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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 23/12/2020

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		90.48000	90.48000		90.49000	90.49000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future		787.37400	787.37400		786.77700	786.77700			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future		795.38900	795.38900		794.78900	794.78900			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future		803.81100	803.81100		803.20600	803.20600			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		812.38700	812.38700		811.77500	811.77500			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future		869.93400	869.93400		869.34800	869.34800			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future		878.79000	878.79000		878.20100	878.20100			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		888.09500	888.09500		887.50100	887.50100			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		897.57000	897.57000		896.97000	896.97000			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future		763.22900	763.22900		762.78500	762.78500			0.00	0.00	0	231.0
ALBI	On 06/05/2021	Index Future		770.99900	770.99900		770.55300	770.55300			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		779.16200	779.16200		778.71300	778.71300			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		787.47500	787.47500		787.02100	787.02100			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		11.32280	77.70163		11.32562	77.68642			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.57341	74.71875		11.57630	74.70364			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		11.83293	75.51870		11.83592	75.50356			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.10169	72.54227		12.10479	72.52706			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		11.81483	76.87205		11.82766	76.79450			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.05705	73.39689		12.07043	73.31874			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.30167	74.18309		12.31563	74.10423			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.55649	70.70915		12.57108	70.62956			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		754.04100	754.04100		753.59500	753.59500			0.00	0.00	0	964.0
GOVI	On 06/05/2021	GOVI		761.71700	761.71700		761.26900	761.26900			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		769.78300	769.78300		769.33100	769.33100			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		777.99500	777.99500		777.54000	777.54000			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		147.64518	147.64518		147.75827	147.75827			0.00	0.00	0	7,208.0
I2025	On 06/05/2021	Bond Future		149.18437	149.18437		149.29909	149.29909			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		149.28500	149.28500		149.40119	149.40119			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		150.89603	150.89603		151.01364	151.01364			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		104.75912	104.75912		104.75375	104.75375			0.00	0.00	0	2,182.0
I2029	On 06/05/2021	Bond Future		104.71093	104.71093		104.70584	104.70584			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		105.85693	105.85693		105.85196	105.85196			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		105.84801	105.84801		105.84310	105.84310			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	99.23245	99.23245	99.23245	99.22583	99.22583				0.00	0.00	0	8,131.0
I2033	On 06/05/2021	Bond Future	99.05043	99.05043	99.05043	99.04400	99.04400				0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	100.13446	100.13446	100.13446	100.12812	100.12812				0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	99.98952	99.98952	99.98952	99.98318	99.98318				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	112.07281	112.07281	112.07281	112.06549	112.06549				0.00	0.00	0	7,805.0
I2038	On 06/05/2021	Bond Future	113.24127	113.24127	113.24127	113.23417	113.23417				0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	112.75702	112.75702	112.75702	112.75013	112.75013				0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	113.97397	113.97397	113.97397	113.96701	113.96701				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	101.35135	101.35135	101.35135	101.34439	101.34439				0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	100.61621	100.61621	100.61621	100.60963	100.60963				0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	101.71747	101.71747	101.71747	101.71109	101.71109				0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	101.00631	101.00631	101.00631	100.99982	100.99982				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	101.51501	101.51501	101.51501	101.50825	101.50825				0.00	0.00	0	11,025.0
I2050	On 06/05/2021	Bond Future	102.57326	102.57326	102.57326	102.56654	102.56654				0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	101.76614	101.76614	101.76614	101.75964	101.75964				0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	102.86449	102.86449	102.86449	102.85785	102.85785				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	271.68900	271.68900	271.68900	271.70900	271.70900				0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	274.52200	274.52200	274.52200	274.54300	274.54300				0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future	277.49500	277.49500	277.49500	277.51700	277.51700				0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	280.52200	280.52200	280.52200	280.54300	280.54300				0.00	0.00	0	0.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.63500	96.36500	96.36500	3.63500	96.36500				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.51000	96.49000	96.49000	3.51000	96.49000				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.49500	96.50500	96.50500	3.49500	96.50500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.44000	96.56000	96.56000	3.44000	96.56000				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.44000	96.56000	96.56000	3.44000	96.56000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.40500	96.59500	96.59500	3.40500	96.59500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.48000	96.52000	96.52000	3.48000	96.52000				0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.69500	96.30500	96.30500	3.69500	96.30500				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.71500	96.28500	96.28500	3.71500	96.28500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.09000	95.91000	95.91000	4.09000	95.91000				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.35500	95.64500	95.64500	4.35500	95.64500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.51500	95.48500	95.48500	4.51500	95.48500				0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.80174	119.06236	119.06236	6.81886	118.97198			6.53	0.00	0.00	0	79,435.0

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	17.45000		0.01745		28.97000	0.02897	17.450	7.24	0.02	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.95915		120.27404		6.97722	120.18311		6.89	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.30	Put	1,285.33000		1.28533		1,239.31000	1.23931	1,285.330	7.01	0.36	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			7.12223		116.28036		7.14137	116.18871		6.71	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.29503		117.50852		7.31536	117.41599		6.13	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			319.14754		319.14754		319.15206	319.15206			0.00	0.00	0	2,441.0
R197	On 06/05/2021	Bond Future			322.47430		322.47430		322.47982	322.47982			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			317.99195		317.99195		317.99813	317.99813			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			321.42393		321.42393		321.43041	321.43041			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			221.01830		221.01830		221.00408	221.00408			0.00	0.00	0	7,878.0
R202	On 06/05/2021	Bond Future			223.32204		223.32204		223.30828	223.30828			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			221.51066		221.51066		221.49732	221.49732			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			223.90131		223.90131		223.88777	223.88777			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			4.69257		109.38074		4.69372	109.37843		1.57	0.00	0.00	0	31,397.0
R2023	On 06/05/2021	Bond Future			4.77650		106.58807		4.77763	106.58607		1.58	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.85817		107.72883		4.85936	107.72702		1.59	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.97221		104.95989		4.97357	104.95814		1.49	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			8.82369		95.16067		8.83091	95.11800		11.48	0.00	1,427,410.05	15	104,910.0
R2030	On 04/02/2021	Bond Future	8.20	Call	283.76000		0.28376		342.63000	0.34263	283.760	10.96	0.15	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	476.64000		0.47664		547.95000	0.54795	476.640	11.12	0.23	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	491.30000		0.49130		563.16000	0.56316	491.300	11.13	0.24	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,617.35000		1.61735		1,692.82000	1.69282	1,617.350	11.59	0.53	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,553.03000		2.55303		2,607.73000	2.60773	2,553.030	11.89	0.68	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,881.90000		2.88190		2,928.58000	2.92858	2,881.900	12.00	0.72	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	552.22000		0.55222		631.70000	0.63170	552.220	12.15	0.23	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	492.70000		0.49270		567.44000	0.56744	492.700	12.22	0.21	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	42.09000		0.04209		57.88000	0.05788	42.090	12.81	0.03	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.01791		96.12952		9.02540	96.08669		12.20	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	692.59000		0.69259		609.73000	0.60973	692.590	11.52	0.19	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	2,162.66000		2.16266		2,025.41000	2.02541	2,162.660	12.05	0.43	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,317.01000		2.31701		2,209.04000	2.20904	2,317.010	12.36	0.42	0.00	0	700.0

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R2030	On	06/05/2021	Bond Future	9.27	Call	3,629.75000	3.62975	3,478.05000	3.47805	3,629.750	12.40	0.59	0.00	0	300.0	
R2030	On	06/05/2021	Bond Future	9.92	Put	1,134.95000	1.13495	1,025.28000	1.02528	1,134.950	13.21	0.24	0.00	0	700.0	
R2030	On	06/05/2021	Bond Future	10.95	Put	269.85000	0.26985	219.13000	0.21913	269.850	13.32	0.08	0.00	0	300.0	
R2030	On	05/08/2021	Bond Future			9.22281	93.15320	9.23062	93.11007		11.97	0.00	0.00	0	0.0	
R2030	On	05/08/2021	Bond Future	7.70	Call	689.50000	0.68950	528.75000	0.52875	689.500	11.36	0.16	0.00	0	200.0	
R2030	On	05/08/2021	Bond Future	8.78	Call	2,352.10000	2.35210	2,094.15000	2.09415	2,352.100	11.69	0.40	0.00	0	200.0	
R2030	On	05/08/2021	Bond Future	8.95	Call	2,758.57000	2.75857	2,496.83000	2.49683	2,758.570	11.79	0.45	0.00	0	600.0	
R2030	On	05/08/2021	Bond Future	9.45	Call	4,162.10000	4.16210	3,898.05000	3.89805	4,162.100	12.10	0.58	0.00	0	600.0	
R2030	On	05/08/2021	Bond Future	10.30	Put	1,493.50000	1.49350	1,301.12000	1.30112	1,493.500	12.96	0.25	0.00	0	200.0	
R2030	On	05/08/2021	Bond Future	12.10	Put	186.34000	0.18634	131.37000	0.13137	186.340	12.96	0.05	0.00	0	600.0	
R2030	On	04/11/2021	Bond Future			9.42582	94.13729	9.43397	94.09376		10.83	0.00	0.00	0	0.0	
R2030	On	04/11/2021	Bond Future	8.27	Call	1,314.09000	1.31409	1,299.01000	1.29901	1,314.090	10.17	0.26	0.00	0	300.0	
R2030	On	04/11/2021	Bond Future	8.77	Call	2,167.69000	2.16769	2,143.97000	2.14397	2,167.690	10.36	0.37	0.00	0	300.0	
R2030	On	04/11/2021	Bond Future	11.44	Put	753.82000	0.75382	755.67000	0.75567	753.820	11.67	0.14	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			9.74547	92.94452	9.76304	92.83492		13.50	0.00	0.00	0	114,937.0	
R2032	On	04/02/2021	Bond Future	8.79	Call	117.46000	0.11746	141.29000	0.14129	117.460	12.52	0.07	0.00	0	800.0	
R2032	On	04/02/2021	Bond Future	9.29	Call	603.80000	0.60380	667.93000	0.66793	603.800	12.92	0.25	0.00	0	800.0	
R2032	On	04/02/2021	Bond Future	10.82	Put	181.54000	0.18154	228.30000	0.22830	181.540	15.11	0.08	0.00	0	800.0	
R2032	On	06/05/2021	Bond Future			9.95169	89.74673	9.96994	89.63633		14.93	0.00	0.00	0	0.0	
R2032	On	06/05/2021	Bond Future	10.33	Call	4,520.26000	4.52026	4,328.75000	4.32875	4,520.260	15.28	0.63	0.00	0	736.0	
R2032	On	06/05/2021	Bond Future	12.57	Put	141.18000	0.14118	113.15000	0.11315	141.180	16.37	0.04	0.00	0	736.0	
R2032	On	05/08/2021	Bond Future			10.16378	90.70764	10.18279	90.59614		14.15	0.00	0.00	0	0.0	
R2032	On	04/11/2021	Bond Future			10.38310	87.52139	10.40290	87.40883		13.33	0.00	0.00	0	0.0	
R2032	On	04/11/2021	Bond Future	9.33	Call	1,796.06000	1.79606	1,765.70000	1.76570	1,796.060	12.53	0.30	0.00	0	700.0	
R2032	On	04/11/2021	Bond Future	9.83	Call	2,815.67000	2.81567	2,773.69000	2.77369	2,815.670	12.81	0.40	0.00	0	700.0	
R2032	On	04/11/2021	Bond Future	12.81	Put	675.75000	0.67575	688.93000	0.68893	675.750	14.36	0.11	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			10.51669	92.04797	10.51912	92.03189		15.27	0.00	0.00	0	96,047.0	
R2035	On	04/02/2021	Bond Future	10.14	Put	3,421.80000	3.42180	3,515.67000	3.51567	3,421.800	14.73	0.70	0.00	0	650.0	
R2035	On	04/02/2021	Bond Future	11.14	Put	626.28000	0.62628	683.51000	0.68351	626.280	16.43	0.21	0.00	0	650.0	
R2035	On	06/05/2021	Bond Future			10.72896	88.51194	10.73145	88.49594		16.85	0.00	0.00	0	0.0	
R2035	On	06/05/2021	Bond Future	10.05	Call	1,679.26000	1.67926	1,599.30000	1.59930	1,679.260	15.89	0.32	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	10.24	Call	2,147.09000	2.14709	2,046.15000	2.04615	2,147.090	16.20	0.38	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	10.40	Call	2,583.54000	2.58354	2,467.91000	2.46791	2,583.540	16.43	0.42	0.00	0	600.0	
R2035	On	06/05/2021	Bond Future	10.55	Put	4,189.43000	4.18943	4,078.91000	4.07891	4,189.430	16.63	0.53	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	10.81	Call	3,872.84000	3.87284	3,736.23000	3.73623	3,872.840	16.92	0.54	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	11.05	Put	2,716.54000	2.71654	2,588.24000	2.58824	2,716.540	17.22	0.39	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	11.15	Call	5,136.97000	5.13697	4,988.51000	4.98851	5,136.970	17.39	0.63	0.00	0	600.0	
R2035	On	06/05/2021	Bond Future	11.32	Put	2,153.07000	2.15307	2,014.61000	2.01461	2,153.070	17.70	0.33	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	11.55	Put	1,772.59000	1.77259	1,628.31000	1.62831	1,772.590	18.16	0.28	0.00	0	1,650.0	

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	12.02	Put	1,114.24000		1.11424		988.30000	0.98830	1,114.240	18.57	0.19	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	449.28000		0.44928		374.34000	0.37434	449.280	18.57	0.09	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	373.96000		0.37396		307.44000	0.30744	373.960	18.57	0.08	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			10.95029		89.45940		10.95286	89.44339		16.07	0.00	0.00	0	0.0
R2035	On 05/08/2021	Bond Future	10.02	Call	1,966.27000		1.96627		1,765.48000	1.76548	1,966.270	15.03	0.31	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	5,058.84000		5.05884		4,810.48000	4.81048	5,058.840	15.86	0.52	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	3,377.27000		3.37727		3,155.16000	3.15516	3,377.270	16.46	0.39	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			11.17797		85.93055		11.18063	85.91447		15.15	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	2,090.45000		2.09045		2,091.84000	2.09184	2,090.450	14.26	0.31	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,291.35000		2.29135		2,322.12000	2.32212	2,291.350	14.26	0.33	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,214.00000		3.21400		3,247.60000	3.24760	3,214.000	14.61	0.41	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	5,103.04000		5.10304		5,143.11000	5.14311	5,103.040	15.01	0.49	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	3,381.36000		3.38136		3,454.55000	3.45455	3,381.360	15.61	0.36	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	708.00000		0.70800		693.00000	0.69300	708.000	16.30	0.11	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			10.71199		83.45538		10.70413	83.50728		17.10	0.00	3,755,492.10	45	131,659.0
R2037	On 04/02/2021	Bond Future	9.65	Call	110.33000		0.11033		133.16000	0.13316	110.330	15.68	0.06	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	3,368.29000		3.36829		3,425.22000	3.42522	3,368.290	16.42	0.69	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	1,247.02000		1.24702		1,363.44000	1.36344	1,247.020	16.69	0.38	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	1,542.69000		1.54269		1,613.05000	1.61305	1,542.690	17.26	0.42	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	198.17000		0.19817		224.75000	0.22475	198.170	19.25	0.08	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	7,879.00000		7.87900		7,954.78000	7.95478	7,879.000	19.25	0.93	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	0.43000		0.00043		0.69000	0.00069	0.430	19.25	0.00	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			10.92282		84.30514		10.91460	84.35786		17.97	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			11.14433		80.95200		11.13574	81.00542		18.02	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.36031		81.80731		11.35136	81.86138		16.14	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			10.80443		85.78507		10.81689	85.69703		17.57	0.00	0.00	0	79,911.0
R2040	On 04/02/2021	Bond Future	9.49	Call	36.33000		0.03633		41.20000	0.04120	36.330	15.88	0.02	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	51.06000		0.05106		57.17000	0.05717	51.060	15.88	0.03	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	329.01000		0.32901		370.65000	0.37065	329.010	16.16	0.14	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	565.33000		0.56533		623.25000	0.62325	565.330	16.52	0.21	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	530.33000		0.53033		597.49000	0.59749	530.330	19.46	0.17	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	382.44000		0.38244		438.61000	0.43861	382.440	19.87	0.13	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.00939		86.65850		11.02231	86.56987		18.30	0.00	0.00	0	0.0
R2040	On 06/05/2021	Bond Future	10.83	Call	3,219.56000		3.21956		3,118.24000	3.11824	3,219.560	18.07	0.47	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	6,127.10000		6.12710		5,964.64000	5.96464	6,127.100	19.32	0.67	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	328.51000		0.32851		286.89000	0.28689	328.510	20.30	0.07	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.22454		83.08031		11.23799	82.99088		18.53	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	4,226.68000		4.22668		3,897.32000	3.89732	4,226.680	18.30	0.49	0.00	0	900.0

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	11.55	Call	5,982.08000		5.98208	5,633.84000	5.63384	5,982.080		18.89	0.60	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	232.49000		0.23249	166.50000	0.16650	232.490		20.18	0.04	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.43387		83.95810	11.44786	83.86776			16.50	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future			10.88112		82.34344	10.89351	82.25534			18.51	0.00	0.00	0	51,677.0
R2044	On 04/02/2021	Bond Future	9.66	Call	53.87000		0.05387	59.56000	0.05956	53.870		16.71	0.03	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	4,893.14000		4.89314	5,028.43000	5.02843	4,893.140		16.93	0.81	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	2,208.00000		2.20800	2,350.39000	2.35039	2,208.000		18.22	0.51	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.07868		83.18188	11.09153	83.09321			19.24	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	2,639.80000		2.63980	2,557.48000	2.55748	2,639.800		18.78	0.41	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	3,819.58000		3.81958	3,789.02000	3.78902	3,819.580		19.39	0.47	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	4,925.23000		4.92523	4,784.16000	4.78416	4,925.230		19.82	0.60	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	2,960.78000		2.96078	2,903.80000	2.90380	2,960.780		19.92	0.39	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	2,150.71000		2.15071	2,062.87000	2.06287	2,150.710		20.83	0.30	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,070.09000		1.07009	990.01000	0.99001	1,070.090		21.35	0.17	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.28589		79.69162	11.29927	79.60215			19.49	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.48718		80.53363	11.50110	80.44327			17.33	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2048	On 04/02/2021	Bond Future			10.78397		86.14426	10.79629	86.05356			17.83	0.00	0.00	0	116,106.0
R2048	On 04/02/2021	Bond Future	9.80	Call	119.93000		0.11993	130.30000	0.13030	119.930		16.06	0.06	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	2,171.53000		2.17153	2,218.29000	2.21829	2,171.530		17.92	0.52	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			10.96887		82.61117	10.98166	82.51977			19.51	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.16074		83.49546	11.17404	83.40330			18.81	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.35660		79.96671	11.37045	79.87362			17.59	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209	On 04/02/2021	Bond Future			10.30107		71.52117	10.30313	71.50914			17.67	0.00	0.00	0	25,916.0
R209	On 06/05/2021	Bond Future			10.48614		69.10988	10.48823	69.09799			19.66	0.00	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,509.23000		1.50923	1,388.38000	1.38838	1,509.230		18.81	0.31	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,635.97000		2.63597	2,485.97000	2.48597	2,635.970		19.41	0.46	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.60	Put	2,974.45000		2.97445	2,831.50000	2.83150	2,974.450		19.78	0.45	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,103.84000		2.10384	1,957.55000	1.95755	2,103.840		20.38	0.34	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,703.41000		1.70341	1,557.70000	1.55770	1,703.410		20.90	0.29	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,243.41000		1.24341	1,107.90000	1.10790	1,243.410		21.45	0.22	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	594.83000		0.59483	502.73000	0.50273	594.830		21.45	0.13	0.00	0	9,150.0



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
R209	On 05/08/2021	Bond Future	10.67490	69.84978		10.67705	69.83786			18.51	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future	10.86792	67.44791		10.87014	67.43591			17.52	0.00	0.00	0	0.0
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	194.91397	194.91397		194.90493	194.90493				0.00	0.00	0	1,213.0
R210	On 06/05/2021	Bond Future	194.22983	194.22983		194.22117	194.22117				0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future	196.35567	196.35567		196.34739	196.34739				0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future	195.73238	195.73238		195.72414	195.72414				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	170.22340	170.22340		170.22791	170.22791				0.00	0.00	0	5,730.0
R212	On 06/05/2021	Bond Future	171.99801	171.99801		172.00309	172.00309				0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future	171.54606	171.54606		171.55150	171.55150				0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future	173.39745	173.39745		173.40306	173.40306				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	9.27566	88.45243		9.28292	88.41024			12.83	0.00	0.00	0	8,858.0
R213	On 06/05/2021	Bond Future	9.46501	85.82475		9.47252	85.78237			14.22	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.66223	86.74334		9.67002	86.70070			13.38	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,773.59000	2.77359	2,509.24000	2.50924	2,773.590	13.11	0.44	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	2,526.90000	2.52690	2,310.75000	2.31075	2,526.900	13.71	0.37	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,571.56000	1.57156	1,378.20000	1.37820	1,571.560	14.48	0.25	0.00	0	200.0
R213	On 04/11/2021	Bond Future	9.86755	84.13092		9.87567	84.08782			12.64	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	10.67188	68.66882		10.68414	68.59626			19.27	0.00	0.00	0	15,475.0
R214	On 06/05/2021	Bond Future	10.85239	66.09182		10.86507	66.01873			21.47	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future	11.03909	66.79929		11.05224	66.72553			20.21	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future	11.22955	64.22830		11.24319	64.15383			19.14	0.00	0.00	0	0.0
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>5,182,902.15</b>	<b>60</b>	<b>1 117 014.0</b>

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
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**Grand Total:** 5,182,902.15 60 1 117 014.