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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 22/01/2021

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		90.60000	90.60000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future		791.86400	791.86400		792.68200	792.68200			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future		799.87000	799.87000		800.70000	800.70000			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future		808.51500	808.51500		809.35700	809.35700			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		817.35500	817.35500		818.20800	818.20800			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future		872.24200	872.24200		873.86800	873.86800			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future		881.06000	881.06000		882.70800	882.70800			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		890.58300	890.58300		892.25100	892.25100			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		900.32000	900.32000		902.00800	902.00800			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future		763.68500	763.68500		765.03900	765.03900			0.00	0.00	0	176.0
ALBI	On 06/05/2021	Index Future		771.40600	771.40600		772.77800	772.77800			0.00	0.00	0	134.0
ALBI	On 05/08/2021	Index Future		779.74400	779.74400		781.13300	781.13300			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	788.26900		788.26900		789.67500	789.67500			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	11.40291		77.27118		11.37060	77.44436			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	11.65791		74.27875		11.62414	74.45415			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	11.91779		75.09065		11.88250	75.26822			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.18624		72.12915		12.14940	72.30874			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	11.89032		76.41766		11.86787	76.55230			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	12.13688		72.93267		12.11332	73.06916			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.38214		73.73054		12.35747	73.86876			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.63710		70.27131		12.61127	70.41110			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	754.90300		754.90300		756.24600	756.24600			0.00	1,079,511,290.00	143	689.0
GOVI	On 06/05/2021	GOVI	762.53400		762.53400		763.89600	763.89600			0.00	1,067,547,600.00	140	280.0
GOVI	On 05/08/2021	GOVI	770.77600		770.77600		772.15500	772.15500			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	779.20400		779.20400		780.59900	780.59900			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	148.40823		148.40823		148.28826	148.28826			0.00	998,638,979.67	6,729	1,622.0
I2025	On 06/05/2021	Bond Future	149.94548		149.94548		149.82512	149.82512			0.00	917,516,392.12	6,119	6,907.0
I2025	On 05/08/2021	Bond Future	150.08940		150.08940		149.96823	149.96823			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	151.74909		151.74909		151.62671	151.62671			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	104.98541		104.98541		104.89954	104.89954			0.00	16,797,665.60	160	1,515.0
I2029	On 06/05/2021	Bond Future	104.93372		104.93372		104.84752	104.84752			0.00	16,789,395.20	160	1,091.0
I2029	On 05/08/2021	Bond Future	106.10585		106.10585		106.01907	106.01907			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	106.12868		106.12868		106.04113	106.04113			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	100.00687		100.00687		99.99730	99.99730			0.00	126,908,718.03	1,269	1,258.0
I2033	On 06/05/2021	Bond Future	99.82742		99.82742		99.81830	99.81830			0.00	126,680,995.98	1,269	8,634.0
I2033	On 05/08/2021	Bond Future	100.94245		100.94245		100.93355	100.93355			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	100.83392		100.83392		100.82506	100.82506			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	111.98975		111.98975		111.60536	111.60536			0.00	180,191,507.75	1,609	6,008.0
I2038	On 06/05/2021	Bond Future	113.14977		113.14977		112.76201	112.76201			0.00	180,247,583.61	1,593	5,114.0
I2038	On 05/08/2021	Bond Future	112.69138		112.69138		112.29966	112.29966			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	113.93765		113.93765		113.54172	113.54172			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	100.68497		100.68497		100.67486	100.67486			0.00	278,293,257.08	2,764	14,486.0
I2046	On 06/05/2021	Bond Future	99.93778		99.93778		99.92825	99.92825			0.00	512,380,998.06	5,127	3,402.0
I2046	On 05/08/2021	Bond Future	101.05422		101.05422		101.04506	101.04506			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	100.36424		100.36424		100.35499	100.35499			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	102.16701		102.16701		101.96724	101.96724			0.00	118,922,399.64	1,164	9,861.0
I2050	On 06/05/2021	Bond Future	103.22531		103.22531		103.02418	103.02418			0.00	119,018,782.43	1,153	2,788.0
I2050	On 05/08/2021	Bond Future	102.45015		102.45015		102.24696	102.24696			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	103.58307		103.58307		103.37786	103.37786			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	271.90800		271.90800		271.68000	271.68000			0.00	0.00	0	957.0
IGOV	On 06/05/2021	Index Future	274.72400		274.72400		274.49600	274.49600			0.00	0.00	0	17.0
IGOV	On 05/08/2021	Index Future	277.76100		277.76100		277.53100	277.53100			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	280.86400		280.86400		280.63100	280.63100			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.63500		96.36500		3.64500	96.35500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.62500		96.37500		3.63500	96.36500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.58000		96.42000		3.58000	96.42000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.58000		96.42000		3.58000	96.42000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.57500		96.42500		3.55500	96.44500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.60000		96.40000		3.58000	96.42000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.64000		96.36000		3.61000	96.39000			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.81500		96.18500		3.72500	96.27500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.91000		96.09000		3.78000	96.22000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.13500		95.86500		4.06000	95.94000			0.00	0.00	0	20,001.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.23500		95.76500		4.10000	95.90000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.46000		95.54000		4.36000	95.64000			0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.67741		119.72138		6.65392	119.84640		6.18	0.00	303,613,419.68	2,536	60,563.0

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			6.82900		120.93167		6.80397	121.05868		6.53	0.00	289,510,417.98	2,394	22,678.0
R186	On 06/05/2021	Bond Future	7.30	Put	800.08000		0.80008		771.29000	0.77129	800.080	6.78	0.29	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			6.97845		116.97176		6.95178	117.10058		6.45	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.13538		118.23837		7.10699	118.36877		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			318.55299		318.55299		318.54723	318.54723			0.00	7,008,165.78	22	2,394.0
R197	On 06/05/2021	Bond Future			321.85264		321.85264		321.84866	321.84866			0.00	7,080,758.08	22	1,265.0
R197	On 05/08/2021	Bond Future			317.44234		317.44234		317.43936	317.43936			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.95308		320.95308		320.95053	320.95053			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 04/02/2021	Bond Future			220.24284		220.24284		220.22160	220.22160			0.00	61,667,995.20	280	7,630.0
R202	On 06/05/2021	Bond Future			222.52413		222.52413		222.50411	222.50411			0.00	61,639,184.01	277	643.0
R202	On 05/08/2021	Bond Future			220.75760		220.75760		220.73809	220.73809			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			223.19874		223.19874		223.17935	223.17935			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			4.55467		109.65824		4.54050	109.68681		1.50	0.00	79,831,198.72	728	29,916.0
R2023	On 06/05/2021	Bond Future			4.62236		106.86108		4.60573	106.89059		1.51	0.00	77,794,866.24	728	2,481.0
R2023	On 05/08/2021	Bond Future			4.66176		108.02862		4.64202	108.05881		1.50	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.71480		105.29082		4.69100	105.32150		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			8.77259		95.46336		8.73441	95.69033		11.16	0.00	1,233,386,611.20	12,920	51,753.0
R2030	On 04/02/2021	Bond Future	8.20	Call	29.12000		0.02912		46.73000	0.04673	29.120	10.64	0.04	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	96.91000		0.09691		139.04000	0.13904	96.910	10.80	0.11	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	103.67000		0.10367		147.81000	0.14781	103.670	10.81	0.11	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,092.16000		1.09216		1,262.89000	1.26289	1,092.160	11.27	0.60	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,209.89000		2.20989		2,421.03000	2.42103	2,209.890	11.57	0.84	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,610.17000		2.61017		2,827.51000	2.82751	2,610.170	11.68	0.89	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	66.87000		0.06687		62.11000	0.06211	66.870	11.82	0.07	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	50.05000		0.05005		46.85000	0.04685	50.050	11.90	0.05	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	0.05000		0.00005		0.06000	0.00006	0.050	12.48	0.00	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			8.96575		96.42843		8.92579	96.65826		11.87	0.00	1,245,855,315.60	12,920	58,358.0
R2030	On 06/05/2021	Bond Future	7.97	Call	492.32000		0.49232		538.67000	0.53867	492.320	11.19	0.17	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,896.64000		1.89664		2,010.59000	2.01059	1,896.640	11.72	0.44	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,795.67000		1.79567		1,717.95000	1.71795	1,795.670	12.03	0.39	0.00	0	700.0

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R2030	On 06/05/2021	Bond Future	9.25	Put	1,730.14000	1.73014	1,654.74000	1.65474	1,730.140	12.05	0.38	0.00	0	2,500.0		
R2030	On 06/05/2021	Bond Future	9.27	Call	3,415.23000	3.41523	3,571.17000	3.57117	3,415.230	12.07	0.62	0.00	0	300.0		
R2030	On 06/05/2021	Bond Future	9.35	Put	1,531.90000	1.53190	1,463.87000	1.46387	1,531.900	12.16	0.35	0.00	0	2,500.0		
R2030	On 06/05/2021	Bond Future	9.92	Put	747.55000	0.74755	712.05000	0.71205	747.550	12.87	0.20	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	10.95	Put	122.95000	0.12295	116.06000	0.11606	122.950	12.98	0.04	0.00	0	300.0		
R2030	On 05/08/2021	Bond Future			9.16440	93.47656	9.12253	93.70924		11.86	0.00	0.00	0	0.0		
R2030	On 05/08/2021	Bond Future	7.70	Call	585.56000	0.58556	626.54000	0.62654	585.560	11.26	0.15	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.78	Call	2,225.43000	2.22543	2,330.05000	2.33005	2,225.430	11.58	0.41	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	2,641.21000	2.64121	2,757.18000	2.75718	2,641.210	11.69	0.46	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	4,082.99000	4.08299	4,230.48000	4.23048	4,082.990	11.99	0.59	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	10.30	Put	1,190.78000	1.19078	1,146.11000	1.14611	1,190.780	12.85	0.22	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	112.65000	0.11265	107.01000	0.10701	112.650	12.85	0.03	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			9.36016	94.48895	9.31640	94.72427		10.65	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	1,222.51000	1.22251	1,288.19000	1.28819	1,222.510	10.01	0.25	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	2,127.65000	2.12765	2,222.60000	2.22260	2,127.650	10.35	0.37	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	572.01000	0.57201	548.34000	0.54834	572.010	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			9.71024	93.16483	9.69244	93.27642		13.23	0.00	20,496,262.60	220	43,948.0		
R2032	On 04/02/2021	Bond Future	8.79	Call	2.30000	0.00230	3.85000	0.00385	2.300	12.26	0.00	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	9.29	Call	129.40000	0.12940	161.50000	0.16150	129.400	12.66	0.12	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	10.82	Put	3.41000	0.00341	4.20000	0.00420	3.410	14.84	0.00	0.00	0	800.0		
R2032	On 06/05/2021	Bond Future			9.91602	89.96305	9.89739	90.07632		14.66	0.00	19,791,871.00	220	71,100.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	4,237.14000	4.23714	4,323.91000	4.32391	4,237.140	15.01	0.65	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	57.31000	0.05731	56.86000	0.05686	57.310	16.09	0.02	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			10.12316	90.94652	10.10369	91.06133		14.07	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future			10.33659	87.78657	10.31628	87.90271		13.16	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,660.01000	1.66001	1,699.85000	1.69985	1,660.010	12.37	0.29	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,677.91000	2.67791	2,731.90000	2.73190	2,677.910	12.65	0.41	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	521.48000	0.52148	513.71000	0.51371	521.480	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			10.49723	92.17690	10.46952	92.36096		15.12	0.00	394,424,955.10	4,279	73,358.0		
R2035	On 04/02/2021	Bond Future	10.14	Put	2,656.20000	2.65620	2,533.49000	2.53349	2,656.200	14.59	0.82	0.00	0	650.0		
R2035	On 04/02/2021	Bond Future	11.14	Put	83.81000	0.08381	85.41000	0.08541	83.810	16.29	0.07	0.00	0	650.0		
R2035	On 06/05/2021	Bond Future			10.70967	88.63602	10.68076	88.82246		16.74	0.00	390,441,668.10	4,405	28,115.0		
R2035	On 06/05/2021	Bond Future	10.05	Call	1,343.25000	1.34325	1,412.03000	1.41203	1,343.250	15.79	0.30	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	1,783.13000	1.78313	1,864.99000	1.86499	1,783.130	16.09	0.36	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	10.40	Call	2,205.15000	2.20515	2,297.84000	2.29784	2,205.150	16.32	0.41	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	10.55	Put	3,680.38000	3.68038	3,596.47000	3.59647	3,680.380	16.52	0.54	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.81	Call	3,491.44000	3.49144	3,609.94000	3.60994	3,491.440	16.81	0.55	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	11.05	Put	2,227.14000	2.22714	2,172.43000	2.17243	2,227.140	17.11	0.38	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	4,781.80000	4.78180	4,918.51000	4.91851	4,781.800	17.28	0.65	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	1,693.07000	1.69307	1,651.02000	1.65102	1,693.070	17.59	0.30	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	11.55	Put	1,341.72000	1.34172	1,308.51000	1.30851	1,341.720	18.04	0.25	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.02	Put	771.49000	0.77149	752.11000	0.75211	771.490	18.46	0.16	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	12.77	Put	257.91000	0.25791	251.22000	0.25122	257.910	18.46	0.07	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.91	Put	206.24000	0.20624	200.89000	0.20089	206.240	18.46	0.05	0.00	0	600.0		
R2035	On 05/08/2021	Bond Future			10.92702	89.60459	10.89685	89.79337		16.07	0.00	0.00	0	0.0		
R2035	On 05/08/2021	Bond Future	10.02	Call	1,757.61000	1.75761	1,823.38000	1.82338	1,757.610	15.04	0.30	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	10.77	Put	4,677.19000	4.67719	4,591.35000	4.59135	4,677.190	15.86	0.51	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	11.37	Put	3,017.37000	3.01737	2,957.38000	2.95738	3,017.370	16.46	0.38	0.00	0	100.0		
R2035	On 04/11/2021	Bond Future			11.14993	86.10031	11.11848	86.29131		15.05	0.00	0.00	0	0.0		
R2035	On 04/11/2021	Bond Future	10.12	Call	1,921.34000	1.92134	1,985.74000	1.98574	1,921.340	14.16	0.30	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	10.23	Call	2,119.25000	2.11925	2,188.18000	2.18818	2,119.250	14.16	0.32	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	3,032.87000	3.03287	3,119.27000	3.11927	3,032.870	14.51	0.41	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	4,758.53000	4.75853	4,673.78000	4.67378	4,758.530	14.91	0.49	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	3,067.42000	3.06742	3,007.94000	3.00794	3,067.420	15.52	0.35	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	568.16000	0.56816	554.20000	0.55420	568.160	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			10.74018	83.26962	10.71228	83.45346		17.06	0.00	430,087,587.30	5,165	81,861.0		
R2037	On 04/02/2021	Bond Future	9.65	Call	1.07000	0.00107	2.07000	0.00207	1.070	15.68	0.00	0.00	0	72.0		
R2037	On 04/02/2021	Bond Future	10.35	Put	2,843.64000	2.84364	2,716.99000	2.71699	2,843.640	16.38	0.84	0.00	0	72.0		
R2037	On 04/02/2021	Bond Future	10.48	Call	405.57000	0.40557	489.33000	0.48933	405.570	16.65	0.26	0.00	0	240.0		
R2037	On 04/02/2021	Bond Future	10.85	Put	753.68000	0.75368	723.08000	0.72308	753.680	17.22	0.39	0.00	0	72.0		
R2037	On 04/02/2021	Bond Future	11.90	Put	6.32000	0.00632	7.22000	0.00722	6.320	19.19	0.01	0.00	0	240.0		
R2037	On 04/02/2021	Bond Future	11.97	Call	7,531.69000	7.53169	7,716.19000	7.71619	7,531.690	19.19	1.00	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			10.95309	84.11146	10.92399	84.29764		17.98	0.00	816,217,607.84	9,704	58,928.0		
R2037	On 05/08/2021	Bond Future			11.17290	80.77471	11.14252	80.96325		18.17	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future			11.38644	81.64976	11.35484	81.84035		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			10.83938	85.53848	10.81142	85.73566		17.60	0.00	1,444,060,619.36	16,882	66,914.0		
R2040	On 04/02/2021	Bond Future	9.49	Call	0.04000	0.00004	0.11000	0.00011	0.040	15.97	0.00	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	9.57	Call	0.12000	0.00012	0.27000	0.00027	0.120	15.97	0.00	0.00	0	800.0		
R2040	On 04/02/2021	Bond Future	10.07	Call	15.58000	0.01558	24.45000	0.02445	15.580	16.00	0.02	0.00	0	800.0		
R2040	On 04/02/2021	Bond Future	10.24	Call	54.91000	0.05491	77.95000	0.07795	54.910	16.08	0.05	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	11.57	Put	59.23000	0.05923	61.24000	0.06124	59.230	18.83	0.05	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	11.74	Put	25.96000	0.02596	27.82000	0.02782	25.960	19.27	0.02	0.00	0	800.0		
R2040	On 06/05/2021	Bond Future			11.04666	86.40325	11.01750	86.60285		18.39	0.00	1,693,244,490.25	19,597	42,330.0		
R2040	On 06/05/2021	Bond Future	10.83	Call	2,598.49000	2.59849	2,704.21000	2.70421	2,598.490	17.76	0.45	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	11.58	Call	5,448.82000	5.44882	5,599.88000	5.59988	5,448.820	18.89	0.68	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	13.38	Put	200.71000	0.20071	195.57000	0.19557	200.710	20.38	0.05	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			11.26055	82.84122		11.23009	83.04339		18.61	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future	11.05	Call	3,729.64000	3.72964		3,837.67000	3.83767	3,729.640	18.08	0.48	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	11.55	Call	5,458.86000	5.45886		5,590.77000	5.59077	5,458.860	18.67	0.59	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	14.80	Put	171.89000	0.17189		167.49000	0.16749	171.890	20.27	0.03	0.00	0	900.00
R2040	On 04/11/2021	Bond Future			11.46789	83.73870		11.43619	83.94311		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			10.91332	82.11481		10.88528	82.31384		18.54	0.00	685,576,548.69	8,349	36,884.00
R2044	On 04/02/2021	Bond Future	9.66	Call	0.14000	0.00014		0.32000	0.00032	0.140	16.82	0.00	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	4,673.07000	4.67307		4,495.24000	4.49524	4,673.070	17.03	0.95	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	1,412.50000	1.41250		1,345.09000	1.34509	1,412.500	18.26	0.57	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			11.11307	82.94494		11.08381	83.14646		19.36	0.00	1,077,371,825.66	12,989	24,601.00
R2044	On 06/05/2021	Bond Future	10.70	Call	2,051.70000	2.05170		2,144.46000	2.14446	2,051.700	18.43	0.38	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.10	Put	3,428.03000	3.42803		3,347.70000	3.34770	3,428.030	19.15	0.48	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.35	Call	4,270.25000	4.27025		4,406.98000	4.40698	4,270.250	19.50	0.59	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.40	Put	2,536.39000	2.53639		2,474.47000	2.47447	2,536.390	19.58	0.39	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.79	Put	1,713.47000	1.71347		1,670.87000	1.67087	1,713.470	20.33	0.29	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	12.50	Put	803.46000	0.80346		783.55000	0.78355	803.460	21.45	0.15	0.00	0	3,100.00
R2044	On 05/08/2021	Bond Future			11.31902	79.47041		11.28847	79.67436		19.59	0.00	0.00	0	0.00
R2044	On 04/11/2021	Bond Future			11.51839	80.33127		11.48657	80.53759		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			10.83859	85.74352		10.80556	85.98544		17.99	0.00	83,428,444.96	973	119,633.00
R2048	On 04/02/2021	Bond Future	9.80	Call	1.03000	0.00103		2.13000	0.00213	1.030	16.21	0.00	0.00	0	2,140.00
R2048	On 04/02/2021	Bond Future	10.80	Call	1,004.14000	1.00414		1,164.33000	1.16433	1,004.140	17.63	0.47	0.00	0	2,140.00
R2048	On 06/05/2021	Bond Future			11.02652	82.20064		10.99208	82.44545		19.71	0.00	79,981,222.72	973	5,390.00
R2048	On 05/08/2021	Bond Future			11.21816	83.09892		11.18222	83.34671		18.87	0.00	0.00	0	0.00
R2048	On 04/11/2021	Bond Future			11.41324	79.58726		11.37578	79.83785		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			10.40289	70.93003		10.36984	71.12111		17.55	0.00	870,311,468.10	12,270	24,876.00
R209	On 06/05/2021	Bond Future			10.59256	68.50797		10.55821	68.70142		19.59	0.00	840,592,791.90	12,270	17,266.00
R209	On 06/05/2021	Bond Future	9.75	Call	993.87000	0.99387		1,054.89000	1.05489	993.870	18.60	0.26	0.00	0	8,200.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,944.86000	1.94486		2,038.36000	2.03836	1,944.860	19.06	0.41	0.00	0	5,325.00
R209	On 06/05/2021	Bond Future	10.35	Call	2,186.63000	2.18663		2,286.69000	2.28669	2,186.630	19.18	0.44	0.00	0	1,000.00
R209	On 06/05/2021	Bond Future	10.60	Put	2,813.97000	2.81397		2,736.34000	2.73634	2,813.970	19.45	0.48	0.00	0	6,250.00
R209	On 06/05/2021	Bond Future	11.00	Put	1,871.85000	1.87185		1,816.60000	1.81660	1,871.850	19.88	0.36	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	1,449.77000		1.44977	1,406.12000	1.40612	1,449.770	20.32	0.29	0.00	0	9,150.0	
R209	On 06/05/2021	Bond Future	11.60	Put	1,017.04000		1.01704	986.24000	0.98624	1,017.040	21.05	0.22	0.00	0	3,750.0	
R209	On 06/05/2021	Bond Future	12.25	Put	450.09000		0.45009	435.73000	0.43573	450.090	21.39	0.11	0.00	0	9,150.0	
R209	On 05/08/2021	Bond Future			10.78248		69.25687	10.74680	69.45269		18.80	0.00	0.00	0	0.0	
R209	On 04/11/2021	Bond Future			10.97613		66.86682	10.93910	67.06486		17.75	0.00	0.00	0	1,795.0	
R209	On 04/11/2021	Bond Future	9.50	Call	1,213.63000		1.21363	1,264.64000	1.26464	1,213.630	16.66	0.23	0.00	0	3,750.0	
R209	On 04/11/2021	Bond Future	10.50	Put	5,582.53000		5.58253	5,477.57000	5.47757	5,582.530	17.24	0.57	0.00	0	5,500.0	
R209	On 04/11/2021	Bond Future	12.00	Put	2,238.97000		2.23897	2,189.17000	2.18917	2,238.970	19.14	0.29	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			195.62127		195.62127	195.54384	195.54384			0.00	10,367,927.31	53	904.0	
R210	On 06/05/2021	Bond Future			194.93397		194.93397	194.85700	194.85700			0.00	10,331,500.41	53	494.0	
R210	On 05/08/2021	Bond Future			197.11163		197.11163	197.03434	197.03434			0.00	0.00	0	0.0	
R210	On 04/11/2021	Bond Future			196.55103		196.55103	196.47322	196.47322			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			170.15756		170.15756	170.15678	170.15678			0.00	454,661,000.32	2,672	3,909.0	
R212	On 06/05/2021	Bond Future			171.92006		171.92006	171.92027	171.92027			0.00	459,370,400.32	2,672	2,672.0	
R212	On 05/08/2021	Bond Future			171.50785		171.50785	171.50862	171.50862			0.00	0.00	0	0.0	
R212	On 04/11/2021	Bond Future			173.40450		173.40450	173.40547	173.40547			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			9.25383		88.57948	9.22586	88.74261		12.49	0.00	14,349,875.76	162	8,696.0	
R213	On 06/05/2021	Bond Future			9.44334		85.94718	9.41414	86.11253		13.87	0.00	13,923,443.16	162	162.0	
R213	On 05/08/2021	Bond Future			9.63614		86.88632	9.60567	87.05372		13.30	0.00	0.00	0	0.0	
R213	On 05/08/2021	Bond Future	9.34	Call	2,573.13000		2.57313	2,655.97000	2.65597	2,573.130	13.03	0.44	0.00	0	200.0	
R213	On 05/08/2021	Bond Future	10.14	Put	2,213.81000		2.21381	2,162.94000	2.16294	2,213.810	13.63	0.36	0.00	0	200.0	
R213	On 05/08/2021	Bond Future	10.78	Put	1,308.16000		1.30816	1,276.76000	1.27676	1,308.160	14.40	0.23	0.00	0	200.0	
R213	On 04/11/2021	Bond Future			9.83616		84.29780	9.80439	84.46714		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			10.76310		68.13197	10.74011	68.26661		19.11	0.00	372,954,403.78	5,474	13,816.0	
R214	On 06/05/2021	Bond Future			10.94781		65.54500	10.92389	65.68138		21.39	0.00	358,793,330.00	5,474	5,474.0	
R214	On 05/08/2021	Bond Future			11.13557		66.26125	11.11068	66.39936		20.49	0.00	0.00	0	0.0	
R214	On 04/11/2021	Bond Future			11.32657		63.70161	11.30071	63.84131		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>19,647,612,742.30</b>	<b>187,244</b>	<b>1 263 074.0</b>
<b>Grand Total:</b>											<b>19,647,612,742.30</b>	<b>187,244</b>	<b>1 263 074.0</b>