	68.77992			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		742.93600	742.93600		742.98100	742.98100			0.00	0.00	0	965.0
GOVI	On 06/05/2021	GOVI		750.59600	750.59600		750.64500	750.64500			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		758.60500	758.60500		758.65500	758.65500			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		766.76500	766.76500		766.81600	766.81600			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		148.31472	148.31472		147.89932	147.89932			0.00	114,498,963.84	772	6,409.0
I2025	On 06/05/2021	Bond Future		149.88071	149.88071		149.46240	149.46240			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		150.00136	150.00136		149.57925	149.57925			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		151.63335	151.63335		151.20697	151.20697			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		104.79898	104.79898		104.58697	104.58697			0.00	8,907,913.30	85	2,317.0
I2029	On 06/05/2021	Bond Future		104.76513	104.76513		104.55191	104.55191			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		105.92050	105.92050		105.70539	105.70539			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		105.92148	105.92148		105.70432	105.70432			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	98.92882		98.92882		98.90881	98.90881			0.00	0.00	0	7,717.0
I2033	On 06/05/2021	Bond Future	98.75671		98.75671		98.73748	98.73748			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	99.84569		99.84569		99.82682	99.82682			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	99.70633		99.70633		99.68747	99.68747			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	112.34360		112.34360		111.94285	111.94285			0.00	0.00	0	7,655.0
I2038	On 06/05/2021	Bond Future	113.52981		113.52981		113.12607	113.12607			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	113.05828		113.05828		112.65061	112.65061			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	114.28848		114.28848		113.87652	113.87652			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	101.68077		101.68077		99.78630	99.78630			0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	100.96260		100.96260		99.04905	99.04905			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	102.07617		102.07617		100.14214	100.14214			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	101.37761		101.37761		99.42272	99.42272			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	102.75018		102.75018		101.96213	101.96213			0.00	411,000.72	4	11,021.0
I2050	On 06/05/2021	Bond Future	103.83504		103.83504		103.03973	103.03973			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	103.05027		103.05027		102.24677	102.24677			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	104.17156		104.17156		103.35949	103.35949			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	272.31000		272.31000		271.32400	271.32400			0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	275.18500		275.18500		274.18900	274.18900			0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future	278.18700		278.18700		277.18100	277.18100			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	281.24500		281.24500		280.22800	280.22800			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.56500		96.43500		3.56500	96.43500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.62500		96.37500		3.63500	96.36500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.59000		96.41000		3.58000	96.42000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.60500		96.39500		3.60500	96.39500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.61000		96.39000		3.59000	96.41000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.62000		96.38000		3.60000	96.40000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.63000		96.37000		3.61000	96.39000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.73500		96.26500		3.69500	96.30500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.90000		96.10000		3.85000	96.15000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.04000		95.96000		3.99000	96.01000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.29500		95.70500		4.25500	95.74500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.43500		95.56500		4.38500	95.61500			0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	7.01825		117.92572		6.96660	118.19562		6.97	0.00	291,394,454.12	2,471	79,887.0

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	118.16000		0.11816		93.08000	0.09308	118.160	7.62	0.07	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.18544		119.14164		7.13046	119.41549		6.59	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.36057		115.14561		7.30201	115.42311		6.37	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.54619		116.37208		7.48387	116.65273		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			319.04605		319.04605		319.05928	319.05928			0.00	0.00	0	2,454.0
R197	On 06/05/2021	Bond Future			322.41420		322.41420		322.43074	322.43074			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			317.95756		317.95756		317.97590	317.97590			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			321.41715		321.41715		321.43638	321.43638			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			220.24812		220.24812		220.20544	220.20544			0.00	8,809,924.80	40	7,878.0
R202	On 06/05/2021	Bond Future			222.57341		222.57341		222.53228	222.53228			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			220.77209		220.77209		220.73179	220.73179			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			223.17418		223.17418		223.13373	223.13373			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			4.67038		109.42533		4.65729	109.45164		1.57	0.00	0.00	0	31,397.0
R2023	On 06/05/2021	Bond Future			4.74287		106.64755		4.72723	106.67523		1.82	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.81281		107.79796		4.79407	107.82654		1.58	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.91047		105.03913		4.88778	105.06827		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			9.04002		93.89292		8.98491	94.21379		12.20	0.00	375,571.68	4	107,739.0
R2030	On 04/02/2021	Bond Future	8.20	Call	272.95000		0.27295		310.37000	0.31037	272.950	11.53	0.13	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	428.30000		0.42830		475.62000	0.47562	428.300	11.66	0.19	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	439.93000		0.43993		487.91000	0.48791	439.930	11.67	0.19	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,322.91000		1.32291		1,434.03000	1.43403	1,322.910	12.10	0.42	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,056.41000		2.05641		2,213.35000	2.21335	2,056.410	12.30	0.55	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,319.26000		2.31926		2,488.60000	2.48860	2,319.260	12.36	0.59	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	1,178.74000		1.17874		1,040.08000	1.04008	1,178.740	12.46	0.36	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	1,082.19000		1.08219		948.76000	0.94876	1,082.190	12.52	0.34	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	201.86000		0.20186		174.28000	0.17428	201.860	13.43	0.09	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.24155		94.86166		9.18382	95.18682		11.67	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	491.34000		0.49134		533.31000	0.53331	491.340	11.05	0.15	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,635.24000		1.63524		1,744.08000	1.74408	1,635.240	11.37	0.36	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,870.11000		2.87011		2,700.79000	2.70079	2,870.110	11.65	0.49	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	2,892.72000		2.89272		3,054.02000	3.05402	2,892.720	11.68	0.52	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	1,407.67000		1.40767	1,307.03000	1.30703	1,407.670		12.25	0.29	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	378.48000		0.37848	343.06000	0.34306	378.480		12.65	0.10	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.45540		91.87981	9.39487	92.20903			11.19	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	8.95	Call	2,049.10000		2.04910	2,117.86000	2.11786	2,049.100		10.82	0.38	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,294.33000		3.29433	3,405.54000	3.40554	3,294.330		11.16	0.52	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	12.10	Put	216.49000		0.21649	185.10000	0.18510	216.490		12.14	0.05	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.66730		92.85868	9.60400	93.19163			10.89	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,086.36000		1.08636	1,146.63000	1.14663	1,086.360		10.23	0.22	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,818.02000		1.81802	1,854.99000	1.85499	1,818.020		10.41	0.32	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	11.44	Put	1,023.21000		1.02321	959.50000	0.95950	1,023.210		11.75	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			10.02037		91.25031	9.99156	91.42582			14.33	0.00	20,531,319.75	225	117,675.0
R2032	On 04/02/2021	Bond Future	8.79	Call	118.13000		0.11813	127.23000	0.12723	118.130		13.26	0.06	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	483.26000		0.48326	513.30000	0.51330	483.260		13.52	0.19	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	589.38000		0.58938	554.92000	0.55492	589.380		15.53	0.19	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			10.23607		88.04733	10.20589	88.22558			14.47	0.00	0.00	0	0.0
R2032	On 06/05/2021	Bond Future	10.33	Call	3,522.76000		3.52276	3,589.97000	3.58997	3,522.760		14.53	0.55	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	229.84000		0.22984	211.58000	0.21158	229.840		15.71	0.06	0.00	0	736.0
R2032	On 05/08/2021	Bond Future			10.45901		88.99754	10.42746	89.17812			13.28	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			10.68958		85.80105	10.65663	85.98377			13.49	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,443.03000		1.44303	1,459.92000	1.45992	1,443.030		12.68	0.25	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,240.16000		2.24016	2,270.03000	2.27003	2,240.160		12.75	0.34	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	988.41000		0.98841	942.78000	0.94278	988.410		14.55	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			10.70158		90.83660	10.73990	90.58858			16.04	0.00	22,709,150.00	250	97,983.0
R2035	On 04/02/2021	Bond Future	10.14	Put	4,580.61000		4.58061	4,727.53000	4.72753	4,580.610		15.15	0.74	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	1,208.32000		1.20832	1,239.11000	1.23911	1,208.320		16.59	0.31	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			10.91949		87.30014	10.95924	87.05044			16.40	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.05	Call	1,368.41000		1.36841	1,274.36000	1.27436	1,368.410		15.37	0.27	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,759.07000		1.75907	1,604.77000	1.60477	1,759.070		15.60	0.33	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.40	Call	2,133.73000		2.13373	1,961.65000	1.96165	2,133.730		15.78	0.37	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.55	Put	4,895.24000		4.89524	4,960.21000	4.96021	4,895.240		15.95	0.58	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.81	Call	3,274.86000		3.27486	3,074.45000	3.07445	3,274.860		16.23	0.49	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.05	Put	3,235.65000		3.23565	3,273.54000	3.27354	3,235.650		16.45	0.44	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	11.15	Call	4,398.63000		4.39863	4,180.09000	4.18009	4,398.630		16.54	0.58	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	2,555.36000		2.55536	2,571.01000	2.57101	2,555.360		16.74	0.37	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	2,093.14000		2.09314	2,083.08000	2.08308	2,093.140		17.07	0.32	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	1,396.49000		1.39649	1,370.21000	1.37021	1,396.490		17.84	0.23	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	592.54000		0.59254	612.16000	0.61216	592.540		17.84	0.12	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	498.18000		0.49818	514.84000	0.51484	498.180		17.84	0.10	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			11.14769		88.24202	11.18905	87.99016			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			11.38236	84.70796		11.42543	84.45364		15.28	0.00	0.00	0	0.00
R2035	On 04/11/2021	Bond Future	10.12	Call	1,852.14000	1.85214		1,761.74000	1.76174	1,852.140	14.38	0.28	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	10.23	Call	2,031.40000	2.03140		1,935.24000	1.93524	2,031.400	14.38	0.30	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	10.62	Call	2,794.84000	2.79484		2,678.51000	2.67851	2,794.840	14.49	0.37	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	11.08	Put	5,804.54000	5.80454		5,917.30000	5.91730	5,804.540	14.92	0.53	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	11.75	Put	3,913.38000	3.91338		3,995.91000	3.99591	3,913.380	15.48	0.40	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	13.82	Put	934.57000	0.93457		958.79000	0.95879	934.570	16.46	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			10.95169	81.89566		10.97949	81.71763		18.08	0.00	245,686.98	3	133,404.00
R2037	On 04/02/2021	Bond Future	9.65	Call	129.04000	0.12904		120.25000	0.12025	129.040	16.50	0.06	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	4,795.17000	4.79517		4,893.70000	4.89370	4,795.170	17.02	0.75	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	1,046.70000	1.04670		944.60000	0.94460	1,046.700	17.27	0.30	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	2,660.40000	2.66040		2,706.13000	2.70613	2,660.400	17.88	0.53	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	588.81000	0.58881		573.33000	0.57333	588.810	19.84	0.17	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	6,683.77000	6.68377		6,490.09000	6.49009	6,683.770	20.00	0.85	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	8.80000	0.00880		9.69000	0.00969	8.800	20.07	0.00	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.17046	82.74071		11.19926	82.56171		17.55	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			11.40138	79.37786		11.43134	79.19742		16.96	0.00	0.00	0	0.00
R2037	On 04/11/2021	Bond Future			11.62657	80.22369		11.65772	80.04155		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			11.07922	83.87654		11.12745	83.54860		18.46	0.00	10,065,184.80	120	78,984.00
R2040	On 04/02/2021	Bond Future	9.49	Call	42.54000	0.04254		35.14000	0.03514	42.540	16.53	0.02	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	56.55000	0.05655		47.05000	0.04705	56.550	16.53	0.03	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	266.67000	0.26667		230.92000	0.23092	266.670	16.53	0.10	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	415.48000	0.41548		364.21000	0.36421	415.480	16.53	0.15	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	1,172.80000	1.17280		1,260.97000	1.26097	1,172.800	18.99	0.29	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	906.17000	0.90617		977.52000	0.97752	906.170	19.36	0.23	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			11.29372	84.74207		11.34382	84.41164		18.09	0.00	0.00	0	0.00
R2040	On 06/05/2021	Bond Future	10.83	Call	2,478.71000	2.47871		2,240.18000	2.24018	2,478.710	17.59	0.39	0.00	0	300.00
R2040	On 06/05/2021	Bond Future	11.58	Call	4,932.93000	4.93293		4,629.75000	4.62975	4,932.930	18.49	0.60	0.00	0	300.00
R2040	On 06/05/2021	Bond Future	13.38	Put	516.55000	0.51655		531.11000	0.53111	516.550	19.70	0.10	0.00	0	300.00
R2040	On 05/08/2021	Bond Future			11.52004	81.15055		11.57227	80.81697		17.51	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future	11.05	Call	3,155.09000	3.15509		2,882.91000	2.88291	3,155.090	17.02	0.42	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	11.55	Call	4,687.38000	4.68738		4,385.22000	4.38522	4,687.380	17.56	0.53	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	14.80	Put	283.96000	0.28396		286.57000	0.28657	283.960	19.00	0.05	0.00	0	900.00
R2040	On 04/11/2021	Bond Future			11.74032	82.01528		11.79468	81.67841		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			11.17021	80.32870		11.21825	80.00201		19.43	0.00	4,819,722.00	60	51,645.00
R2044	On 04/02/2021	Bond Future	9.66	Call	57.08000	0.05708		47.95000	0.04795	57.080	17.41	0.03	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	6,796.90000	6.79690	7,077.00000	7.07700	6,796.900	17.48	0.86	0.00	0	265.0		
R2044	On 04/02/2021	Bond Future	10.84	Put	3,727.79000	3.72779	3,931.15000	3.93115	3,727.790	18.68	0.64	0.00	0	265.0		
R2044	On 06/05/2021	Bond Future			11.37811	81.15762	11.42804	80.82844		19.02	0.00	0.00	0	0.0		
R2044	On 06/05/2021	Bond Future	10.70	Call	1,902.44000	1.90244	1,757.36000	1.75736	1,902.440	17.94	0.33	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.10	Put	4,873.49000	4.87349	5,013.76000	5.01376	4,873.490	18.53	0.55	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.35	Call	3,795.13000	3.79513	3,582.76000	3.58276	3,795.130	18.85	0.52	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.40	Put	3,819.74000	3.81974	3,932.14000	3.93214	3,819.740	18.90	0.47	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.79	Put	2,744.20000	2.74420	2,825.89000	2.82589	2,744.200	19.38	0.37	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	12.50	Put	1,537.80000	1.53780	1,581.63000	1.58163	1,537.800	20.72	0.23	0.00	0	3,100.0		
R2044	On 05/08/2021	Bond Future			11.59734	77.65257	11.64942	77.32028		18.40	0.00	0.00	0	0.0		
R2044	On 04/11/2021	Bond Future			11.81043	78.48006	11.86468	78.14442		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			11.07228	84.06724	11.12016	83.73128		18.67	0.00	168,134.48	2	115,447.0		
R2048	On 04/02/2021	Bond Future	9.80	Call	104.14000	0.10414	88.86000	0.08886	104.140	16.54	0.05	0.00	0	2,140.0		
R2048	On 04/02/2021	Bond Future	10.80	Call	1,603.30000	1.60330	1,402.00000	1.40200	1,603.300	18.35	0.39	0.00	0	2,140.0		
R2048	On 06/05/2021	Bond Future			11.26746	80.52405	11.31723	80.18543		19.38	0.00	0.00	0	0.0		
R2048	On 05/08/2021	Bond Future			11.47113	81.39286	11.52300	81.05109		17.74	0.00	0.00	0	0.0		
R2048	On 04/11/2021	Bond Future			11.67911	77.84893	11.73321	77.50365		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			10.42878	70.78088	10.45554	70.62720		18.74	0.00	0.00	0	26,089.0		
R209	On 06/05/2021	Bond Future			10.61689	68.37143	10.64452	68.21684		18.72	0.00	41,022,858.00	600	5,250.0		
R209	On 06/05/2021	Bond Future	9.75	Call	1,267.12000	1.26712	1,201.11000	1.20111	1,267.120	17.75	0.28	47,975,780.96	2,500	6,250.0		
R209	On 06/05/2021	Bond Future	10.25	Call	2,272.59000	2.27259	2,177.99000	2.17799	2,272.590	18.24	0.42	35,930,469.78	1,250	5,325.0		
R209	On 06/05/2021	Bond Future	10.60	Put	3,275.42000	3.27542	3,319.52000	3.31952	3,275.420	18.58	0.48	0.00	0	6,250.0		
R209	On 06/05/2021	Bond Future	11.00	Put	2,301.80000	2.30180	2,329.39000	2.32939	2,301.800	18.98	0.38	0.00	0	3,500.0		
R209	On 06/05/2021	Bond Future	11.25	Put	1,844.95000	1.84495	1,867.02000	1.86702	1,844.950	19.35	0.32	53,959,520.44	2,500	9,150.0		
R209	On 06/05/2021	Bond Future	11.60	Put	1,362.08000	1.36208	1,377.48000	1.37748	1,362.080	20.00	0.25	21,036,368.04	1,250	3,750.0		
R209	On 06/05/2021	Bond Future	12.25	Put	683.36000	0.68336	688.59000	0.68859	683.360	20.30	0.14	0.00	0	9,150.0		
R209	On 05/08/2021	Bond Future			10.80948	69.10924	10.83808	68.95336		17.24	0.00	0.00	0	0.0		
R209	On 04/11/2021	Bond Future			11.00640	66.70557	11.03604	66.54822		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	195.41770	195.41770		195.39125	195.39125			0.00	8,793,796.50	45	1,299.0
R210	On 06/05/2021		Bond Future	194.76466	194.76466		194.73995	194.73995			0.00	0.00	0	0.0
R210	On 05/08/2021		Bond Future	196.91256	196.91256		196.88858	196.88858			0.00	0.00	0	0.0
R210	On 04/11/2021		Bond Future	196.31247	196.31247		196.28869	196.28869			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	170.21935	170.21935		170.11732	170.11732			0.00	0.00	0	6,342.0
R212	On 06/05/2021		Bond Future	172.01671	172.01671		171.91529	171.91529			0.00	0.00	0	0.0
R212	On 05/08/2021		Bond Future	171.57924	171.57924		171.47761	171.47761			0.00	0.00	0	0.0
R212	On 04/11/2021		Bond Future	173.44606	173.44606		173.34370	173.34370			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	9.50266	87.14587		9.47345	87.31253		13.70	0.00	0.00	0	8,945.0
R213	On 06/05/2021		Bond Future	9.69916	84.51639		9.66860	84.68565		13.63	0.00	0.00	0	0.0
R213	On 05/08/2021		Bond Future	9.90495	85.42817		9.87300	85.59974		12.56	0.00	0.00	0	0.0
R213	On 05/08/2021	9.34	Call	2,111.42000	2.11142	2,049.72000	2.04972	2,111.420	12.27	0.38	0.00	0	200.0	
R213	On 05/08/2021	10.14	Put	2,935.51000	2.93551	2,730.35000	2.73035	2,935.510	12.88	0.42	0.00	0	200.0	
R213	On 05/08/2021	10.78	Put	1,831.34000	1.83134	1,652.69000	1.65269	1,831.340	13.63	0.29	0.00	0	200.0	
R213	On 04/11/2021		Bond Future	10.11909	82.80923		10.08575	82.98283		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	10.92810	67.17845		10.97053	66.93685		20.60	0.00	0.00	0	15,478.0
R214	On 06/05/2021		Bond Future	11.11668	64.59509		11.16060	64.35170		20.65	0.00	0.00	0	0.0
R214	On 05/08/2021		Bond Future	11.31271	65.29200		11.35830	65.04637		19.00	0.00	0.00	0	0.0
R214	On 04/11/2021		Bond Future	11.51267	62.71077		11.56002	62.46267		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 :												691,655,820.18	12,181	1 138 762.0
Grand Total:												691,655,820.18	12,181	1 138 762.0