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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/01/2021

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	90.61000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	791.09700		791.09700		791.38300	791.38300			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	799.00900		799.00900		799.30300	799.30300			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	807.50100		807.50100		807.80000	807.80000			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	816.09400		816.09400		816.39700	816.39700			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	873.05800		873.05800		872.22900	872.22900			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	881.79000		881.79000		880.95800	880.95800			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	891.16200		891.16200		890.32300	890.32300			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	900.64500		900.64500		899.79800	899.79800			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	764.96100		764.96100		764.63400	764.63400			0.00	7,649,610.00	1	83.0
ALBI	On 06/05/2021	Index Future	772.61200		772.61200		772.28600	772.28600			0.00	7,726,120.00	1	270.0
ALBI	On 05/08/2021	Index Future	780.82300		780.82300		780.49600	780.49600			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		789.13200	789.13200		788.80200	788.80200			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		11.35824	77.51077		11.37702	77.40991			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		11.61291	74.51261		11.63224	74.41202			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future		11.87355	75.31336		11.89359	75.21235			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.14451	72.33263		12.16539	72.23071			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		11.86170	76.58938		11.86984	76.54047			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		12.10835	73.09801		12.11666	73.04978			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future		12.35473	73.88415		12.36329	73.83611			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.61241	70.40492		12.62134	70.35655			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		756.16900	756.16900		755.83500	755.83500			0.00	0.00	0	38.0
GOVI	On 06/05/2021	GOVI		763.73200	763.73200		763.39900	763.39900			0.00	0.00	0	936.0
GOVI	On 05/08/2021	GOVI		771.84900	771.84900		771.51500	771.51500			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		780.06200	780.06200		779.72500	779.72500			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		148.86499	148.86499		148.73275	148.73275			0.00	0.00	0	1,537.0
I2025	On 06/05/2021	Bond Future		150.39094	150.39094		150.25974	150.25974			0.00	0.00	0	7,007.0
I2025	On 05/08/2021	Bond Future		150.51266	150.51266		150.38124	150.38124			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		152.13307	152.13307		152.00059	152.00059			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		105.53114	105.53114		105.35068	105.35068			0.00	0.00	0	1,406.0
I2029	On 06/05/2021	Bond Future		105.47381	105.47381		105.29311	105.29311			0.00	0.00	0	2,297.0
I2029	On 05/08/2021	Bond Future		106.63280	106.63280		106.45106	106.45106			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		106.63055	106.63055		106.44707	106.44707			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	100.26105	100.26105		100.38774	100.38774			0.00	0.00	0	1,258.0
I2033		On 06/05/2021	Bond Future	100.07345	100.07345		100.20298	100.20298			0.00	0.00	0	8,634.0
I2033		On 05/08/2021	Bond Future	101.17300	101.17300		101.30487	101.30487			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future	101.03773	101.03773		101.17120	101.17120			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	112.41817	112.41817		112.38592	112.38592			0.00	0.00	0	5,081.0
I2038		On 06/05/2021	Bond Future	113.57061	113.57061		113.53973	113.53973			0.00	73,820,896.50	650	6,799.0
I2038		On 05/08/2021	Bond Future	113.09636	113.09636		113.06604	113.06604			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future	114.31397	114.31397		114.28369	114.28369			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	102.18261	102.18261		101.21262	101.21262			0.00	0.00	0	14,486.0
I2046		On 06/05/2021	Bond Future	101.44008	101.44008		100.46187	100.46187			0.00	0.00	0	14,893.0
I2046		On 05/08/2021	Bond Future	102.55491	102.55491		101.56666	101.56666			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future	101.85169	101.85169		100.85298	100.85298			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	102.02791	102.02791		102.85418	102.85418			0.00	0.00	0	9,857.0
I2050		On 06/05/2021	Bond Future	103.07376	103.07376		103.91032	103.91032			0.00	0.00	0	9,961.0
I2050		On 05/08/2021	Bond Future	102.27838	102.27838		103.12484	103.12484			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future	103.37953	103.37953		104.23544	104.23544			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	272.93700	272.93700		272.84700	272.84700			0.00	0.00	0	413.0
IGOV		On 06/05/2021	Index Future	275.73500	275.73500		275.64500	275.64500			0.00	0.00	0	561.0
IGOV		On 05/08/2021	Index Future	278.73200	278.73200		278.64200	278.64200			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future	281.76500	281.76500		281.67400	281.67400			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		3.64500	96.35500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future	3.59000	96.41000		3.59000	96.41000			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future	3.59000	96.41000		3.59000	96.41000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future	3.57500	96.42500		3.58500	96.41500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future	3.58000	96.42000		3.59000	96.41000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.63000	96.37000		3.64000	96.36000			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	3.83500	96.16500		3.82500	96.17500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	3.92000	96.08000		3.91000	96.09000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.15500	95.84500		4.14500	95.85500			0.00	0.00	0	20,001.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	4.24500	95.75500		4.24500	95.75500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future	4.48500	95.51500		4.48000	95.52000			0.00	0.00	0	0.0
R186		On 04/02/2021	Bond Future	6.69899	119.60666		6.69417	119.63227		6.18	0.00	12,439,092.64	104	38,954.0

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			6.85440		120.80297		6.84891	120.83077		6.53	0.00	2,227,727,569.77	18,441	82,140.0
R186	On 06/05/2021	Bond Future	7.30	Put	800.95000		0.80095		800.21000	0.80021	800.950	6.78	0.29	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			7.00992		116.81999		7.00387	116.84914		6.45	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.17635		118.05051		7.16986	118.08025		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			319.25594		319.25594		318.73254	318.73254			0.00	0.00	0	2,394.0
R197	On 06/05/2021	Bond Future			322.52848		322.52848		322.00488	322.00488			0.00	0.00	0	2,105.0
R197	On 05/08/2021	Bond Future			318.06791		318.06791		317.54130	317.54130			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			321.49257		321.49257		320.96091	320.96091			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			221.12567		221.12567		221.28553	221.28553			0.00	0.00	0	7,625.0
R202	On 06/05/2021	Bond Future			223.39248		223.39248		223.55741	223.55741			0.00	0.00	0	7,937.0
R202	On 05/08/2021	Bond Future			221.59551		221.59551		221.76424	221.76424			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			223.98134		223.98134		224.15224	224.15224			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			4.57444		109.61840		4.56783	109.63172		1.50	0.00	499,202,193.60	4,554	14,325.0
R2023	On 06/05/2021	Bond Future			4.65159		106.80923		4.64300	106.82447		1.51	0.00	1,594,448,185.44	14,928	15,663.0
R2023	On 05/08/2021	Bond Future			4.70881		107.95670		4.69811	107.97305		1.50	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.79532		105.18715		4.78230	105.20390		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			8.75715		95.55506		8.78356	95.39827		11.16	0.00	3,080,981,799.58	32,243	33,515.0
R2030	On 04/02/2021	Bond Future	8.20	Call	7.25000		0.00725		8.33000	0.00833	7.250	10.64	0.01	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	40.35000		0.04035		41.96000	0.04196	40.350	10.80	0.06	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	44.35000		0.04435		45.89000	0.04589	44.350	10.81	0.07	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	984.05000		0.98405		921.63000	0.92163	984.050	11.27	0.65	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,196.89000		2.19689		2,075.46000	2.07546	2,196.890	11.57	0.91	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,624.70000		2.62470		2,491.29000	2.49129	2,624.700	11.68	0.94	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	17.30000		0.01730		30.29000	0.03029	17.300	11.82	0.03	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	11.23000		0.01123		20.66000	0.02066	11.230	11.90	0.02	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	0.00000		0.00000		0.00000	0.00000	0.000	12.48	0.00	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			8.95141		96.51083		8.97872	96.35399		11.87	0.00	4,901,978,077.36	50,792	107,913.0
R2030	On 06/05/2021	Bond Future	7.97	Call	471.16000		0.47116		452.96000	0.45296	471.160	11.19	0.16	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,874.96000		1.87496		1,818.16000	1.81816	1,874.960	11.72	0.44	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,705.58000		1.70558		1,778.85000	1.77885	1,705.580	12.03	0.39	0.00	0	700.0

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R2030	On 06/05/2021	Bond Future	9.25	Put	1,641.28000	1.64128	1,712.80000	1.71280	1,641.280	12.05	0.38	0.00	0	2,500.0	
R2030	On 06/05/2021	Bond Future	9.27	Call	3,409.56000	3.40956	3,323.10000	3.32310	3,409.560	12.07	0.63	0.00	0	300.0	
R2030	On 06/05/2021	Bond Future	9.35	Put	1,447.10000	1.44710	1,513.00000	1.51300	1,447.100	12.16	0.34	0.00	0	2,500.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	687.65000	0.68765	726.58000	0.72658	687.650	12.87	0.19	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	10.95	Put	105.11000	0.10511	114.32000	0.11432	105.110	12.98	0.04	0.00	0	300.0	
R2030	On 05/08/2021	Bond Future			9.15254	93.54239	9.18097	93.38468		11.86	0.00	0.00	0	0.0	
R2030	On 05/08/2021	Bond Future	7.70	Call	572.23000	0.57223	553.44000	0.55344	572.230	11.26	0.15	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.78	Call	2,212.75000	2.21275	2,156.42000	2.15642	2,212.750	11.58	0.41	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	2,630.50000	2.63050	2,566.79000	2.56679	2,630.500	11.69	0.46	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	4,081.23000	4.08123	3,995.85000	3.99585	4,081.230	11.99	0.60	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	1,142.45000	1.14245	1,184.32000	1.18432	1,142.450	12.85	0.22	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	102.76000	0.10276	109.13000	0.10913	102.760	12.85	0.03	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.35293	94.52777	9.38258	94.36868		10.65	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	1,208.80000	1.20880	1,173.60000	1.17360	1,208.800	10.01	0.25	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	2,113.36000	2.11336	2,060.15000	2.06015	2,113.360	10.35	0.37	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	551.14000	0.55114	572.85000	0.57285	551.140	11.48	0.11	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			9.68860	93.30052	9.70563	93.19371		13.23	0.00	295,296,145.80	3,165	12,119.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	0.17000	0.00017	0.30000	0.00030	0.170	12.26	0.00	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	59.65000	0.05965	66.79000	0.06679	59.650	12.66	0.08	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	0.16000	0.00016	0.44000	0.00044	0.160	14.84	0.00	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			9.89511	90.09019	9.91261	89.98377		14.66	0.00	1,050,902,066.35	11,665	122,037.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	4,255.85000	4.25585	4,198.95000	4.19895	4,255.850	15.01	0.66	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	46.61000	0.04661	50.06000	0.05006	46.610	16.09	0.02	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.10417	91.05850	10.12227	90.95176		14.07	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.32141	87.87335	10.34023	87.76578		13.16	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,656.34000	1.65634	1,630.91000	1.63091	1,656.340	12.37	0.29	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,679.67000	2.67967	2,642.79000	2.64279	2,679.670	12.65	0.41	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	497.06000	0.49706	510.37000	0.51037	497.060	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			10.44471	92.52624	10.47221	92.34307		15.12	0.00	5,439,895,228.32	58,793	37,974.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	2,228.14000	2.22814	2,411.93000	2.41193	2,228.140	14.59	0.84	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	16.10000	0.01610	28.54000	0.02854	16.100	16.29	0.02	0.00	0	650.0	
R2035	On 06/05/2021	Bond Future			10.65653	88.97917	10.68491	88.79566		16.74	0.00	5,834,097,239.39	65,567	97,363.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	1,383.48000	1.38348	1,340.54000	1.34054	1,383.480	15.79	0.31	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	1,839.13000	1.83913	1,785.52000	1.78552	1,839.130	16.09	0.37	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	2,276.24000	2.27624	2,213.20000	2.21320	2,276.240	16.32	0.43	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	3,423.71000	3.42371	3,535.12000	3.53512	3,423.710	16.52	0.52	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,606.75000	3.60675	3,518.84000	3.51884	3,606.750	16.81	0.57	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	2,026.80000	2.02680	2,108.30000	2.10830	2,026.800	17.11	0.36	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	4,935.69000	4.93569	4,828.17000	4.82817	4,935.690	17.28	0.67	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	1,522.07000	1.52207	1,589.25000	1.58925	1,522.070	17.59	0.29	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	11.55	Put	1,193.71000	1.19371	1,250.22000	1.25022	1,193.710	18.04	0.23	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	12.02	Put	668.74000	0.66874	705.97000	0.70597	668.740	18.46	0.15	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	12.77	Put	211.64000	0.21164	227.19000	0.22719	211.640	18.46	0.06	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	12.91	Put	167.32000	0.16732	180.23000	0.18023	167.320	18.46	0.05	0.00	0	600.0	
R2035	On	05/08/2021	Bond Future			10.87425	89.93518	10.90369	89.75052		16.07	0.00	0.00	0	0.0	
R2035	On	05/08/2021	Bond Future	10.02	Call	1,813.19000	1.81319	1,766.01000	1.76601	1,813.190	15.04	0.31	0.00	0	100.0	
R2035	On	05/08/2021	Bond Future	10.77	Put	4,455.49000	4.45549	4,559.72000	4.55972	4,455.490	15.86	0.50	0.00	0	100.0	
R2035	On	05/08/2021	Bond Future	11.37	Put	2,842.40000	2.84240	2,920.75000	2.92075	2,842.400	16.46	0.36	0.00	0	100.0	
R2035	On	04/11/2021	Bond Future			11.09918	86.40884	11.12981	86.22243		15.05	0.00	0.00	0	0.0	
R2035	On	04/11/2021	Bond Future	10.12	Call	1,981.78000	1.98178	1,931.68000	1.93168	1,981.780	14.16	0.31	0.00	0	400.0	
R2035	On	04/11/2021	Bond Future	10.23	Call	2,185.67000	2.18567	2,131.51000	2.13151	2,185.670	14.16	0.33	0.00	0	782.0	
R2035	On	04/11/2021	Bond Future	10.62	Call	3,122.78000	3.12278	3,052.86000	3.05286	3,122.780	14.51	0.42	0.00	0	400.0	
R2035	On	04/11/2021	Bond Future	11.08	Put	4,569.57000	4.56957	4,667.28000	4.66728	4,569.570	14.91	0.48	0.00	0	782.0	
R2035	On	04/11/2021	Bond Future	11.75	Put	2,921.15000	2.92115	2,993.55000	2.99355	2,921.150	15.52	0.34	0.00	0	782.0	
R2035	On	04/11/2021	Bond Future	13.82	Put	522.78000	0.52278	542.77000	0.54277	522.780	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			10.69362	83.57677	10.71054	83.46495		17.06	0.00	1,738,981,853.39	20,807	50,431.0	
R2037	On	04/02/2021	Bond Future	9.65	Call	0.07000	0.00007	0.14000	0.00014	0.070	15.68	0.00	0.00	0	72.0	
R2037	On	04/02/2021	Bond Future	10.35	Put	2,453.72000	2.45372	2,577.09000	2.57709	2,453.720	16.38	0.87	0.00	0	72.0	
R2037	On	04/02/2021	Bond Future	10.48	Call	302.46000	0.30246	314.26000	0.31426	302.460	16.65	0.25	0.00	0	240.0	
R2037	On	04/02/2021	Bond Future	10.85	Put	429.22000	0.42922	511.78000	0.51178	429.220	17.22	0.31	0.00	0	72.0	
R2037	On	04/02/2021	Bond Future	11.90	Put	0.31000	0.00031	0.78000	0.00078	0.310	19.19	0.00	0.00	0	240.0	
R2037	On	04/02/2021	Bond Future	11.97	Call	7,834.99000	7.83499	7,723.43000	7.72343	7,834.990	19.19	1.00	0.00	0	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	0	23.0	
R2037	On	06/05/2021	Bond Future			10.90606	84.41268	10.92345	84.30110		17.98	0.00	2,701,290,172.68	32,001	125,697.0	
R2037	On	05/08/2021	Bond Future			11.12633	81.06400	11.14434	80.95194		18.17	0.00	0.00	0	0.0	
R2037	On	04/11/2021	Bond Future			11.34199	81.91805	11.36069	81.80501		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			10.80817	85.75863	10.80483	85.78224		17.60	0.00	1,429,253,327.58	16,666	51,833.0	
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	0.00000	0.00000	0.01000	0.00001	0.000	15.97	0.00	0.00	0	800.0	
R2040	On	04/02/2021	Bond Future	10.07	Call	2.92000	0.00292	5.12000	0.00512	2.920	16.00	0.00	0.00	0	800.0	
R2040	On	04/02/2021	Bond Future	10.24	Call	17.97000	0.01797	26.46000	0.02646	17.970	16.08	0.02	0.00	0	500.0	
R2040	On	04/02/2021	Bond Future	11.57	Put	11.00000	0.01100	16.21000	0.01621	11.000	18.83	0.01	0.00	0	500.0	
R2040	On	04/02/2021	Bond Future	11.74	Put	3.13000	0.00313	5.18000	0.00518	3.130	19.27	0.00	0.00	0	800.0	
R2040	On	06/05/2021	Bond Future			11.01553	86.61636	11.01186	86.64154		18.39	0.00	268,424,099.64	3,099	75,369.0	
R2040	On	06/05/2021	Bond Future	10.83	Call	2,615.53000	2.61553	2,643.01000	2.64301	2,615.530	17.76	0.45	0.00	0	300.0	
R2040	On	06/05/2021	Bond Future	11.58	Call	5,519.21000	5.51921	5,551.73000	5.55173	5,519.210	18.89	0.69	0.00	0	300.0	
R2040	On	06/05/2021	Bond Future	13.38	Put	168.72000	0.16872	171.89000	0.17189	168.720	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			11.23045		83.04099		11.22650	83.06727		18.61	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future	11.05	Call	3,768.89000		3.76889		3,792.90000	3.79290	3,768.890	18.08	0.48	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	11.55	Call	5,521.66000		5.52166		5,548.81000	5.54881	5,521.660	18.67	0.60	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	14.80	Put	153.96000		0.15396		155.38000	0.15538	153.960	20.27	0.03	0.00	0	900.00
R2040	On 04/11/2021	Bond Future			11.44040		83.91592		11.43626	83.94266		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			10.87248		82.40497		10.87893	82.35903		18.54	0.00	947,162,725.18	11,494	26,829.00
R2044	On 04/02/2021	Bond Future	9.66	Call	0.00000		0.00000		0.01000	0.00001	0.000	16.82	0.00	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	4,350.46000		4.35046		4,402.48000	4.40248	4,350.460	17.03	0.98	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	1,010.65000		1.01065		1,089.03000	1.08903	1,010.650	18.26	0.54	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			11.07184		83.22915		11.07836	83.18409		19.36	0.00	949,145,226.60	11,404	34,296.00
R2044	On 06/05/2021	Bond Future	10.70	Call	2,085.26000		2.08526		2,083.13000	2.08313	2,085.260	18.43	0.39	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.10	Put	3,210.04000		3.21004		3,247.93000	3.24793	3,210.040	19.15	0.47	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.35	Call	4,360.02000		4.36002		4,349.00000	4.34900	4,360.020	19.50	0.61	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.40	Put	2,346.77000		2.34677		2,380.01000	2.38001	2,346.770	19.58	0.38	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.79	Put	1,559.96000		1.55996		1,587.10000	1.58710	1,559.960	20.33	0.27	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	12.50	Put	707.99000		0.70799		724.99000	0.72499	707.990	21.45	0.14	0.00	0	3,100.00
R2044	On 05/08/2021	Bond Future			11.27827		79.74265		11.28497	79.69778		19.59	0.00	0.00	0	0.00
R2044	On 04/11/2021	Bond Future			11.47962		80.58278		11.48656	80.53766		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			10.78245		86.15546		10.79402	86.07026		17.99	0.00	7,450,810,336.26	86,481	99,265.00
R2048	On 04/02/2021	Bond Future	9.80	Call	0.07000		0.00007		0.16000	0.00016	0.070	16.21	0.00	0.00	0	2,140.00
R2048	On 04/02/2021	Bond Future	10.80	Call	962.47000		0.96247		972.46000	0.97246	962.470	17.63	0.53	0.00	0	2,140.00
R2048	On 06/05/2021	Bond Future			10.96935		82.60774		10.98120	82.52306		19.71	0.00	7,440,231,318.58	90,067	91,590.00
R2048	On 05/08/2021	Bond Future			11.16076		83.49532		11.17301	83.41043		18.87	0.00	0.00	0	0.00
R2048	On 04/11/2021	Bond Future			11.35698		79.96415		11.36971	79.87859		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			10.36209		71.16603		10.37855	71.07068		17.55	0.00	727,316,826.60	10,220	17,870.00
R209	On 06/05/2021	Bond Future			10.55159		68.73879		10.56845	68.64367		19.59	0.00	860,678,389.59	12,521	28,242.00
R209	On 06/05/2021	Bond Future	9.75	Call	999.85000		0.99985		986.08000	0.98608	999.850	18.60	0.26	0.00	0	8,200.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,974.44000		1.97444		1,948.11000	1.94811	1,974.440	19.06	0.42	0.00	0	5,325.00
R209	On 06/05/2021	Bond Future	10.35	Call	2,222.45000		2.22245		2,193.22000	2.19322	2,222.450	19.18	0.45	0.00	0	1,000.00
R209	On 06/05/2021	Bond Future	10.60	Put	2,636.38000		2.63638		2,694.72000	2.69472	2,636.380	19.45	0.46	0.00	0	6,250.00
R209	On 06/05/2021	Bond Future	11.00	Put	1,725.40000		1.72540		1,771.48000	1.77148	1,725.400	19.88	0.34	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	Open Interest
R209	On 06/05/2021	Bond Future	11.25	Put	1,322.33000	1.32233	1,361.38000	1.36138	1,322.330	20.32	0.28	0.00	0	9,150.0		
R209	On 06/05/2021	Bond Future	11.60	Put	913.93000	0.91393	944.45000	0.94445	913.930	21.05	0.20	0.00	0	3,750.0		
R209	On 06/05/2021	Bond Future	12.25	Put	390.03000	0.39003	406.85000	0.40685	390.030	21.39	0.10	0.00	0	9,150.0		
R209	On 05/08/2021	Bond Future			10.74227	69.47761	10.75965	69.38207		18.80	0.00	0.00	0	0.0		
R209	On 04/11/2021	Bond Future			10.93817	67.06984	10.95617	66.97346		17.75	0.00	0.00	0	1,795.0		
R209	On 04/11/2021	Bond Future	9.50	Call	1,233.95000	1.23395	1,217.04000	1.21704	1,233.950	16.66	0.23	0.00	0	3,750.0		
R209	On 04/11/2021	Bond Future	10.50	Put	5,432.31000	5.43231	5,493.80000	5.49380	5,432.310	17.24	0.56	0.00	0	5,500.0		
R209	On 04/11/2021	Bond Future	12.00	Put	2,147.37000	2.14737	2,181.38000	2.18138	2,147.370	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			196.13247	196.13247	195.83784	195.83784			0.00	0.00	0	904.0		
R210	On 06/05/2021	Bond Future			195.42956	195.42956	195.13501	195.13501			0.00	0.00	0	1,138.0		
R210	On 05/08/2021	Bond Future			197.57707	197.57707	197.28098	197.28098			0.00	0.00	0	0.0		
R210	On 04/11/2021	Bond Future			196.96433	196.96433	196.66553	196.66553			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			170.27021	170.27021	170.26856	170.26856			0.00	0.00	0	3,909.0		
R212	On 06/05/2021	Bond Future			172.01560	172.01560	172.01662	172.01662			0.00	40,939,712.80	238	3,588.0		
R212	On 05/08/2021	Bond Future			171.57329	171.57329	171.57580	171.57580			0.00	0.00	0	0.0		
R212	On 04/11/2021	Bond Future			173.42053	173.42053	173.42341	173.42341			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			9.25281	88.58542	9.25949	88.54651		12.49	0.00	0.00	0	994.0		
R213	On 06/05/2021	Bond Future			9.44392	85.94390	9.45063	85.90597		13.87	0.00	0.00	0	8,434.0		
R213	On 05/08/2021	Bond Future			9.63962	86.86723	9.64646	86.82973		13.30	0.00	0.00	0	0.0		
R213	On 05/08/2021	Bond Future	9.34	Call	2,522.64000	2.52264	2,514.68000	2.51468	2,522.640	13.03	0.44	0.00	0	200.0		
R213	On 05/08/2021	Bond Future	10.14	Put	2,178.99000	2.17899	2,200.75000	2.20075	2,178.990	13.63	0.36	0.00	0	200.0		
R213	On 05/08/2021	Bond Future	10.78	Put	1,276.60000	1.27660	1,292.52000	1.29252	1,276.600	14.40	0.23	0.00	0	200.0		
R213	On 04/11/2021	Bond Future			9.84446	84.25363	9.85155	84.21593		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			10.73726	68.28333	10.74374	68.24532		19.11	0.00	731,929,014.27	10,719	9,610.0		
R214	On 06/05/2021	Bond Future			10.92226	65.69070	10.92879	65.65341		21.39	0.00	527,430,630.30	8,029	11,831.0		
R214	On 05/08/2021	Bond Future			11.11119	66.39652	11.11787	66.35941		20.49	0.00	0.00	0	0.0		
R214	On 04/11/2021	Bond Future			11.30476	63.81940	11.31167	63.78204		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 :											50,839,757,858.22	574,650	1 537 980.0
Grand Total:											50,839,757,858.22	574,650	1 537 980.0