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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 28/01/2021

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
<b>Derivatives</b>														
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		790.82800	790.82800		791.09700	791.09700			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future		798.73300	798.73300		799.00900	799.00900			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future		807.22000	807.22000		807.50100	807.50100			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		815.80900	815.80900		816.09400	816.09400			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future		872.89900	872.89900		873.05800	873.05800			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future		881.62500	881.62500		881.79000	881.79000			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		890.99200	890.99200		891.16200	891.16200			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		900.47300	900.47300		900.64500	900.64500			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future		764.74000	764.74000		764.96100	764.96100			0.00	0.00	0	83.0
ALBI	On 06/05/2021	Index Future		772.38500	772.38500		772.61200	772.61200			0.00	0.00	0	270.0
ALBI	On 05/08/2021	Index Future		780.59100	780.59100		780.82300	780.82300			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		788.89700	788.89700		789.13200	789.13200			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		11.35032	77.55336		11.35824	77.51077			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		11.60473	74.55523		11.61291	74.51261			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future		11.86506	75.35621		11.87355	75.31336			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.13566	72.37588		12.14451	72.33263			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		11.85898	76.60573		11.86170	76.58938			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		12.10559	73.11403		12.10835	73.09801			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future		12.35188	73.90015		12.35473	73.88415			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.60943	70.42108		12.61241	70.40492			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		755.90100	755.90100		756.16900	756.16900			0.00	120,944,160.00	16	28.0
GOVI	On 06/05/2021	GOVI		763.45700	763.45700		763.73200	763.73200			0.00	99,249,410.00	13	949.0
GOVI	On 05/08/2021	GOVI		771.56900	771.56900		771.84900	771.84900			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		779.77900	779.77900		780.06200	780.06200			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		148.88735	148.88735		148.86499	148.86499			0.00	0.00	0	1,537.0
I2025	On 06/05/2021	Bond Future		150.41273	150.41273		150.39094	150.39094			0.00	0.00	0	7,007.0
I2025	On 05/08/2021	Bond Future		150.53419	150.53419		150.51266	150.51266			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		152.15476	152.15476		152.13307	152.13307			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		105.72514	105.72514		105.53114	105.53114			0.00	8,986,636.90	85	1,321.0
I2029	On 06/05/2021	Bond Future		105.66924	105.66924		105.47381	105.47381			0.00	8,981,885.40	85	2,382.0
I2029	On 05/08/2021	Bond Future		106.83004	106.83004		106.63280	106.63280			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		106.82985	106.82985		106.63055	106.63055			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	100.26228	100.26228	100.26228	100.26105	100.26105				0.00	0.00	0	1,258.0
I2033	On 06/05/2021	Bond Future	100.07416	100.07416	100.07416	100.07345	100.07345				0.00	0.00	0	8,634.0
I2033	On 05/08/2021	Bond Future	101.17350	101.17350	101.17350	101.17300	101.17300				0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	101.03823	101.03823	101.03823	101.03773	101.03773				0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future	112.87161	112.87161	112.87161	112.41817	112.41817				0.00	0.00	0	5,081.0
I2038	On 06/05/2021	Bond Future	114.02809	114.02809	114.02809	113.57061	113.57061				0.00	0.00	0	6,799.0
I2038	On 05/08/2021	Bond Future	113.55851	113.55851	113.55851	113.09636	113.09636				0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	114.78116	114.78116	114.78116	114.31397	114.31397				0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future	102.18415	102.18415	102.18415	102.18261	102.18261				0.00	0.00	0	14,486.0
I2046	On 06/05/2021	Bond Future	101.44110	101.44110	101.44110	101.44008	101.44008				0.00	0.00	0	14,893.0
I2046	On 05/08/2021	Bond Future	102.55558	102.55558	102.55558	102.55491	102.55491				0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	101.85219	101.85219	101.85219	101.85169	101.85169				0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future	103.07798	103.07798	103.07798	102.02791	102.02791				0.00	0.00	0	9,857.0
I2050	On 06/05/2021	Bond Future	104.13401	104.13401	104.13401	103.07376	103.07376				0.00	0.00	0	9,961.0
I2050	On 05/08/2021	Bond Future	103.34994	103.34994	103.34994	102.27838	102.27838				0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	104.46256	104.46256	104.46256	103.37953	103.37953				0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
IGOV	On 04/02/2021	Index Future	273.44700	273.44700	273.44700	272.93700	272.93700				0.00	494,939,070.00	181	232.0
IGOV	On 06/05/2021	Index Future	276.24900	276.24900	276.24900	275.73500	275.73500				0.00	500,010,690.00	181	742.0
IGOV	On 05/08/2021	Index Future	279.25100	279.25100	279.25100	278.73200	278.73200				0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	282.28900	282.28900	282.28900	281.76500	281.76500				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.64500	96.35500	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	96.35500	3.64500	96.35500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.58000	96.42000	96.42000	3.59000	96.41000				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.58000	96.42000	96.42000	3.59000	96.41000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.57500	96.42500	96.42500	3.57500	96.42500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.58000	96.42000	96.42000	3.58000	96.42000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.63000	96.37000	96.37000	3.63000	96.37000				0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.82500	96.17500	96.17500	3.83500	96.16500				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.91000	96.09000	96.09000	3.92000	96.08000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.14500	95.85500	95.85500	4.15500	95.84500				0.00	0.00	0	20,001.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.23500	95.76500	95.76500	4.24500	95.75500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.48000	95.52000	95.52000	4.48500	95.51500				0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.70728	119.56263	119.56263	6.69899	119.60666			6.18	0.00	851,525,050.86	7,122	38,893.0

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			6.86332		120.75781		6.85440	120.80297		6.53	0.00	852,791,654.22	7,062	89,202.0
R186	On 06/05/2021	Bond Future	7.30	Put	806.80000		0.80680		800.95000	0.80095	806.800	6.78	0.30	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			7.01946		116.77402		7.00992	116.81999		6.45	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.18651		118.00399		7.17635	118.05051		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			319.27689		319.27689		319.25594	319.25594			0.00	0.00	0	2,394.0
R197	On 06/05/2021	Bond Future			322.54794		322.54794		322.52848	322.52848			0.00	8,386,246.44	26	2,079.0
R197	On 05/08/2021	Bond Future			318.08667		318.08667		318.06791	318.06791			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			321.51132		321.51132		321.49257	321.49257			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			221.12856		221.12856		221.12567	221.12567			0.00	8,845,142.40	40	7,585.0
R202	On 06/05/2021	Bond Future			223.39401		223.39401		223.39248	223.39248			0.00	8,935,760.40	40	7,977.0
R202	On 05/08/2021	Bond Future			221.59637		221.59637		221.59551	221.59551			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			223.98219		223.98219		223.98134	223.98134			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			4.60356		109.55975		4.57444	109.61840		1.50	0.00	766,918,250.00	7,000	11,572.0
R2023	On 06/05/2021	Bond Future			4.68534		106.74942		4.65159	106.80923		1.51	0.00	747,245,940.00	7,000	22,663.0
R2023	On 05/08/2021	Bond Future			4.74862		107.89590		4.70881	107.95670		1.50	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.84315		105.12563		4.79532	105.18715		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			8.76002		95.53801		8.75715	95.55506		11.16	0.00	6,305,508.66	66	33,482.0
R2030	On 04/02/2021	Bond Future	8.20	Call	4.19000		0.00419		7.25000	0.00725	4.190	10.64	0.01	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	28.48000		0.02848		40.35000	0.04035	28.480	10.80	0.05	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	31.63000		0.03163		44.35000	0.04435	31.630	10.81	0.05	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	934.97000		0.93497		984.05000	0.98405	934.970	11.27	0.66	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,164.61000		2.16461		2,196.89000	2.19689	2,164.610	11.57	0.92	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,597.46000		2.59746		2,624.70000	2.62470	2,597.460	11.68	0.95	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	11.70000		0.01170		17.30000	0.01730	11.700	11.82	0.02	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	7.24000		0.00724		11.23000	0.01123	7.240	11.90	0.01	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			8.95450		96.49306		8.95141	96.51083		11.87	0.00	6,947,500.32	72	107,985.0
R2030	On 06/05/2021	Bond Future	7.97	Call	461.31000		0.46131		471.16000	0.47116	461.310	11.19	0.16	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,855.35000		1.85535		1,874.96000	1.87496	1,855.350	11.72	0.44	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,700.74000		1.70074		1,705.58000	1.70558	1,700.740	12.03	0.39	0.00	0	700.0

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R2030	On 06/05/2021	Bond Future	9.25	Put	1,636.33000	1.63633	1,641.28000	1.64128	1,636.330	12.05	0.38	0.00	0	2,500.0		
R2030	On 06/05/2021	Bond Future	9.27	Call	3,386.77000	3.38677	3,409.56000	3.40956	3,386.770	12.07	0.63	0.00	0	300.0		
R2030	On 06/05/2021	Bond Future	9.35	Put	1,441.82000	1.44182	1,447.10000	1.44710	1,441.820	12.16	0.34	0.00	0	2,500.0		
R2030	On 06/05/2021	Bond Future	9.92	Put	682.17000	0.68217	687.65000	0.68765	682.170	12.87	0.19	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	10.95	Put	103.03000	0.10303	105.11000	0.10511	103.030	12.98	0.04	0.00	0	300.0		
R2030	On 05/08/2021	Bond Future			9.15583	93.52412	9.15254	93.54239		11.86	0.00	0.00	0	0.0		
R2030	On 05/08/2021	Bond Future	7.70	Call	564.83000	0.56483	572.23000	0.57223	564.830	11.26	0.15	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.78	Call	2,197.23000	2.19723	2,212.75000	2.21275	2,197.230	11.58	0.41	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	2,613.86000	2.61386	2,630.50000	2.63050	2,613.860	11.69	0.46	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	4,062.07000	4.06207	4,081.23000	4.08123	4,062.070	11.99	0.60	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	10.30	Put	1,139.70000	1.13970	1,142.45000	1.14245	1,139.700	12.85	0.22	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	101.77000	0.10177	102.76000	0.10276	101.770	12.85	0.03	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			9.35637	94.50930	9.35293	94.52777		10.65	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	1,199.39000	1.19939	1,208.80000	1.20880	1,199.390	10.01	0.25	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	2,100.67000	2.10067	2,113.36000	2.11336	2,100.670	10.35	0.37	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	549.98000	0.54998	551.14000	0.55114	549.980	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			9.69129	93.28364	9.68860	93.30052		13.23	0.00	2,052,240.08	22	12,097.0		
R2032	On 04/02/2021	Bond Future	8.79	Call	0.06000	0.00006	0.17000	0.00017	0.060	12.26	0.00	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	9.29	Call	43.47000	0.04347	59.65000	0.05965	43.470	12.66	0.06	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	10.82	Put	0.06000	0.00006	0.16000	0.00016	0.060	14.84	0.00	0.00	0	800.0		
R2032	On 06/05/2021	Bond Future			9.89800	90.07261	9.89511	90.09019		14.66	0.00	17,474,086.34	194	122,190.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	4,231.19000	4.23119	4,255.85000	4.25585	4,231.190	15.01	0.66	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	45.32000	0.04532	46.61000	0.04661	45.320	16.09	0.02	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			10.10723	91.04044	10.10417	91.05850		14.07	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future			10.32460	87.85511	10.32141	87.87335		13.16	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,645.19000	1.64519	1,656.34000	1.65634	1,645.190	12.37	0.29	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,665.52000	2.66552	2,679.67000	2.67967	2,665.520	12.65	0.41	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	495.52000	0.49552	497.06000	0.49706	495.520	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			10.44225	92.54266	10.44471	92.52624		15.12	0.00	58,764,589.10	635	37,339.0		
R2035	On 04/02/2021	Bond Future	10.14	Put	2,184.27000	2.18427	2,228.14000	2.22814	2,184.270	14.59	0.86	0.00	0	650.0		
R2035	On 04/02/2021	Bond Future	11.14	Put	9.94000	0.00994	16.10000	0.01610	9.940	16.29	0.01	0.00	0	650.0		
R2035	On 06/05/2021	Bond Future			10.65404	88.99530	10.65653	88.97917		16.74	0.00	67,725,423.30	761	96,603.0		
R2035	On 06/05/2021	Bond Future	10.05	Call	1,375.41000	1.37541	1,383.48000	1.38348	1,375.410	15.79	0.31	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	1,830.86000	1.83086	1,839.13000	1.83913	1,830.860	16.09	0.37	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	10.40	Call	2,268.13000	2.26813	2,276.24000	2.27624	2,268.130	16.32	0.43	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	10.55	Put	3,399.90000	3.39990	3,423.71000	3.42371	3,399.900	16.52	0.52	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.81	Call	3,600.41000	3.60041	3,606.75000	3.60675	3,600.410	16.81	0.57	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	11.05	Put	2,006.06000	2.00606	2,026.80000	2.02680	2,006.060	17.11	0.36	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	4,931.85000	4.93185	4,935.69000	4.93569	4,931.850	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	1,503.47000		1.50347	1,522.07000	1.52207	1,503.470		17.59	0.28	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	1,177.03000		1.17703	1,193.71000	1.19371	1,177.030		18.04	0.23	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	656.54000		0.65654	668.74000	0.66874	656.540		18.46	0.14	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	205.90000		0.20590	211.64000	0.21164	205.900		18.46	0.05	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	162.46000		0.16246	167.32000	0.16732	162.460		18.46	0.04	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			10.87170		89.95121	10.87425	89.93518			16.07	0.00	0.00	0	0.0
R2035	On 05/08/2021	Bond Future	10.02	Call	1,809.08000		1.80908	1,813.19000	1.81319	1,809.080		15.04	0.31	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	4,436.62000		4.43662	4,455.49000	4.45549	4,436.620		15.86	0.50	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	2,826.01000		2.82601	2,842.40000	2.84240	2,826.010		16.46	0.36	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			11.09654		86.42493	11.09918	86.40884			15.05	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,980.01000		1.98001	1,981.78000	1.98178	1,980.010		14.16	0.31	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,184.06000		2.18406	2,185.67000	2.18567	2,184.060		14.16	0.33	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,121.87000		3.12187	3,122.78000	3.12278	3,121.870		14.51	0.42	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	4,553.86000		4.55386	4,569.57000	4.56957	4,553.860		14.91	0.48	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	2,907.91000		2.90791	2,921.15000	2.92115	2,907.910		15.52	0.34	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	517.93000		0.51793	522.78000	0.52278	517.930		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			10.69129		83.59218	10.69362	83.57677			17.06	0.00	100,979,353.44	1,208	50,431.0
R2037	On 04/02/2021	Bond Future	9.65	Call	0.02000		0.00002	0.07000	0.00007	0.020		15.68	0.00	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	2,413.31000		2.41331	2,453.72000	2.45372	2,413.310		16.38	0.88	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	264.55000		0.26455	302.46000	0.30246	264.550		16.65	0.24	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	376.52000		0.37652	429.22000	0.42922	376.520		17.22	0.30	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	0.12000		0.00012	0.31000	0.00031	0.120		19.19	0.00	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	7,850.30000		7.85030	7,834.99000	7.83499	7,850.300		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			10.90371		84.42777	10.90606	84.41268			17.98	0.00	101,988,746.16	1,208	125,697.0
R2037	On 05/08/2021	Bond Future			11.12392		81.07901	11.12633	81.06400			18.17	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.33949		81.93318	11.34199	81.91805			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			10.81092		85.73919	10.80817	85.75863			17.60	0.00	0.00	0	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	0.00000	0.00000	0.000		15.97	0.00	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	1.46000		0.00146	2.92000	0.00292	1.460		16.00	0.00	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	11.21000		0.01121	17.97000	0.01797	11.210		16.08	0.02	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	6.76000		0.00676	11.00000	0.01100	6.760		18.83	0.01	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	1.66000		0.00166	3.13000	0.00313	1.660		19.27	0.00	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.01846		86.59627	11.01553	86.61636			18.39	0.00	0.00	0	75,369.0
R2040	On 06/05/2021	Bond Future	10.83	Call	2,590.33000		2.59033	2,615.53000	2.61553	2,590.330		17.76	0.45	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	5,490.13000		5.49013	5,519.21000	5.51921	5,490.130		18.89	0.69	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	165.34000		0.16534	168.72000	0.16872	165.340		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			11.23353		83.02052		11.23045	83.04099		18.61	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future	11.05	Call	3,747.67000		3.74767		3,768.89000	3.76889	3,747.670	18.08	0.48	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	11.55	Call	5,497.98000		5.49798		5,521.66000	5.52166	5,497.980	18.67	0.60	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	14.80	Put	152.37000		0.15237		153.96000	0.15396	152.370	20.27	0.03	0.00	0	900.00
R2040	On 04/11/2021	Bond Future			11.44362		83.89513		11.44040	83.91592		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			10.88032		82.34913		10.87248	82.40497		18.54	0.00	1,564,798,168.26	19,002	16,828.00
R2044	On 04/02/2021	Bond Future	9.66	Call	0.00000		0.00000		0.00000	0.00000	0.000	16.82	0.00	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	4,399.43000		4.39943		4,350.46000	4.35046	4,399.430	17.03	0.99	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	983.92000		0.98392		1,010.65000	1.01065	983.920	18.26	0.55	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			11.08006		83.17235		11.07184	83.22915		19.36	0.00	1,580,274,650.00	19,000	53,296.00
R2044	On 06/05/2021	Bond Future	10.70	Call	2,047.67000		2.04767		2,085.26000	2.08526	2,047.670	18.43	0.39	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.10	Put	3,220.14000		3.22014		3,210.04000	3.21004	3,220.140	19.15	0.47	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.35	Call	4,309.05000		4.30905		4,360.02000	4.36002	4,309.050	19.50	0.61	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.40	Put	2,351.88000		2.35188		2,346.77000	2.34677	2,351.880	19.58	0.38	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.79	Put	1,560.66000		1.56066		1,559.96000	1.55996	1,560.660	20.33	0.27	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	12.50	Put	705.48000		0.70548		707.99000	0.70799	705.480	21.45	0.14	0.00	0	3,100.00
R2044	On 05/08/2021	Bond Future			11.28689		79.68493		11.27827	79.74265		19.59	0.00	0.00	0	0.00
R2044	On 04/11/2021	Bond Future			11.48860		80.52440		11.47962	80.58278		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			10.79531		86.06077		10.78245	86.15546		17.99	0.00	2,127,422,234.40	24,720	89,265.00
R2048	On 04/02/2021	Bond Future	9.80	Call	0.02000		0.00002		0.07000	0.00007	0.020	16.21	0.00	0.00	0	2,140.00
R2048	On 04/02/2021	Bond Future	10.80	Call	855.41000		0.85541		962.47000	0.96247	855.410	17.63	0.51	0.00	0	2,140.00
R2048	On 06/05/2021	Bond Future			10.98280		82.51164		10.96935	82.60774		19.71	0.00	2,039,687,740.80	24,720	114,310.00
R2048	On 05/08/2021	Bond Future			11.17482		83.39790		11.16076	83.49532		18.87	0.00	0.00	0	0.00
R2048	On 04/11/2021	Bond Future			11.37164		79.86563		11.35698	79.96415		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			10.35494		71.20751		10.36209	71.16603		17.55	0.00	0.00	0	17,870.00
R209	On 06/05/2021	Bond Future			10.54424		68.78032		10.55159	68.73879		19.59	0.00	0.00	0	28,242.00
R209	On 06/05/2021	Bond Future	9.75	Call	999.73000		0.99973		999.85000	0.99985	999.730	18.60	0.26	0.00	0	8,200.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,978.41000		1.97841		1,974.44000	1.97444	1,978.410	19.06	0.42	0.00	0	5,325.00
R209	On 06/05/2021	Bond Future	10.35	Call	2,227.55000		2.22755		2,222.45000	2.22245	2,227.550	19.18	0.46	0.00	0	1,000.00
R209	On 06/05/2021	Bond Future	10.60	Put	2,603.14000		2.60314		2,636.38000	2.63638	2,603.140	19.45	0.46	0.00	0	6,250.00
R209	On 06/05/2021	Bond Future	11.00	Put	1,697.98000		1.69798		1,725.40000	1.72540	1,697.980	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	Options Interest
R209	On 06/05/2021	Bond Future	11.25	Put	1,298.50000		1.29850		1,322.33000	1.32233	1,298.500	20.32	0.28	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	894.69000		0.89469		913.93000	0.91393	894.690	21.05	0.20	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	378.96000		0.37896		390.03000	0.39003	378.960	21.39	0.10	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.73468		69.51939		10.74227	69.47761		18.80	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.93031		67.11199		10.93817	67.06984		17.75	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,238.41000		1.23841		1,233.95000	1.23395	1,238.410	16.66	0.23	0.00	0	3,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	5,401.50000		5.40150		5,432.31000	5.43231	5,401.500	17.24	0.56	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,128.80000		2.12880		2,147.37000	2.14737	2,128.800	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			196.06852		196.06852		196.13247	196.13247			0.00	8,823,083.40	45	859.0
R210	On 06/05/2021	Bond Future			195.36386		195.36386		195.42956	195.42956			0.00	8,791,373.70	45	1,183.0
R210	On 05/08/2021	Bond Future			197.51013		197.51013		197.57707	197.57707			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			196.89646		196.89646		196.96433	196.96433			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			170.33212		170.33212		170.27021	170.27021			0.00	0.00	0	3,909.0
R212	On 06/05/2021	Bond Future			172.07722		172.07722		172.01560	172.01560			0.00	36,652,447.86	213	3,375.0
R212	On 05/08/2021	Bond Future			171.63508		171.63508		171.57329	171.57329			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.48289		173.48289		173.42053	173.42053			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			9.25559		88.56922		9.25281	88.58542		12.49	0.00	0.00	0	994.0
R213	On 06/05/2021	Bond Future			9.44691		85.92700		9.44392	85.94390		13.87	0.00	0.00	0	8,434.0
R213	On 05/08/2021	Bond Future			9.64278		86.84990		9.63962	86.86723		13.30	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,506.57000		2.50657		2,522.64000	2.52264	2,506.570	13.03	0.44	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	2,176.78000		2.17678		2,178.99000	2.17899	2,176.780	13.63	0.36	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,273.37000		1.27337		1,276.60000	1.27660	1,273.370	14.40	0.23	0.00	0	200.0
R213	On 04/11/2021	Bond Future			9.84777		84.23603		9.84446	84.25363		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			10.73510		68.29601		10.73726	68.28333		19.11	0.00	0.00	0	9,610.0
R214	On 06/05/2021	Bond Future			10.92008		65.70315		10.92226	65.69070		21.39	0.00	0.00	0	11,831.0
R214	On 05/08/2021	Bond Future			11.10897		66.40886		11.11119	66.39652		20.49	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.30246		63.83184		11.30476	63.81940		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
<b>Total for Derivatives :</b>											<b>12,206,447,042.44</b>	<b>120,762</b>	<b>1 569 486.0</b>
<b>Grand Total:</b>											<b>12,206,447,042.44</b>	<b>120,762</b>	<b>1 569 486.0</b>