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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/01/2021

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	90.52000		90.52000		90.51000	90.51000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	792.17800		792.17800		791.64100	791.64100			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	800.22800		800.22800		799.69500	799.69500			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	808.91000		808.91000		808.37900	808.37900			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	817.79300		817.79300		817.25900	817.25900			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	866.36600		866.36600		866.61700	866.61700			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	875.17100		875.17100		875.43400	875.43400			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	884.66600		884.66600		884.94000	884.94000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	894.38100		894.38100		894.66100	894.66100			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	757.50800		757.50800		756.16000	756.16000			0.00	0.00	0	236.0
ALBI	On 06/05/2021	Index Future	765.20700		765.20700		763.85300	763.85300			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	773.50800		773.50800		772.14700	772.14700			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		782.00200	782.00200		780.62900	780.62900			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		11.57604	76.35285		11.60424	76.20479			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.83756	73.35558		11.86690	73.20638			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		12.10458	74.16094		12.13517	74.01030			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.38044	71.19296		12.41235	71.04080			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		12.09774	75.19294		12.13587	74.97153			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.35308	71.70019		12.39295	71.47677			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.60761	72.48796		12.64928	72.26234			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.87249	69.01886		12.91612	68.79091			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		748.93000	748.93000		747.63300	747.63300			0.00	0.00	0	963.0
GOVI	On 06/05/2021	GOVI		756.54100	756.54100		755.23900	755.23900			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		764.74900	764.74900		763.44000	763.44000			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		773.14700	773.14700		771.82600	771.82600			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		148.23565	148.23565		148.22897	148.22897			0.00	16,454,157.15	111	7,431.0
I2025	On 06/05/2021	Bond Future		149.78010	149.78010		149.77390	149.77390			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		149.92925	149.92925		149.92352	149.92352			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		151.59452	151.59452		151.58892	151.58892			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		104.63046	104.63046		104.62217	104.62217			0.00	0.00	0	2,182.0
I2029	On 06/05/2021	Bond Future		104.58140	104.58140		104.57339	104.57339			0.00	0.00	0	200.0
I2029	On 05/08/2021	Bond Future		105.75453	105.75453		105.74671	105.74671			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		105.77874	105.77874		105.77091	105.77091			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	99.43968		99.43968		99.43038	99.43038			0.00	0.00	0	8,131.0
I2033	On 06/05/2021	Bond Future	99.26024		99.26024		99.25117	99.25117			0.00	0.00	0	190.0
I2033	On 05/08/2021	Bond Future	100.37367		100.37367		100.36473	100.36473			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	100.26373		100.26373		100.25483	100.25483			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	111.55762		111.55762		111.54543	111.54543			0.00	0.00	0	7,805.0
I2038	On 06/05/2021	Bond Future	112.71991		112.71991		112.70799	112.70799			0.00	0.00	0	160.0
I2038	On 05/08/2021	Bond Future	112.26200		112.26200		112.25048	112.25048			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	113.50907		113.50907		113.49752	113.49752			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	100.63042		100.63042		100.62065	100.62065			0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	99.88879		99.88879		99.87927	99.87927			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	101.00945		101.00945		101.00013	101.00013			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	100.32379		100.32379		100.31454	100.31454			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	101.92210		101.92210		101.91228	101.91228			0.00	0.00	0	11,025.0
I2050	On 06/05/2021	Bond Future	102.98402		102.98402		102.97446	102.97446			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	102.21106		102.21106		102.20171	102.20171			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	103.34631		103.34631		103.33703	103.33703			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	271.43500		271.43500		271.37800	271.37800			0.00	0.00	0	957.0
IGOV	On 06/05/2021	Index Future	274.26100		274.26100		274.20600	274.20600			0.00	0.00	0	17.0
IGOV	On 05/08/2021	Index Future	277.30300		277.30300		277.25000	277.25000			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	280.41400		280.41400		280.36200	280.36200			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.64500		96.35500		3.64500	96.35500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.55000		96.45000		3.53000	96.47000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.53500		96.46500		3.52500	96.47500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.47000		96.53000		3.45000	96.55000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.47000		96.53000		3.45000	96.55000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.45500		96.54500		3.44500	96.55500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.50000		96.50000		3.49000	96.51000			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.66500		96.33500		3.66500	96.33500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.68500		96.31500		3.68500	96.31500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.02000		95.98000		4.00000	96.00000			0.00	0.00	0	1.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.03500		95.96500		4.02500	95.97500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.49500		95.50500		4.51500	95.48500			0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.67137		119.75351		6.68314	119.69090		6.47	0.00	2,035,809.67	17	82,293.0

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	0.03000		0.00003		0.13000	0.00013	0.030	7.16	0.00	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.82116		120.97144		6.83355	120.90861		6.80	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.30	Put	878.43000		0.87843		919.32000	0.91932	878.430	7.05	0.29	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			6.96897		117.01753		6.98205	116.95439		6.64	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.12402		118.29053		7.13790	118.22681		5.95	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			318.36538		318.36538		318.36029	318.36029			0.00	0.00	0	2,401.0
R197	On 06/05/2021	Bond Future			321.68224		321.68224		321.67834	321.67834			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			317.28493		317.28493		317.28195	317.28195			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.80959		320.80959		320.80692	320.80692			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			220.01693		220.01693		219.99639	219.99639			0.00	0.00	0	7,883.0
R202	On 06/05/2021	Bond Future			222.30926		222.30926		222.28926	222.28926			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			220.55059		220.55059		220.53110	220.53110			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			223.00030		223.00030		222.98093	222.98093			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			4.47114		109.82679		4.47714	109.81468		1.53	0.00	0.00	0	32,397.0
R2023	On 06/05/2021	Bond Future			4.52286		107.03781		4.52952	107.02597		1.52	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.54172		108.21241		4.54930	108.20079		1.52	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.56674		105.48185		4.57572	105.47025		1.41	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			8.88004		94.82831		8.86290	94.92925		11.43	0.00	0.00	0	108,311.0
R2030	On 04/02/2021	Bond Future	8.20	Call	32.27000		0.03227		54.72000	0.05472	32.270	10.91	0.04	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	92.66000		0.09266		137.21000	0.13721	92.660	11.07	0.09	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	98.41000		0.09841		144.63000	0.14463	98.410	11.08	0.09	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	884.49000		0.88449		1,014.12000	1.01412	884.490	11.54	0.49	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	1,816.43000		1.81643		1,958.12000	1.95812	1,816.430	11.84	0.72	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,166.89000		2.16689		2,306.99000	2.30699	2,166.890	11.95	0.78	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	205.73000		0.20573		240.77000	0.24077	205.730	12.10	0.16	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	166.67000		0.16667		199.11000	0.19911	166.670	12.17	0.13	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	1.19000		0.00119		2.49000	0.00249	1.190	12.76	0.00	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.07693		95.79276		9.05894	95.89524		12.11	0.00	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future	7.97	Call	450.01000		0.45001		485.25000	0.48525	450.010	11.44	0.15	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,725.40000		1.72540		1,800.39000	1.80039	1,725.400	11.97	0.40	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,154.56000		2.15456		2,144.85000	2.14485	2,154.560	12.27	0.44	0.00	0	700.0

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R2030	On 06/05/2021	Bond Future	9.25	Put	2,081.91000	2.08191	2,073.16000	2.07316	2,081.910	12.29	0.43	0.00	0	2,500.0	
R2030	On 06/05/2021	Bond Future	9.27	Call	3,126.84000	3.12684	3,221.20000	3.22120	3,126.840	12.31	0.58	0.00	0	300.0	
R2030	On 06/05/2021	Bond Future	9.35	Put	1,861.15000	1.86115	1,855.42000	1.85542	1,861.150	12.40	0.39	0.00	0	2,500.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	958.48000	0.95848	963.53000	0.96353	958.480	13.12	0.23	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	10.95	Put	183.01000	0.18301	188.21000	0.18821	183.010	13.23	0.06	0.00	0	300.0	
R2030	On 05/08/2021	Bond Future			9.27991	92.83849	9.26100	92.94256		12.09	0.00	0.00	0	0.0	
R2030	On 05/08/2021	Bond Future	7.70	Call	544.85000	0.54485	573.13000	0.57313	544.850	11.48	0.14	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.78	Call	2,061.94000	2.06194	2,125.35000	2.12535	2,061.940	11.80	0.38	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	2,450.26000	2.45026	2,519.31000	2.51931	2,450.260	11.91	0.43	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	3,808.78000	3.80878	3,892.31000	3.89231	3,808.780	12.22	0.56	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	1,419.28000	1.41928	1,414.63000	1.41463	1,419.280	13.08	0.25	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	155.61000	0.15561	157.27000	0.15727	155.610	13.08	0.04	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.47997	93.84857	9.46018	93.95395		10.70	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	1,094.28000	1.09428	1,132.45000	1.13245	1,094.280	10.05	0.23	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,882.33000	1.88233	1,935.32000	1.93532	1,882.330	10.23	0.35	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	675.85000	0.67585	672.58000	0.67258	675.850	11.54	0.13	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			9.83435	92.39195	9.83164	92.40873		13.49	0.00	0.00	0	114,916.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	3.51000	0.00351	7.34000	0.00734	3.510	12.53	0.00	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	115.20000	0.11520	157.01000	0.15701	115.200	12.93	0.10	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	24.87000	0.02487	40.03000	0.04003	24.870	15.11	0.02	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.04439	89.18787	10.04151	89.20516		14.92	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,850.41000	3.85041	3,900.20000	3.90020	3,850.410	15.27	0.61	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	91.82000	0.09182	98.72000	0.09872	91.820	16.36	0.03	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.25625	90.16710	10.25319	90.18491		14.32	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.47456	87.00311	10.47135	87.02123		13.25	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,484.96000	1.48496	1,506.21000	1.50621	1,484.960	12.45	0.27	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,421.91000	2.42191	2,448.09000	2.44809	2,421.910	12.73	0.38	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	628.66000	0.62866	637.48000	0.63748	628.660	14.28	0.11	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			10.62738	91.31980	10.68034	90.97452		15.30	0.00	0.00	0	97,068.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	3,457.22000	3.45722	3,808.28000	3.80828	3,457.220	14.36	0.87	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	230.48000	0.23048	352.56000	0.35256	230.480	15.94	0.14	0.00	0	650.0	
R2035	On 06/05/2021	Bond Future			10.84427	87.77558	10.89934	87.42712		16.92	0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	1,181.21000	1.18121	1,124.74000	1.12474	1,181.210	15.99	0.27	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	1,575.07000	1.57507	1,502.37000	1.50237	1,575.070	16.28	0.32	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	1,956.66000	1.95666	1,869.04000	1.86904	1,956.660	16.51	0.38	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	4,252.38000	4.25238	4,498.39000	4.49839	4,252.380	16.70	0.58	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,131.16000	3.13116	3,001.66000	3.00166	3,131.160	16.99	0.51	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	2,663.71000	2.66371	2,857.25000	2.85725	2,663.710	17.30	0.42	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	4,331.86000	4.33186	4,166.62000	4.16662	4,331.860	17.47	0.61	0.00	0	600.0	

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 06/05/2021	Bond Future	11.32	Put	2,061.14000	2.06114		2,227.36000	2.22736	2,061.140	17.78	0.34	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	1,657.14000	1.65714		1,801.88000	1.80188	1,657.140	18.23	0.29	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	989.17000	0.98917		1,092.55000	1.09255	989.170	18.65	0.19	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	358.04000	0.35804		408.65000	0.40865	358.040	18.65	0.08	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	291.01000	0.29101		334.39000	0.33439	291.010	18.65	0.07	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			11.06661	88.73897		11.12396	88.38702		16.25	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,584.58000	1.58458		1,514.69000	1.51469	1,584.580	15.22	0.27	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	5,225.40000	5.22540		5,450.91000	5.45091	5,225.400	16.04	0.55	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	3,445.93000	3.44593		3,623.77000	3.62377	3,445.930	16.64	0.41	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.29461	85.22966		11.35436	84.87391		15.12	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,715.19000	1.71519		1,637.57000	1.63757	1,715.190	14.23	0.27	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,895.44000	1.89544		1,810.96000	1.81096	1,895.440	14.23	0.30	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	2,737.50000	2.73750		2,625.64000	2.62564	2,737.500	14.58	0.38	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	5,249.67000	5.24967		5,459.58000	5.45958	5,249.670	14.98	0.52	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	3,442.47000	3.44247		3,604.27000	3.60427	3,442.470	15.60	0.38	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	681.05000	0.68105		732.50000	0.73250	681.050	16.29	0.11	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			10.92960	82.03754		10.95847	81.85218		17.19	0.00	0.00	0	129,970.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	1.07000	0.00107		2.11000	0.00211	1.070	15.82	0.00	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	3,999.15000	3.99915		4,210.11000	4.21011	3,999.150	16.52	0.90	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	260.61000	0.26061		292.68000	0.29268	260.610	16.78	0.17	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	1,503.21000	1.50321		1,710.47000	1.71047	1,503.210	17.35	0.56	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	48.39000	0.04839		83.15000	0.08315	48.390	19.32	0.04	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	6,330.55000	6.33055		6,172.94000	6.17294	6,330.550	19.32	0.97	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	0.00000	0.00000		0.00000	0.00000	0.000	19.32	0.00	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			11.14942	82.87187		11.17939	82.68514		18.09	0.00	0.00	0	0.0	
R2037	On 05/08/2021	Bond Future			11.37694	79.52552		11.40813	79.33716		18.28	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.59806	80.39097		11.63049	80.20074		16.15	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			11.04865	84.08547		11.08253	83.85397		17.62	0.00	12,612,820.50	150	80,530.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	0.05000	0.00005		0.13000	0.00013	0.050	16.00	0.00	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	0.11000	0.00011		0.28000	0.00028	0.110	16.00	0.00	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	9.28000	0.00928		13.91000	0.01391	9.280	16.03	0.01	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	30.64000	0.03064		40.61000	0.04061	30.640	16.11	0.03	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	263.72000	0.26372		373.33000	0.37333	263.720	18.86	0.15	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	145.86000	0.14586		222.76000	0.22276	145.860	19.30	0.09	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			11.26377	84.94064		11.29898	84.70728		18.44	0.00	0.00	0	0.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	2,062.05000	2.06205		2,017.38000	2.01738	2,062.050	17.80	0.38	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	4,571.41000	4.57141		4,475.69000	4.47569	4,571.410	18.93	0.61	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	311.19000	0.31119		346.72000	0.34672	311.190	20.42	0.07	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
R2040	On 05/08/2021	Bond Future			11.48638		81.36671		11.52306	81.13120		18.67	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,123.14000		3.12314		3,056.27000	3.05627	3,123.140	18.13	0.42	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	4,680.34000		4.68034		4,587.16000	4.58716	4,680.340	18.73	0.54	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	243.80000		0.24380		263.96000	0.26396	243.800	20.33	0.05	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.70231		82.25220		11.74048	82.01429		16.51	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			11.12720		80.62311		11.17612	80.28838		18.54	0.00	0.00	0	51,852.0
R2044	On 04/02/2021	Bond Future	9.66	Call	0.12000		0.00012		0.27000	0.00027	0.120	16.82	0.00	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	6,142.60000		6.14260		6,483.73000	6.48373	6,142.600	17.03	0.98	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	2,533.61000		2.53361		2,867.66000	2.86766	2,533.610	18.26	0.73	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.33509		81.44313		11.38600	81.10545		19.37	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	1,587.63000		1.58763		1,522.45000	1.52245	1,587.630	18.44	0.32	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	4,272.41000		4.27241		4,507.69000	4.50769	4,272.410	19.16	0.55	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	3,494.96000		3.49496		3,367.42000	3.36742	3,494.960	19.51	0.53	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	3,240.03000		3.24003		3,445.09000	3.44509	3,240.030	19.59	0.46	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	2,254.74000		2.25474		2,421.61000	2.42161	2,254.740	20.35	0.35	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,116.33000		1.11633		1,222.92000	1.22292	1,116.330	21.47	0.20	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.55012		77.95596		11.60321	77.61499		19.62	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.75840		78.80436		11.81369	78.45982		17.33	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			11.03278		84.34629		11.08551	83.97416		17.89	0.00	0.00	0	125,025.0
R2048	On 04/02/2021	Bond Future	9.80	Call	0.77000		0.00077		1.32000	0.00132	0.770	16.10	0.00	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	616.44000		0.61644		599.41000	0.59941	616.440	17.53	0.31	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.22803		80.79418		11.28293	80.41852		19.63	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.42772		81.68096		11.48495	81.30154		18.82	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.63107		78.15790		11.69075	77.77441		17.56	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			10.57131		69.96805		10.59869	69.81350		17.92	0.00	0.00	0	26,196.0
R209	On 06/05/2021	Bond Future			10.76650		67.54043		10.79486	67.38456		19.90	0.00	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	9.75	Call	839.05000		0.83905		833.16000	0.83316	839.050	18.91	0.22	0.00	0	8,200.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,665.49000		1.66549		1,646.06000	1.64606	1,665.490	19.37	0.36	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	1,878.86000		1.87886		1,855.85000	1.85585	1,878.860	19.49	0.39	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,400.23000		3.40023		3,523.04000	3.52304	3,400.230	19.76	0.53	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,339.35000		2.33935		2,443.77000	2.44377	2,339.350	20.19	0.41	0.00	0	3,500.0

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	On 06/05/2021	Bond Future	11.25	Put	1,848.23000		1.84823	1,940.98000	1.94098	1,848.230	20.63	0.34	0.00	0	9,150.0	
R209	On 06/05/2021	Bond Future	11.60	Put	1,331.45000		1.33145	1,408.76000	1.40876	1,331.450	21.37	0.26	0.00	0	3,750.0	
R209	On 06/05/2021	Bond Future	12.25	Put	629.96000		0.62996	678.77000	0.67877	629.960	21.70	0.15	0.00	0	9,150.0	
R209	On 05/08/2021	Bond Future			10.96237		68.28199	10.99176	68.12466		19.02	0.00	0.00	0	0.0	
R209	On 04/11/2021	Bond Future			11.16215		65.88471	11.19264	65.72574		17.70	0.00	0.00	0	1,000.0	
R209	On 04/11/2021	Bond Future	9.50	Call	1,016.75000		1.01675	999.23000	0.99923	1,016.750	16.62	0.20	0.00	0	2,000.0	
R209	On 04/11/2021	Bond Future	10.50	Put	6,175.92000		6.17592	6,292.71000	6.29271	6,175.920	17.19	0.61	0.00	0	2,000.0	
R209	On 04/11/2021	Bond Future	12.00	Put	2,552.19000		2.55219	2,624.09000	2.62409	2,552.190	19.08	0.32	0.00	0	2,000.0	
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			195.22975		195.22975	195.21536	195.21536			0.00	0.00	0	1,213.0	
R210	On 06/05/2021	Bond Future			194.55019		194.55019	194.53634	194.53634			0.00	0.00	0	0.0	
R210	On 05/08/2021	Bond Future			196.73264		196.73264	196.71932	196.71932			0.00	0.00	0	0.0	
R210	On 04/11/2021	Bond Future			196.17753		196.17753	196.16418	196.16418			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			170.09292		170.09292	170.09235	170.09235			0.00	0.00	0	4,953.0	
R212	On 06/05/2021	Bond Future			171.86504		171.86504	171.86517	171.86517			0.00	0.00	0	0.0	
R212	On 05/08/2021	Bond Future			171.46030		171.46030	171.46104	171.46104			0.00	0.00	0	0.0	
R212	On 04/11/2021	Bond Future			173.36484		173.36484	173.36583	173.36583			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			9.35205		88.00981	9.35427	87.99699		12.82	0.00	0.00	0	8,858.0	
R213	On 06/05/2021	Bond Future			9.54462		85.37693	9.54687	85.36431		14.17	0.00	0.00	0	0.0	
R213	On 05/08/2021	Bond Future			9.74094		86.31388	9.74323	86.30143		13.55	0.00	0.00	0	0.0	
R213	On 05/08/2021	Bond Future	9.34	Call	2,423.53000		2.42353	2,443.14000	2.44314	2,423.530	13.28	0.42	0.00	0	200.0	
R213	On 05/08/2021	Bond Future	10.14	Put	2,520.57000		2.52057	2,550.74000	2.55074	2,520.570	13.88	0.38	0.00	0	200.0	
R213	On 05/08/2021	Bond Future	10.78	Put	1,529.80000		1.52980	1,555.69000	1.55569	1,529.800	14.66	0.26	0.00	0	200.0	
R213	On 04/11/2021	Bond Future			9.94455		83.72340	9.94692	83.71090		12.54	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			10.96700		66.95689	11.00452	66.74435		19.44	0.00	0.00	0	15,579.0	
R214	On 06/05/2021	Bond Future			11.15876		64.36187	11.19767	64.14743		21.64	0.00	0.00	0	0.0	
R214	On 05/08/2021	Bond Future			11.35422		65.06829	11.39464	64.85169		20.67	0.00	0.00	0	0.0	
R214	On 04/11/2021	Bond Future			11.55309		62.49888	11.59507	62.28005		19.26	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
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 :											31,102,787.32	278	1 150 260.0
Grand Total:											31,102,787.32	278	1 150 260.0