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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 20/01/2021

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	90.53000		90.53000		90.52000	90.52000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	794.56400		794.56400		794.32500	794.32500			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	802.60600		802.60600		802.36900	802.36900			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	811.28600		811.28600		811.05000	811.05000			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	820.15800		820.15800		819.92100	819.92100			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	871.64500		871.64500		871.43000	871.43000			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	880.46700		880.46700		880.25500	880.25500			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	889.98900		889.98900		889.77800	889.77800			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	899.72300		899.72300		899.51000	899.51000			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	762.74600		762.74600		761.22600	761.22600			0.00	137,294,280.00	18	175.0
ALBI	On 06/05/2021	Index Future	770.46600		770.46600		768.93500	768.93500			0.00	0.00	0	134.0
ALBI	On 05/08/2021	Index Future	778.79900		778.79900		777.25400	777.25400			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		787.31600	787.31600		785.75500	785.75500			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		11.44904	77.02491		11.49316	76.79044			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		11.70582	74.03093		11.75156	73.79544			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future		11.96769	74.84061		12.01527	74.60333			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.23827	71.87661		12.28786	71.63708			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		11.95117	76.05478		12.01491	75.67788			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		12.20036	72.56708		12.26681	72.18770			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future		12.44842	73.36141		12.51776	72.97869			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.70643	69.89841		12.77898	69.51180			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		754.05200	754.05200		752.61200	752.61200			0.00	22,621,560.00	3	968.0
GOVI	On 06/05/2021	GOVI		761.68400	761.68400		760.23400	760.23400			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		769.92200	769.92200		768.45900	768.45900			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		778.34200	778.34200		776.86400	776.86400			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		148.28185	148.28185		148.26252	148.26252			0.00	134,639,919.80	908	6,737.0
I2025	On 06/05/2021	Bond Future		149.81950	149.81950		149.80258	149.80258			0.00	47,942,240.00	320	1,014.0
I2025	On 05/08/2021	Bond Future		149.96300	149.96300		149.94740	149.94740			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		151.62163	151.62163		151.60642	151.60642			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		104.65929	104.65929		104.63345	104.63345			0.00	0.00	0	1,613.0
I2029	On 06/05/2021	Bond Future		104.60542	104.60542		104.58110	104.58110			0.00	0.00	0	993.0
I2029	On 05/08/2021	Bond Future		105.77462	105.77462		105.75110	105.75110			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		105.79405	105.79405		105.77063	105.77063			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	99.47291	99.47291		99.44398	99.44398				0.00	0.00	0	1,509.0
I2033	On 06/05/2021	Bond Future	99.28905	99.28905		99.26155	99.26155				0.00	0.00	0	7,616.0
I2033	On 05/08/2021	Bond Future	100.39872	100.39872		100.37189	100.37189				0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	100.28438	100.28438		100.25766	100.25766				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	111.59450	111.59450		111.56223	111.56223				0.00	0.00	0	7,617.0
I2038	On 06/05/2021	Bond Future	112.75170	112.75170		112.72108	112.72108				0.00	0.00	0	3,521.0
I2038	On 05/08/2021	Bond Future	112.28973	112.28973		112.25981	112.25981				0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	113.53175	113.53175		113.50200	113.50200				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	100.66493	100.66493		100.63496	100.63496				0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	99.91872	99.91872		99.89030	99.89030				0.00	0.00	0	635.0
I2046	On 05/08/2021	Bond Future	101.03574	101.03574		101.00779	101.00779				0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	100.34574	100.34574		100.31784	100.31784				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	101.95722	101.95722		101.92682	101.92682				0.00	0.00	0	11,025.0
I2050	On 06/05/2021	Bond Future	103.01442	103.01442		102.98552	102.98552				0.00	0.00	0	1,635.0
I2050	On 05/08/2021	Bond Future	102.23761	102.23761		102.20938	102.20938				0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	103.36858	103.36858		103.34037	103.34037				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	271.47600	271.47600		271.45600	271.45600				0.00	0.00	0	957.0
IGOV	On 06/05/2021	Index Future	274.29100	274.29100		274.27200	274.27200				0.00	0.00	0	17.0
IGOV	On 05/08/2021	Index Future	277.32400	277.32400		277.30600	277.30600				0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	280.42300	280.42300		280.40500	280.40500				0.00	0.00	0	0.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.64200	96.35800		3.64500	96.35500				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.56000	96.44000		3.55000	96.45000				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.54500	96.45500		3.52500	96.47500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.47000	96.53000		3.46000	96.54000				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.46000	96.54000		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	3.48000	96.52000		3.49000	96.51000				0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.63500	96.36500		3.65500	96.34500				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.64500	96.35500		3.67000	96.33000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.96000	96.04000		3.99000	96.01000				0.00	0.00	0	1.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	3.97000	96.03000		4.01000	95.99000				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.28500	95.71500		4.45500	95.54500				0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.60012	120.13339		6.61020	120.07955			6.18	0.00	4,121,296,077.34	34,306	60,796.0

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		0.01000	0.00001	0.000	6.87	0.00	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.74683		121.34927		6.75710	121.29698		6.53	0.00	4,272,829,145.97	35,211	22,592.0
R186	On 06/05/2021	Bond Future	7.30	Put	700.40000		0.70040		779.37000	0.77937	700.400	6.78	0.26	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			6.89102		117.39474		6.90168	117.34306		6.45	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.04237		118.66628		7.05360	118.61451		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			318.54146		318.54146		318.52416	318.52416			0.00	0.00	0	2,401.0
R197	On 06/05/2021	Bond Future			321.84469		321.84469		321.83270	321.83270			0.00	96,553,407.00	300	1,250.0
R197	On 05/08/2021	Bond Future			317.43645		317.43645		317.42750	317.42750			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.94792		320.94792		320.94010	320.94010			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			219.97872		219.97872		219.91513	219.91513			0.00	0.00	0	7,722.0
R202	On 06/05/2021	Bond Future			222.25971		222.25971		222.19953	222.19953			0.00	0.00	0	457.0
R202	On 05/08/2021	Bond Future			220.49170		220.49170		220.43283	220.43283			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			222.93062		222.93062		222.87190	222.87190			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			4.45984		109.84962		4.46796	109.83322		1.50	0.00	0.00	0	30,644.0
R2023	On 06/05/2021	Bond Future			4.51282		107.05566		4.52104	107.04104		1.51	0.00	0.00	0	1,753.0
R2023	On 05/08/2021	Bond Future			4.53279		108.22610		4.54171	108.21243		1.50	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.55987		105.49073		4.57024	105.47733		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			8.77675		95.43867		8.78300	95.40159		11.16	0.00	5,204,366,113.77	54,531	53,780.0
R2030	On 04/02/2021	Bond Future	8.20	Call	41.10000		0.04110		52.17000	0.05217	41.100	10.64	0.05	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	121.68000		0.12168		142.21000	0.14221	121.680	10.80	0.12	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	129.36000		0.12936		150.53000	0.15053	129.360	10.81	0.13	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,135.54000		1.13554		1,162.51000	1.16251	1,135.540	11.27	0.59	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,228.38000		2.22838		2,232.56000	2.23256	2,228.380	11.57	0.82	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,620.12000		2.62012		2,616.70000	2.61670	2,620.120	11.68	0.87	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	91.91000		0.09191		117.03000	0.11703	91.910	11.82	0.09	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	70.96000		0.07096		92.34000	0.09234	70.960	11.90	0.07	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	0.16000		0.00016		0.37000	0.00037	0.160	12.48	0.00	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			8.96990		96.40460		8.97613	96.36885		11.87	0.00	5,257,039,242.60	54,531	56,331.0
R2030	On 06/05/2021	Bond Future	7.97	Call	502.11000		0.50211		535.92000	0.53592	502.110	11.19	0.17	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,908.96000		1.90896		1,955.82000	1.95582	1,908.960	11.72	0.44	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,827.92000		1.82792		1,901.88000	1.90188	1,827.920	12.03	0.40	0.00	0	700.0

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R2030	On 06/05/2021	Bond Future	9.25	Put	1,762.02000	1.76202	1,835.20000	1.83520	1,762.020	12.05	0.39	0.00	0	2,500.0	
R2030	On 06/05/2021	Bond Future	9.27	Call	3,423.02000	3.42302	3,460.13000	3.46013	3,423.020	12.07	0.62	0.00	0	300.0	
R2030	On 06/05/2021	Bond Future	9.35	Put	1,562.50000	1.56250	1,633.72000	1.63372	1,562.500	12.16	0.35	0.00	0	2,500.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	769.92000	0.76992	822.91000	0.82291	769.920	12.87	0.20	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	10.95	Put	130.04000	0.13004	147.87000	0.14787	130.040	12.98	0.05	0.00	0	300.0	
R2030	On 05/08/2021	Bond Future			9.16862	93.45315	9.17496	93.41799		11.86	0.00	0.00	0	0.0	
R2030	On 05/08/2021	Bond Future	7.70	Call	591.26000	0.59126	626.54000	0.62654	591.260	11.26	0.15	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.78	Call	2,231.57000	2.23157	2,283.84000	2.28384	2,231.570	11.58	0.41	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	2,646.70000	2.64670	2,698.75000	2.69875	2,646.700	11.69	0.46	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	4,085.37000	4.08537	4,134.20000	4.13420	4,085.370	11.99	0.59	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	1,209.53000	1.20953	1,272.25000	1.27225	1,209.530	12.85	0.23	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	116.64000	0.11664	131.49000	0.13149	116.640	12.85	0.03	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.36453	94.46549	9.37108	94.43034		10.65	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	1,225.91000	1.22591	1,231.35000	1.23135	1,225.910	10.01	0.25	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	2,130.34000	2.13034	2,084.83000	2.08483	2,130.340	10.35	0.37	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	581.35000	0.58135	598.87000	0.59887	581.350	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			9.74006	92.97830	9.75212	92.90302		13.23	0.00	6,594,392,949.20	70,924	43,992.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	3.48000	0.00348	5.13000	0.00513	3.480	12.26	0.00	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	140.00000	0.14000	157.34000	0.15734	140.000	12.66	0.12	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	7.88000	0.00788	12.57000	0.01257	7.880	14.84	0.01	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			9.94691	89.77568	9.95920	89.70128		14.66	0.00	6,412,138,168.32	71,424	70,924.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	4,141.85000	4.14185	4,155.94000	4.15594	4,141.850	15.01	0.64	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	64.88000	0.06488	75.80000	0.07580	64.880	16.09	0.02	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.15525	90.75773	10.16790	90.68346		14.07	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.37000	87.59597	10.38313	87.52122		13.16	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,616.57000	1.61657	1,622.10000	1.62210	1,616.570	12.37	0.29	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,614.63000	2.61463	2,615.55000	2.61555	2,614.630	12.65	0.40	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	546.67000	0.54667	569.94000	0.56994	546.670	14.19	0.10	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			10.53744	91.91079	10.58023	91.62890		15.12	0.00	2,179,204,830.90	23,710	73,358.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	2,924.37000	2.92437	3,172.44000	3.17244	2,924.370	14.59	0.83	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	136.47000	0.13647	171.53000	0.17153	136.470	16.29	0.09	0.00	0	650.0	
R2035	On 06/05/2021	Bond Future			10.75134	88.36830	10.79561	88.08520		16.74	0.00	2,095,212,393.00	23,710	23,710.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	1,289.62000	1.28962	1,253.59000	1.25359	1,289.620	15.79	0.29	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	1,715.27000	1.71527	1,664.62000	1.66462	1,715.270	16.09	0.35	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	2,124.49000	2.12449	2,061.35000	2.06135	2,124.490	16.32	0.40	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	3,854.96000	3.85496	4,061.96000	4.06196	3,854.960	16.52	0.55	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,376.10000	3.37610	3,275.67000	3.27567	3,376.100	16.81	0.54	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	2,359.22000	2.35922	2,521.35000	2.52135	2,359.220	17.11	0.39	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	4,638.12000	4.63812	4,508.14000	4.50814	4,638.120	17.28	0.64	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	1,804.08000		1.80408	1,942.32000	1.94232	1,804.080		17.59	0.32	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	1,436.65000		1.43665	1,556.11000	1.55611	1,436.650		18.04	0.26	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	836.42000		0.83642	920.29000	0.92029	836.420		18.46	0.17	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	287.03000		0.28703	326.69000	0.32669	287.030		18.46	0.07	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	230.76000		0.23076	264.49000	0.26449	230.760		18.46	0.06	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			10.97034		89.33458	11.01633	89.04929			16.07	0.00	0.00	0	0.0
R2035	On 05/08/2021	Bond Future	10.02	Call	1,695.56000		1.69556	1,662.55000	1.66255	1,695.560		15.04	0.29	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	4,838.64000		4.83864	5,047.25000	5.04725	4,838.640		15.86	0.52	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	3,141.34000		3.14134	3,310.30000	3.31030	3,141.340		16.46	0.39	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			11.19500		85.82768	11.24285	85.53963			15.05	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,853.79000		1.85379	1,795.49000	1.79549	1,853.790		14.16	0.29	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,046.02000		2.04602	1,982.22000	1.98222	2,046.020		14.16	0.31	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.62	Call	2,937.41000		2.93741	2,849.86000	2.84986	2,937.410		14.51	0.40	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	4,908.80000		4.90880	5,082.79000	5.08279	4,908.800		14.91	0.50	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	3,180.69000		3.18069	3,317.48000	3.31748	3,180.690		15.52	0.36	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	601.34000		0.60134	644.58000	0.64458	601.340		16.21	0.10	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			10.79003		82.94266	10.84732	82.56931			17.06	0.00	0.00	0	82,479.0
R2037	On 04/02/2021	Bond Future	9.65	Call	1.53000		0.00153	1.48000	0.00148	1.530		15.68	0.00	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	3,165.29000		3.16529	3,511.73000	3.51173	3,165.290		16.38	0.85	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	385.56000		0.38556	336.37000	0.33637	385.560		16.65	0.24	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	967.20000		0.96720	1,187.43000	1.18743	967.200		17.22	0.44	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	15.14000		0.01514	26.98000	0.02698	15.140		19.19	0.01	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	7,210.93000		7.21093	6,846.22000	6.84622	7,210.930		19.19	0.99	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		19.19	0.00	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.00481		83.78213	11.06419	83.40648			17.98	0.00	0.00	0	53,763.0
R2037	On 05/08/2021	Bond Future			11.22671		80.44240	11.28848	80.06347			18.17	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.44238		81.31404	11.50660	80.93127			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			10.89415		85.15434	10.95127	84.75664			17.60	0.00	3,095,445,413.34	36,351	69,627.0
R2040	On 04/02/2021	Bond Future	9.49	Call	0.08000		0.00008	0.08000	0.00008	0.080		15.97	0.00	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	0.19000		0.00019	0.18000	0.00018	0.190		15.97	0.00	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	17.11000		0.01711	14.58000	0.01458	17.110		16.00	0.02	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	55.52000		0.05552	46.81000	0.04681	55.520		16.08	0.05	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	108.78000		0.10878	160.75000	0.16075	108.780		18.83	0.07	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	53.30000		0.05330	83.45000	0.08345	53.300		19.27	0.04	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.10352		86.01621	11.16276	85.61600			18.39	0.00	3,126,775,249.71	36,351	25,448.0
R2040	On 06/05/2021	Bond Future	10.83	Call	2,459.89000		2.45989	2,314.24000	2.31424	2,459.890		17.76	0.43	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	5,219.72000		5.21972	4,980.70000	4.98070	5,219.720		18.89	0.66	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	230.42000		0.23042	260.97000	0.26097	230.420		20.38	0.06	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			11.31975	82.45056		11.38141	82.04680		18.61	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future	11.05	Call	3,568.87000	3.56887		3,408.35000	3.40835	3,568.870	18.08	0.46	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	11.55	Call	5,252.12000	5.25212		5,045.82000	5.04582	5,252.120	18.67	0.58	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	14.80	Put	190.53000	0.19053		211.73000	0.21173	190.530	20.27	0.04	0.00	0	900.00
R2040	On 04/11/2021	Bond Future			11.52946	83.34401		11.59358	82.93621		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			10.97296	81.69417		11.03993	81.22618		18.54	0.00	1,682,818,207.83	20,599	45,226.00
R2044	On 04/02/2021	Bond Future	9.66	Call	0.22000	0.00022		0.18000	0.00018	0.220	16.82	0.00	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	5,093.35000	5.09335		5,551.12000	5.55112	5,093.350	17.03	0.96	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	1,742.42000	1.74242		2,079.44000	2.07944	1,742.420	18.26	0.61	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			11.17502	82.52106		11.24456	82.04973		19.36	0.00	1,699,851,314.94	20,599	19,954.00
R2044	On 06/05/2021	Bond Future	10.70	Call	1,923.56000	1.92356		1,773.66000	1.77366	1,923.560	18.43	0.36	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.10	Put	3,669.54000	3.66954		3,929.65000	3.92965	3,669.540	19.15	0.50	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.35	Call	4,054.50000	4.05450		3,806.32000	3.80632	4,054.500	19.50	0.58	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.40	Put	2,738.03000	2.73803		2,954.02000	2.95402	2,738.030	19.58	0.41	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.79	Put	1,868.78000	1.86878		2,035.05000	2.03505	1,868.780	20.33	0.31	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	12.50	Put	893.54000	0.89354		989.21000	0.98921	893.540	21.45	0.17	0.00	0	3,100.00
R2044	On 05/08/2021	Bond Future			11.38358	79.04232		11.45601	78.56670		19.59	0.00	0.00	0	0.00
R2044	On 04/11/2021	Bond Future			11.58555	79.89882		11.66091	79.41840		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			10.89335	85.34519		10.95045	84.93348		17.99	0.00	825,885,403.63	9,677	120,608.00
R2048	On 04/02/2021	Bond Future	9.80	Call	1.40000	0.00140		1.12000	0.00112	1.400	16.21	0.00	0.00	0	2,140.00
R2048	On 04/02/2021	Bond Future	10.80	Call	911.19000	0.91119		780.30000	0.78030	911.190	17.63	0.42	0.00	0	2,140.00
R2048	On 06/05/2021	Bond Future			11.08338	81.79932		11.14263	81.38488		19.71	0.00	791,572,019.64	9,677	5,260.00
R2048	On 05/08/2021	Bond Future			11.27736	82.69373		11.33901	82.27566		18.87	0.00	0.00	0	0.00
R2048	On 04/11/2021	Bond Future			11.47489	79.17793		11.53910	78.75565		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			10.44743	70.67372		10.48918	70.43472		17.55	0.00	165,517,852.24	2,342	24,887.00
R209	On 06/05/2021	Bond Future			10.63861	68.24987		10.68169	68.00968		19.59	0.00	289,652,448.28	4,244	7,458.00
R209	On 06/05/2021	Bond Future	9.75	Call	949.86000	0.94986		937.35000	0.93735	949.860	18.60	0.25	0.00	0	8,200.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,866.46000	1.86646		1,828.88000	1.82888	1,866.460	19.06	0.40	0.00	0	5,325.00
R209	On 06/05/2021	Bond Future	10.35	Call	2,100.48000	2.10048		2,056.45000	2.05645	2,100.480	19.18	0.43	0.00	0	1,000.00
R209	On 06/05/2021	Bond Future	10.60	Put	2,965.98000	2.96598		3,144.47000	3.14447	2,965.980	19.45	0.49	0.00	0	6,250.00
R209	On 06/05/2021	Bond Future	11.00	Put	1,991.97000	1.99197		2,139.42000	2.13942	1,991.970	19.88	0.37	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	1,551.70000		1.55170	1,679.86000	1.67986	1,551.700		20.32	0.31	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,096.92000		1.09692	1,200.96000	1.20096	1,096.920		21.05	0.23	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	494.97000		0.49497	556.74000	0.55674	494.970		21.39	0.12	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.83016		68.99648	10.87473	68.75438			18.80	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.02556		66.60380	11.07175	66.35936			17.75	0.00	6,327,361.00	95	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,164.93000		1.16493	1,109.95000	1.10995	1,164.930		16.66	0.22	3,656,943.27	250	3,125.0
R209	On 04/11/2021	Bond Future	10.50	Put	5,747.49000		5.74749	5,885.55000	5.88555	5,747.490		17.24	0.58	9,593,883.80	250	4,250.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,329.48000		2.32948	2,397.40000	2.39740	2,329.480		19.14	0.30	9,835,802.12	500	4,250.0
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			195.27912		195.27912	195.23409	195.23409				0.00	5,858,373.60	30	957.0
R210	On 06/05/2021	Bond Future			194.59053		194.59053	194.54850	194.54850				0.00	0.00	0	441.0
R210	On 05/08/2021	Bond Future			196.76561		196.76561	196.72516	196.72516				0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			196.20176		196.20176	196.16146	196.16146				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			170.08763		170.08763	170.08466	170.08466				0.00	200,873,491.03	1,181	3,974.0
R212	On 06/05/2021	Bond Future			171.85139		171.85139	171.85136	171.85136				0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			171.43955		171.43955	171.44123	171.44123				0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.33585		173.33585	173.33818	173.33818				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			9.24820		88.61228	9.25484	88.57359			12.49	0.00	0.00	0	8,858.0
R213	On 06/05/2021	Bond Future			9.43729		85.98141	9.44394	85.94379			13.87	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			9.62974		86.92145	9.63649	86.88440			13.30	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,605.36000		2.60536	2,660.46000	2.66046	2,605.360		13.03	0.44	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	2,217.80000		2.21780	2,300.19000	2.30019	2,217.800		13.63	0.36	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,314.28000		1.31428	1,381.28000	1.38128	1,314.280		14.40	0.23	0.00	0	200.0
R213	On 04/11/2021	Bond Future			9.82944		84.33358	9.83642	84.29642			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			10.82278		67.78450	10.88477	67.42669			19.11	0.00	156,921,117.50	2,315	13,829.0
R214	On 06/05/2021	Bond Future			11.00960		65.19480	11.07374	64.83450			21.39	0.00	118,328,562.00	1,815	1,815.0
R214	On 05/08/2021	Bond Future			11.19969		65.90765	11.26621	65.54413			20.49	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.39312		63.34437	11.46216	62.97720			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>48,764,443,771.83</b>	<b>516,172</b>	<b>1 201 348.0</b>
<b>Grand Total:</b>											<b>48,764,443,771.83</b>	<b>516,172</b>	<b>1 201 348.0</b>