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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/01/2021

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	90.61000	90.61000	90.61000	90.63000	90.63000				0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	791.38300	791.38300	791.38300	791.70400	791.70400				0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	799.30300	799.30300	799.30300	799.69400	799.69400				0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	807.80000	807.80000	807.80000	808.32900	808.32900				0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	816.39700	816.39700	816.39700	817.16400	817.16400				0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	872.22900	872.22900	872.22900	871.18600	871.18600				0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	880.95800	880.95800	880.95800	879.97800	879.97800				0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	890.32300	890.32300	890.32300	889.48000	889.48000				0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	899.79800	899.79800	899.79800	899.20200	899.20200				0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	764.63400	764.63400	764.63400	763.03300	763.03300				0.00	894,621,780.00	117	83.0
ALBI	On 06/05/2021	Index Future	772.28600	772.28600	772.28600	770.73300	770.73300				0.00	903,574,620.00	117	269.0
ALBI	On 05/08/2021	Index Future	780.49600	780.49600	780.49600	779.05600	779.05600				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		788.80200	788.80200		787.57100	787.57100			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		11.37702	77.40991		11.42514	77.15236			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		11.63224	74.41202		11.68116	74.15834			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future		11.89359	75.21235		11.94211	74.96863			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.16539	72.23071		12.21164	72.00571			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		11.86984	76.54047		11.92281	76.22353			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		12.11666	73.04978		12.17093	72.73618			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future		12.36329	73.83611		12.41778	73.53165			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.62134	70.35655		12.67442	70.07016			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		755.83500	755.83500		754.30300	754.30300			0.00	1,708,187,100.00	226	38.0
GOVI	On 06/05/2021	GOVI		763.39900	763.39900		761.91500	761.91500			0.00	1,725,281,740.00	226	936.0
GOVI	On 05/08/2021	GOVI		771.51500	771.51500		770.14200	770.14200			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		779.72500	779.72500		778.56000	778.56000			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		148.73275	148.73275		148.49975	148.49975			0.00	0.00	0	1,537.0
I2025	On 06/05/2021	Bond Future		150.25974	150.25974		150.03704	150.03704			0.00	15,025,974.00	100	7,007.0
I2025	On 05/08/2021	Bond Future		150.38124	150.38124		150.18151	150.18151			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		152.00059	152.00059		151.84203	151.84203			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		105.35068	105.35068		104.99395	104.99395			0.00	127,052,920.08	1,206	1,406.0
I2029	On 06/05/2021	Bond Future		105.29311	105.29311		104.94168	104.94168			0.00	126,983,490.66	1,206	2,297.0
I2029	On 05/08/2021	Bond Future		106.45106	106.45106		106.11355	106.11355			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		106.44707	106.44707		106.13639	106.13639			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	100.38774		100.38774		100.22319	100.22319			0.00	0.00	0	1,258.0
I2033	On 06/05/2021	Bond Future	100.20298		100.20298		100.04529	100.04529			0.00	0.00	0	8,634.0
I2033	On 05/08/2021	Bond Future	101.30487		101.30487		101.16247	101.16247			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	101.17120		101.17120		101.05619	101.05619			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	112.38592		112.38592		112.00036	112.00036			0.00	189,370,275.20	1,685	5,081.0
I2038	On 06/05/2021	Bond Future	113.53973		113.53973		113.15983	113.15983			0.00	191,314,445.05	1,685	6,799.0
I2038	On 05/08/2021	Bond Future	113.06604		113.06604		112.70135	112.70135			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	114.28369		114.28369		113.94752	113.94752			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	101.21262		101.21262		100.69491	100.69491			0.00	1,163,034,216.42	11,491	14,486.0
I2046	On 06/05/2021	Bond Future	100.46187		100.46187		99.94731	99.94731			0.00	1,154,407,348.17	11,491	14,893.0
I2046	On 05/08/2021	Bond Future	101.56666		101.56666		101.06354	101.06354			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	100.85298		100.85298		100.37349	100.37349			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	102.85418		102.85418		102.27222	102.27222			0.00	737,773,033.14	7,173	9,857.0
I2050	On 06/05/2021	Bond Future	103.91032		103.91032		103.33097	103.33097			0.00	745,348,725.36	7,173	9,961.0
I2050	On 05/08/2021	Bond Future	103.12484		103.12484		102.55655	102.55655			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	104.23544		104.23544		103.69072	103.69072			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	272.84700		272.84700		272.06200	272.06200			0.00	1,484,287,680.00	544	413.0
IGOV	On 06/05/2021	Index Future	275.64500		275.64500		274.87500	274.87500			0.00	1,499,508,800.00	544	561.0
IGOV	On 05/08/2021	Index Future	278.64200		278.64200		277.91000	277.91000			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	281.67400		281.67400		281.01400	281.01400			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.64500		96.35500		3.64500	96.35500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.64500		96.35500		3.63500	96.36500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.59000		96.41000		3.60000	96.40000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.59000		96.41000		3.60000	96.40000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.58500		96.41500		3.59500	96.40500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.59000		96.41000		3.61000	96.39000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.64000		96.36000		3.66000	96.34000			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.82500		96.17500		3.85000	96.15000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.91000		96.09000		3.94000	96.06000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.14500		95.85500		4.17500	95.82500			0.00	0.00	0	20,001.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.24500		95.75500		4.27500	95.72500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.48000		95.52000		4.51000	95.49000			0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.69417		119.63227		6.68576	119.67697		6.18	0.00	6,267,654,257.57	52,391	39,058.0

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	0.00000		0.00000		0.00000	0.00000	0.000	6.87	0.00	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.84891		120.83077		6.83798	120.88615		6.53	0.00	6,297,458,070.86	52,118	64,081.0
R186	On 06/05/2021	Bond Future	7.30	Put	800.21000		0.80021		791.49000	0.79149	800.210	6.78	0.29	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			7.00387		116.84914		6.98808	116.92529		6.45	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.16986		118.08025		7.14564	118.19129		5.85	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			318.73254		318.73254		318.72803	318.72803			0.00	267,735,333.60	840	2,394.0
R197	On 06/05/2021	Bond Future			322.00488		322.00488		322.02758	322.02758			0.00	270,484,099.20	840	2,105.0
R197	On 05/08/2021	Bond Future			317.54130		317.54130		317.61824	317.61824			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.96091		320.96091		321.13048	321.13048			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			221.28553		221.28553		220.15306	220.15306			0.00	1,614,056,655.82	7,294	7,625.0
R202	On 06/05/2021	Bond Future			223.55741		223.55741		222.43211	222.43211			0.00	1,630,627,748.54	7,294	7,937.0
R202	On 05/08/2021	Bond Future			221.76424		221.76424		220.66371	220.66371			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			224.15224		224.15224		223.10371	223.10371			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			4.56783		109.63172		4.56881	109.62975		1.50	0.00	394,893,455.44	3,602	30,148.0
R2023	On 06/05/2021	Bond Future			4.64300		106.82447		4.63895	106.83165		1.51	0.00	359,998,463.90	3,370	5,851.0
R2023	On 05/08/2021	Bond Future			4.69811		107.97305		4.68146	107.99850		1.50	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.78230		105.20390		4.73854	105.26024		1.38	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			8.78356		95.39827		8.80068	95.29681		11.16	0.00	43,406,212.85	455	49,615.0
R2030	On 04/02/2021	Bond Future	8.20	Call	8.33000		0.00833		10.14000	0.01014	8.330	10.64	0.01	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	41.96000		0.04196		46.35000	0.04635	41.960	10.80	0.06	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	45.89000		0.04589		50.44000	0.05044	45.890	10.81	0.07	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	921.63000		0.92163		896.57000	0.89657	921.630	11.27	0.61	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,075.46000		2.07546		2,008.24000	2.00824	2,075.460	11.57	0.88	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,491.29000		2.49129		2,413.97000	2.41397	2,491.290	11.68	0.92	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	30.29000		0.03029		44.92000	0.04492	30.290	11.82	0.04	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	20.66000		0.02066		31.76000	0.03176	20.660	11.90	0.03	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	0.00000		0.00000		0.01000	0.00001	0.000	12.48	0.00	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			8.97872		96.35399		8.99517	96.25968		11.87	0.00	78,624,855.84	816	61,174.0
R2030	On 06/05/2021	Bond Future	7.97	Call	452.96000		0.45296		444.99000	0.44499	452.960	11.19	0.16	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,818.16000		1.81816		1,789.30000	1.78930	1,818.160	11.72	0.43	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,778.85000		1.77885		1,828.35000	1.82835	1,778.850	12.03	0.40	0.00	0	700.0

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R2030	On 06/05/2021	Bond Future	9.25	Put	1,712.80000	1.71280	1,761.23000	1.76123	1,712.800	12.05	0.39	0.00	0	2,500.0		
R2030	On 06/05/2021	Bond Future	9.27	Call	3,323.10000	3.32310	3,276.52000	3.27652	3,323.100	12.07	0.62	0.00	0	300.0		
R2030	On 06/05/2021	Bond Future	9.35	Put	1,513.00000	1.51300	1,557.95000	1.55795	1,513.000	12.16	0.35	0.00	0	2,500.0		
R2030	On 06/05/2021	Bond Future	9.92	Put	726.58000	0.72658	754.25000	0.75425	726.580	12.87	0.20	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	10.95	Put	114.32000	0.11432	121.34000	0.12134	114.320	12.98	0.04	0.00	0	300.0		
R2030	On 05/08/2021	Bond Future			9.18097	93.38468	9.19524	93.30565		11.86	0.00	0.00	0	0.0		
R2030	On 05/08/2021	Bond Future	7.70	Call	553.44000	0.55344	546.47000	0.54647	553.440	11.26	0.15	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.78	Call	2,156.42000	2.15642	2,132.54000	2.13254	2,156.420	11.58	0.40	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	2,566.79000	2.56679	2,539.37000	2.53937	2,566.790	11.69	0.45	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	3,995.85000	3.99585	3,957.63000	3.95763	3,995.850	11.99	0.59	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	10.30	Put	1,184.32000	1.18432	1,209.10000	1.20910	1,184.320	12.85	0.23	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	109.13000	0.10913	113.25000	0.11325	109.130	12.85	0.03	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			9.38258	94.36868	9.39240	94.31606		10.65	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	1,173.60000	1.17360	1,165.24000	1.16524	1,173.600	10.01	0.25	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	2,060.15000	2.06015	2,046.60000	2.04660	2,060.150	10.35	0.37	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	572.85000	0.57285	582.41000	0.58241	572.850	11.48	0.12	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			9.70563	93.19371	9.72802	93.05355		13.23	0.00	3,657,480,342.66	39,246	12,723.0		
R2032	On 04/02/2021	Bond Future	8.79	Call	0.30000	0.00030	0.44000	0.00044	0.300	12.26	0.00	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	9.29	Call	66.79000	0.06679	70.46000	0.07046	66.790	12.66	0.08	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	10.82	Put	0.44000	0.00044	1.03000	0.00103	0.440	14.84	0.00	0.00	0	800.0		
R2032	On 06/05/2021	Bond Future			9.91261	89.98377	9.93463	89.85010		14.66	0.00	3,596,381,335.59	39,967	110,372.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	4,198.95000	4.19895	4,125.07000	4.12507	4,198.950	15.01	0.65	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	50.06000	0.05006	54.22000	0.05422	50.060	16.09	0.02	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			10.12227	90.95176	10.14261	90.83203		14.07	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future			10.34023	87.76578	10.35689	87.67069		13.16	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,630.91000	1.63091	1,609.37000	1.60937	1,630.910	12.37	0.29	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,642.79000	2.64279	2,611.30000	2.61130	2,642.790	12.65	0.40	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	510.37000	0.51037	522.73000	0.52273	510.370	14.19	0.09	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			10.47221	92.34307	10.51989	92.02679		15.12	0.00	443,431,422.14	4,802	68,882.0		
R2035	On 04/02/2021	Bond Future	10.14	Put	2,411.93000	2.41193	2,709.49000	2.70949	2,411.930	14.59	0.85	0.00	0	650.0		
R2035	On 04/02/2021	Bond Future	11.14	Put	28.54000	0.02854	52.07000	0.05207	28.540	16.29	0.03	0.00	0	650.0		
R2035	On 06/05/2021	Bond Future			10.68491	88.79566	10.73333	88.48386		16.74	0.00	426,396,759.32	4,802	32,917.0		
R2035	On 06/05/2021	Bond Future	10.05	Call	1,340.54000	1.34054	1,261.60000	1.26160	1,340.540	15.79	0.30	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	1,785.52000	1.78552	1,687.89000	1.68789	1,785.520	16.09	0.37	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	10.40	Call	2,213.20000	2.21320	2,099.25000	2.09925	2,213.200	16.32	0.42	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	10.55	Put	3,535.12000	3.53512	3,717.43000	3.71743	3,535.120	16.52	0.53	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.81	Call	3,518.84000	3.51884	3,362.57000	3.36257	3,518.840	16.81	0.56	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	11.05	Put	2,108.30000	2.10830	2,240.16000	2.24016	2,108.300	17.11	0.37	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	4,828.17000	4.82817	4,639.03000	4.63903	4,828.170	17.28	0.66	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	1,589.25000	1.58925		1,697.23000	1.69723	1,589.250	17.59	0.29	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	1,250.22000	1.25022		1,340.52000	1.34052	1,250.220	18.04	0.24	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	705.97000	0.70597		765.01000	0.76501	705.970	18.46	0.15	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	227.19000	0.22719		251.73000	0.25173	227.190	18.46	0.06	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	180.23000	0.18023		200.58000	0.20058	180.230	18.46	0.05	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			10.90369	89.75052		10.95172	89.45049		16.07	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,766.01000	1.76601		1,686.01000	1.68601	1,766.010	15.04	0.30	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	4,559.72000	4.55972		4,725.06000	4.72506	4,559.720	15.86	0.51	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	2,920.75000	2.92075		3,044.12000	3.04412	2,920.750	16.46	0.37	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.12981	86.22243		11.17568	85.94439		15.05	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,931.68000	1.93168		1,855.54000	1.85554	1,931.680	14.16	0.30	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,131.51000	2.13151		2,049.30000	2.04930	2,131.510	14.16	0.32	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,052.86000	3.05286		2,946.97000	2.94697	3,052.860	14.51	0.41	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	4,667.28000	4.66728		4,811.33000	4.81133	4,667.280	14.91	0.48	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	2,993.55000	2.99355		3,099.86000	3.09986	2,993.550	15.52	0.35	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	542.77000	0.54277		571.89000	0.57189	542.770	16.21	0.09	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			10.71054	83.46495		10.75800	83.15252		17.06	0.00	167,848,014.45	2,011	74,989.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	0.14000	0.00014		0.16000	0.00016	0.140	15.68	0.00	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	2,577.09000	2.57709		2,874.10000	2.87410	2,577.090	16.38	0.87	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	314.26000	0.31426		278.10000	0.27810	314.260	16.65	0.25	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	511.78000	0.51178		671.86000	0.67186	511.780	17.22	0.34	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	0.78000	0.00078		2.10000	0.00210	0.780	19.19	0.00	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	7,723.43000	7.72343		7,411.78000	7.41178	7,723.430	19.19	1.00	45,867,246.91	554	23.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	0.00000	0.00000		0.00000	0.00000	0.000	19.19	0.00	0.00	177	23.0	
R2037	On 06/05/2021	Bond Future			10.92345	84.30110		10.97171	83.99266		17.98	0.00	159,666,283.40	1,894	105,608.0	
R2037	On 05/08/2021	Bond Future			11.14434	80.95194		11.19234	80.65442		18.17	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.36069	81.80501		11.40669	81.52798		16.18	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			10.80483	85.78224		10.86228	85.37753		17.60	0.00	37,315,274.40	435	66,479.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	0.00000	0.00000		0.00000	0.00000	0.000	15.97	0.00	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	0.01000	0.00001		0.01000	0.00001	0.010	15.97	0.00	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	5.12000	0.00512		4.58000	0.00458	5.120	16.00	0.01	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	26.46000	0.02646		22.49000	0.02249	26.460	16.08	0.03	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	16.21000	0.01621		33.87000	0.03387	16.210	18.83	0.02	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	5.18000	0.00518		12.37000	0.01237	5.180	19.27	0.01	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			11.01186	86.64154		11.07058	86.24008		18.39	0.00	32,403,935.96	374	60,869.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	2,643.01000	2.64301		2,479.45000	2.47945	2,643.010	17.76	0.46	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	5,551.73000	5.55173		5,293.07000	5.29307	5,551.730	18.89	0.69	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	171.89000	0.17189		194.86000	0.19486	171.890	20.38	0.04	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			11.22650		83.06727		11.28553	82.67602		18.61	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future	11.05	Call	3,792.90000		3.79290		3,618.07000	3.61807	3,792.900	18.08	0.48	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	11.55	Call	5,548.81000		5.54881		5,327.38000	5.32738	5,548.810	18.67	0.60	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	14.80	Put	155.38000		0.15538		170.36000	0.17036	155.380	20.27	0.03	0.00	0	900.00
R2040	On 04/11/2021	Bond Future			11.43626		83.94266		11.49390	83.57159		16.49	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			10.87893		82.35903		10.93128	81.98775		18.54	0.00	64,981,274.67	789	36,095.00
R2044	On 04/02/2021	Bond Future	9.66	Call	0.01000		0.00001		0.01000	0.00001	0.010	16.82	0.00	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	4,402.48000		4.40248		4,771.38000	4.77138	4,402.480	17.03	0.97	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	1,089.03000		1.08903		1,350.56000	1.35056	1,089.030	18.26	0.54	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			11.07836		83.18409		11.13184	82.81611		19.36	0.00	64,800,406.11	779	24,601.00
R2044	On 06/05/2021	Bond Future	10.70	Call	2,083.13000		2.08313		1,958.19000	1.95819	2,083.130	18.43	0.39	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.10	Put	3,247.93000		3.24793		3,441.70000	3.44170	3,247.930	19.15	0.47	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.35	Call	4,349.00000		4.34900		4,145.31000	4.14531	4,349.000	19.50	0.61	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.40	Put	2,380.01000		2.38001		2,538.64000	2.53864	2,380.010	19.58	0.38	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.79	Put	1,587.10000		1.58710		1,706.05000	1.70605	1,587.100	20.33	0.28	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	12.50	Put	724.99000		0.72499		790.58000	0.79058	724.990	21.45	0.14	0.00	0	3,100.00
R2044	On 05/08/2021	Bond Future			11.28497		79.69778		11.33865	79.33983		19.59	0.00	0.00	0	0.00
R2044	On 04/11/2021	Bond Future			11.48656		80.53766		11.53883	80.19922		17.33	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future			10.79402		86.07026		10.84644	85.68620		17.99	0.00	86,328,470.78	1,003	118,630.00
R2048	On 04/02/2021	Bond Future	9.80	Call	0.16000		0.00016		0.17000	0.00017	0.160	16.21	0.00	0.00	0	2,140.00
R2048	On 04/02/2021	Bond Future	10.80	Call	972.46000		0.97246		838.62000	0.83862	972.460	17.63	0.51	0.00	0	2,140.00
R2048	On 06/05/2021	Bond Future			10.98120		82.52306		11.03477	82.14219		19.71	0.00	82,770,629.18	1,003	6,393.00
R2048	On 05/08/2021	Bond Future			11.17301		83.41043		11.22680	83.03955		18.87	0.00	0.00	0	0.00
R2048	On 04/11/2021	Bond Future			11.36971		79.87859		11.42226	79.52713		17.58	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			10.37855		71.07068		10.42587	70.79762		17.55	0.00	0.00	0	22,713.00
R209	On 06/05/2021	Bond Future			10.56845		68.64367		10.61646	68.37384		19.59	0.00	0.00	0	21,766.00
R209	On 06/05/2021	Bond Future	9.75	Call	986.08000		0.98608		928.86000	0.92886	986.080	18.60	0.26	0.00	0	8,200.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,948.11000		1.94811		1,851.25000	1.85125	1,948.110	19.06	0.42	0.00	0	5,325.00
R209	On 06/05/2021	Bond Future	10.35	Call	2,193.22000		2.19322		2,087.74000	2.08774	2,193.220	19.18	0.45	0.00	0	1,000.00
R209	On 06/05/2021	Bond Future	10.60	Put	2,694.72000		2.69472		2,837.34000	2.83734	2,694.720	19.45	0.47	0.00	0	6,250.00
R209	On 06/05/2021	Bond Future	11.00	Put	1,771.48000		1.77148		1,880.67000	1.88067	1,771.480	19.88	0.35	0.00	0	3,500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R209	On 06/05/2021	Bond Future	11.25	Put	1,361.38000		1.36138	1,452.10000	1.45210	1,361.380		20.32	0.28	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	944.45000		0.94445	1,013.44000	1.01344	944.450		21.05	0.21	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	406.85000		0.40685	443.48000	0.44348	406.850		21.39	0.11	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.75965		69.38207	10.80732	69.12103			18.80	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.95617		66.97346	11.00192	66.72940			17.75	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,217.04000		1.21704	1,167.18000	1.16718	1,217.040		16.66	0.23	0.00	0	3,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	5,493.80000		5.49380	5,640.15000	5.64015	5,493.800		17.24	0.57	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,181.38000		2.18138	2,258.46000	2.25846	2,181.380		19.14	0.28	0.00	0	5,500.0
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			195.83784		195.83784	195.63606	195.63606				0.00	126,119,568.96	644	904.0
R210	On 06/05/2021	Bond Future			195.13501		195.13501	194.94785	194.94785				0.00	125,666,946.44	644	1,138.0
R210	On 05/08/2021	Bond Future			197.28098		197.28098	197.12499	197.12499				0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			196.66553		196.66553	196.56430	196.56430				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			170.26856		170.26856	170.26861	170.26861				0.00	155,966,000.96	916	3,909.0
R212	On 06/05/2021	Bond Future			172.01662		172.01662	172.03128	172.03128				0.00	157,567,223.92	916	3,588.0
R212	On 05/08/2021	Bond Future			171.57580		171.57580	171.61974	171.61974				0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.42341		173.42341	173.51740	173.51740				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			9.25949		88.54651	9.27674	88.44616			12.49	0.00	725,461,556.43	8,193	994.0
R213	On 06/05/2021	Bond Future			9.45063		85.90597	9.46727	85.81199			13.87	0.00	720,235,652.48	8,384	8,434.0
R213	On 05/08/2021	Bond Future			9.64646		86.82973	9.66114	86.74930			13.30	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,514.68000		2.51468	2,488.10000	2.48810	2,514.680		13.03	0.44	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	2,200.75000		2.20075	2,238.07000	2.23807	2,200.750		13.63	0.36	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,292.52000		1.29252	1,318.60000	1.31860	1,292.520		14.40	0.23	0.00	0	200.0
R213	On 04/11/2021	Bond Future			9.85155		84.21593	9.86222	84.15923			12.47	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			10.74374		68.24532	10.79611	67.93941			19.11	0.00	0.00	0	13,816.0
R214	On 06/05/2021	Bond Future			10.92879		65.65341	10.98214	65.35006			21.39	0.00	0.00	0	5,974.0
R214	On 05/08/2021	Bond Future			11.11787		66.35941	11.17128	66.06393			20.49	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.31167		63.78204	11.36367	63.50206			19.40	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 :											40,767,399,646.46	291,537	1 385 867.0
Grand Total:											40,767,399,646.46	291,537	1 385 867.0