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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/12/2020

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
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap		90.46000	90.46000		90.48000	90.48000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future		787.51100	787.51100		787.08100	787.08100			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future		795.51500	795.51500		795.09100	795.09100			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future		803.93100	803.93100		803.50800	803.50800			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		812.50500	812.50500		812.08000	812.08000			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future		869.65700	869.65700		869.21400	869.21400			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future		878.49700	878.49700		878.05900	878.05900			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		887.79000	887.79000		887.35500	887.35500			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		897.25900	897.25900		896.82100	896.82100			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future		763.22300	763.22300		762.73000	762.73000			0.00	0.00	0	231.0
ALBI	On 06/05/2021	Index Future		770.98100	770.98100		770.49300	770.49300			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		779.13700	779.13700		778.64900	778.64900			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		787.44600	787.44600		786.95600	786.95600			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		11.34265	77.59464		11.34547	77.57946			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.59418	74.61025		11.59708	74.59512			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		11.85467	75.40870		11.85767	75.39354			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.12439	72.43102		12.12751	72.41575			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		11.81467	76.87302		11.81730	76.85711			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.05697	73.39736		12.05968	73.38152			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.30164	74.18326		12.30444	74.16743			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.55647	70.70926		12.55940	70.69327			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		754.05100	754.05100		753.56600	753.56600			0.00	0.00	0	964.0
GOVI	On 06/05/2021	GOVI		761.71600	761.71600		761.23500	761.23500			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		769.77400	769.77400		769.29300	769.29300			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		777.98300	777.98300		777.50000	777.50000			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		147.36241	147.36241		147.35990	147.35990			0.00	0.00	0	7,208.0
I2025	On 06/05/2021	Bond Future		148.89773	148.89773		148.89567	148.89567			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		148.99470	148.99470		148.99282	148.99282			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		150.60242	150.60242		150.60066	150.60066			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		104.45853	104.45853		104.45309	104.45309			0.00	0.00	0	2,182.0
I2029	On 06/05/2021	Bond Future		104.40660	104.40660		104.40145	104.40145			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		105.54891	105.54891		105.54388	105.54388			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		105.53656	105.53656		105.53152	105.53152			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	99.24581		99.24581		99.23918	99.23918			0.00	0.00	0	8,131.0
I2033	On 06/05/2021	Bond Future	99.06330		99.06330		99.05686	99.05686			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	100.14705		100.14705		100.14080	100.14080			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	100.00211		100.00211		99.99577	99.99577			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future	112.08761		112.08761		112.08028	112.08028			0.00	0.00	0	7,805.0
I2038	On 06/05/2021	Bond Future	113.25548		113.25548		113.24837	113.24837			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	112.77110		112.77110		112.76406	112.76406			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	113.98805		113.98805		113.98108	113.98108			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	101.36512		101.36512		101.35815	101.35815			0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	100.62953		100.62953		100.62279	100.62279			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	101.73057		101.73057		101.72402	101.72402			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	101.01930		101.01930		101.01281	101.01281			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	101.90793		101.90793		101.90114	101.90114			0.00	0.00	0	11,025.0
I2050	On 06/05/2021	Bond Future	102.96975		102.96975		102.96319	102.96319			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	102.16661		102.16661		102.16007	102.16007			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	103.26901		103.26901		103.26252	103.26252			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	271.67700		271.67700		271.63100	271.63100			0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	274.50500		274.50500		274.46200	274.46200			0.00	0.00	0	18.0
IGOV	On 05/08/2021	Index Future	277.47600		277.47600		277.43400	277.43400			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	280.50100		280.50100		280.46000	280.46000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.63500		96.36500		3.62500	96.37500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.48000		96.52000		3.49000	96.51000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.47500		96.52500		3.47500	96.52500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.41000		96.59000		3.43000	96.57000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.40000		96.60000		3.42000	96.58000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.37500		96.62500		3.39500	96.60500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.42000		96.58000		3.43000	96.57000			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.62500		96.37500		3.64500	96.35500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.63000		96.37000		3.64000	96.36000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.00000		96.00000		4.03000	95.97000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.07500		95.92500		4.09000	95.91000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.49500		95.50500		4.50500	95.49500			0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.80344		119.05338		6.81028	119.01727		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	11.28000		0.01128		16.78000	0.01678	11.280	7.24	0.01	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.96109		120.26428		6.96827	120.22814		6.89	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.30	Put	1,252.86000		1.25286		1,294.80000	1.29480	1,252.860	7.01	0.36	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			7.12438		116.27006		7.13197	116.23371		6.71	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.29736		117.49791		7.30540	117.46131		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			318.96411		318.96411		318.96846	318.96846			0.00	0.00	0	2,441.0
R197	On 06/05/2021	Bond Future			322.28700		322.28700		322.29236	322.29236			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			317.80146		317.80146		317.80743	317.80743			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			321.23101		321.23101		321.23729	321.23729			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			221.04673		221.04673		221.03229	221.03229			0.00	0.00	0	7,878.0
R202	On 06/05/2021	Bond Future			223.34936		223.34936		223.33581	223.33581			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			221.53757		221.53757		221.52422	221.52422			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			223.92818		223.92818		223.91464	223.91464			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			4.68499		109.39597		4.69673	109.37238		1.57	0.00	0.00	0	31,397.0
R2023	On 06/05/2021	Bond Future			4.76817		106.60280		4.78146	106.57930		1.58	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.84868		107.74329		4.86413	107.71976		1.59	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.96094		104.97435		4.97942	104.95064		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			8.83473		95.09543		8.83686	95.08285		11.48	0.00	0.00	0	104,910.0
R2030	On 04/02/2021	Bond Future	8.20	Call	225.51000		0.22551		262.27000	0.26227	225.510	10.96	0.13	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	397.88000		0.39788		446.36000	0.44636	397.880	11.12	0.21	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	411.25000		0.41125		460.43000	0.46043	411.250	11.13	0.22	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,492.72000		1.49272		1,558.77000	1.55877	1,492.720	11.59	0.52	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,425.59000		2.42559		2,483.98000	2.48398	2,425.590	11.89	0.68	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,756.16000		2.75616		2,810.50000	2.81050	2,756.160	12.00	0.73	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	495.10000		0.49510		556.26000	0.55626	495.100	12.15	0.23	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	437.66000		0.43766		495.77000	0.49577	437.660	12.22	0.20	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	29.86000		0.02986		41.16000	0.04116	29.860	12.81	0.02	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.02955		96.06298		9.03172	96.05058		12.20	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	645.81000		0.64581		670.70000	0.67070	645.810	11.52	0.19	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	2,082.02000		2.08202		2,118.27000	2.11827	2,082.020	12.05	0.43	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,292.10000		2.29210		2,339.92000	2.33992	2,292.100	12.36	0.42	0.00	0	700.0

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R2030	On	06/05/2021	Bond Future	9.27	Call	3,537.55000	3.53755	3,572.57000	3.57257	3,537.550	12.40	0.59	0.00	0	300.0
R2030	On	06/05/2021	Bond Future	9.92	Put	1,105.90000	1.10590	1,145.06000	1.14506	1,105.900	13.21	0.24	0.00	0	700.0
R2030	On	06/05/2021	Bond Future	10.95	Put	254.32000	0.25432	271.69000	0.27169	254.320	13.32	0.07	0.00	0	300.0
R2030	On	05/08/2021	Bond Future			9.23506	93.08557	9.23729	93.07326		11.97	0.00	0.00	0	0.0
R2030	On	05/08/2021	Bond Future	7.70	Call	655.97000	0.65597	672.03000	0.67203	655.970	11.36	0.16	0.00	0	200.0
R2030	On	05/08/2021	Bond Future	8.78	Call	2,287.95000	2.28795	2,312.56000	2.31256	2,287.950	11.69	0.40	0.00	0	200.0
R2030	On	05/08/2021	Bond Future	8.95	Call	2,690.29000	2.69029	2,715.28000	2.71528	2,690.290	11.79	0.44	0.00	0	600.0
R2030	On	05/08/2021	Bond Future	9.45	Call	4,084.55000	4.08455	4,108.56000	4.10856	4,084.550	12.10	0.57	0.00	0	600.0
R2030	On	05/08/2021	Bond Future	10.30	Put	1,476.76000	1.47676	1,506.90000	1.50690	1,476.760	12.96	0.25	0.00	0	200.0
R2030	On	05/08/2021	Bond Future	12.10	Put	179.31000	0.17931	187.99000	0.18799	179.310	12.96	0.04	0.00	0	600.0
R2030	On	04/11/2021	Bond Future			9.43865	94.06878	9.44097	94.05639		10.83	0.00	0.00	0	0.0
R2030	On	04/11/2021	Bond Future	8.27	Call	1,273.95000	1.27395	1,288.91000	1.28891	1,273.950	10.17	0.25	0.00	0	300.0
R2030	On	04/11/2021	Bond Future	8.77	Call	2,115.61000	2.11561	2,132.75000	2.13275	2,115.610	10.36	0.36	0.00	0	300.0
R2030	On	04/11/2021	Bond Future	11.44	Put	745.38000	0.74538	761.48000	0.76148	745.380	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			9.76127	92.84595	9.75846	92.86347		13.50	0.00	1,949,764.95	21	114,916.0
R2032	On	04/02/2021	Bond Future	8.79	Call	82.84000	0.08284	106.20000	0.10620	82.840	12.52	0.05	0.00	0	800.0
R2032	On	04/02/2021	Bond Future	9.29	Call	503.44000	0.50344	568.65000	0.56865	503.440	12.92	0.23	0.00	0	800.0
R2032	On	04/02/2021	Bond Future	10.82	Put	147.57000	0.14757	179.64000	0.17964	147.570	15.11	0.07	0.00	0	800.0
R2032	On	06/05/2021	Bond Future			9.96824	89.64661	9.96527	89.66456		14.93	0.00	0.00	0	0.0
R2032	On	06/05/2021	Bond Future	10.33	Call	4,398.41000	4.39841	4,457.20000	4.45720	4,398.410	15.28	0.62	0.00	0	736.0
R2032	On	06/05/2021	Bond Future	12.57	Put	131.27000	0.13127	141.56000	0.14156	131.270	16.37	0.04	0.00	0	736.0
R2032	On	05/08/2021	Bond Future			10.18110	90.60605	10.17798	90.62434		14.15	0.00	0.00	0	0.0
R2032	On	04/11/2021	Bond Future			10.40118	87.41860	10.39791	87.43718		13.33	0.00	0.00	0	0.0
R2032	On	04/11/2021	Bond Future	9.33	Call	1,738.04000	1.73804	1,765.71000	1.76571	1,738.040	12.53	0.29	0.00	0	700.0
R2032	On	04/11/2021	Bond Future	9.83	Call	2,742.43000	2.74243	2,775.44000	2.77544	2,742.430	12.81	0.40	0.00	0	700.0
R2032	On	04/11/2021	Bond Future	12.81	Put	669.57000	0.66957	681.71000	0.68171	669.570	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			10.54238	91.87818	10.53464	91.92928		15.27	0.00	6,431,472.60	70	95,921.0
R2035	On	04/02/2021	Bond Future	10.14	Put	3,446.72000	3.44672	3,486.28000	3.48628	3,446.720	14.73	0.72	0.00	0	650.0
R2035	On	04/02/2021	Bond Future	11.14	Put	572.66000	0.57266	633.71000	0.63371	572.660	16.43	0.20	0.00	0	650.0
R2035	On	06/05/2021	Bond Future			10.75578	88.33985	10.74768	88.39177		16.85	0.00	0.00	0	0.0
R2035	On	06/05/2021	Bond Future	10.05	Call	1,568.42000	1.56842	1,629.92000	1.62992	1,568.420	15.89	0.31	0.00	0	500.0
R2035	On	06/05/2021	Bond Future	10.24	Call	2,021.49000	2.02149	2,089.94000	2.08994	2,021.490	16.20	0.37	0.00	0	793.0
R2035	On	06/05/2021	Bond Future	10.40	Call	2,446.64000	2.44664	2,520.06000	2.52006	2,446.640	16.43	0.41	0.00	0	600.0
R2035	On	06/05/2021	Bond Future	10.55	Put	4,215.02000	4.21502	4,240.40000	4.24040	4,215.020	16.63	0.54	0.00	0	500.0
R2035	On	06/05/2021	Bond Future	10.81	Call	3,712.24000	3.71224	3,794.43000	3.79443	3,712.240	16.92	0.54	0.00	0	1,650.0
R2035	On	06/05/2021	Bond Future	11.05	Put	2,717.59000	2.71759	2,750.65000	2.75065	2,717.590	17.22	0.40	0.00	0	500.0
R2035	On	06/05/2021	Bond Future	11.15	Call	4,962.22000	4.96222	5,048.00000	5.04800	4,962.220	17.39	0.63	0.00	0	600.0
R2035	On	06/05/2021	Bond Future	11.32	Put	2,145.05000	2.14505	2,179.74000	2.17974	2,145.050	17.70	0.33	0.00	0	793.0
R2035	On	06/05/2021	Bond Future	11.55	Put	1,759.05000	1.75905	1,793.97000	1.79397	1,759.050	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	1,096.11000		1.09611	1,127.27000	1.12727	1,096.110		18.57	0.19	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	434.19000		0.43419	454.26000	0.45426	434.190		18.57	0.09	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	359.98000		0.35998	378.03000	0.37803	359.980		18.57	0.08	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			10.97830		89.28510	10.96983	89.33776			16.07	0.00	0.00	0	0.0
R2035	On 05/08/2021	Bond Future	10.02	Call	1,871.92000		1.87192	1,920.75000	1.92075	1,871.920		15.03	0.30	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	5,099.76000		5.09976	5,111.95000	5.11195	5,099.760		15.86	0.52	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	3,395.58000		3.39558	3,414.64000	3.41464	3,395.580		16.46	0.39	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			11.20717		85.75428	11.19833	85.80759			15.15	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	2,005.38000		2.00538	2,046.65000	2.04665	2,005.380		14.26	0.30	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,201.56000		2.20156	2,244.73000	2.24473	2,201.560		14.26	0.32	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,106.09000		3.10609	3,156.48000	3.15648	3,106.090		14.61	0.40	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	5,152.32000		5.15232	5,156.20000	5.15620	5,152.320		15.01	0.50	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	3,408.71000		3.40871	3,418.95000	3.41895	3,408.710		15.61	0.37	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	707.78000		0.70778	717.35000	0.71735	707.780		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			10.72769		83.35185	10.73511	83.30298			17.10	0.00	17,420,536.65	209	131,651.0
R2037	On 04/02/2021	Bond Future	9.65	Call	76.54000		0.07654	96.01000	0.09601	76.540		15.68	0.05	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	3,341.74000		3.34174	3,454.52000	3.45452	3,341.740		16.42	0.71	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	1,099.38000		1.09938	1,168.21000	1.16821	1,099.380		16.69	0.37	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	1,470.32000		1.47032	1,584.29000	1.58429	1,470.320		17.26	0.42	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	159.92000		0.15992	200.69000	0.20069	159.920		19.25	0.07	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	7,741.40000		7.74140	7,728.47000	7.72847	7,741.400		19.25	0.94	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	0.19000		0.00019	0.41000	0.00041	0.190		19.25	0.00	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			10.93924		84.19999	10.94692	84.15088			17.97	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			11.16149		80.84545	11.16947	80.79597			18.02	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.37818		81.69951	11.38648	81.64951			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			10.80499		85.78111	10.80726	85.76506			17.57	0.00	0.00	0	79,911.0
R2040	On 04/02/2021	Bond Future	9.49	Call	23.68000		0.02368	33.20000	0.03320	23.680		15.88	0.02	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	34.51000		0.03451	46.99000	0.04699	34.510		15.88	0.02	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	267.71000		0.26771	314.04000	0.31404	267.710		16.16	0.12	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	482.19000		0.48219	544.82000	0.54482	482.190		16.52	0.20	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	446.91000		0.44691	516.89000	0.51689	446.910		19.46	0.15	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	312.57000		0.31257	370.78000	0.37078	312.570		19.87	0.11	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.01004		86.65404	11.01236	86.63811			18.30	0.00	0.00	0	0.0
R2040	On 06/05/2021	Bond Future	10.83	Call	3,146.40000		3.14640	3,195.88000	3.19588	3,146.400		18.07	0.47	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	6,054.99000		6.05499	6,099.71000	6.09971	6,054.990		19.32	0.67	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	303.27000		0.30327	324.71000	0.32471	303.270		20.30	0.06	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.22528		83.07538	11.22767	83.05948			18.53	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	4,171.08000		4.17108	4,205.90000	4.20590	4,171.080		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	5,925.89000		5.92589	5,959.02000	5.95902	5,925.890		18.89	0.60	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	219.93000		0.21993	230.77000	0.23077	219.930		20.18	0.04	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.43466		83.95300	11.43713	83.93704			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			10.88692		82.30218	10.88402	82.32280			18.51	0.00	14,402,881.50	175	51,843.0
R2044	On 04/02/2021	Bond Future	9.66	Call	35.74000		0.03574	49.60000	0.04960	35.740		16.71	0.02	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	4,850.45000		4.85045	4,894.59000	4.89459	4,850.450		16.93	0.82	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	2,106.12000		2.10612	2,194.53000	2.19453	2,106.120		18.22	0.52	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.08480		83.13963	11.08174	83.16075			19.24	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	2,553.20000		2.55320	2,617.34000	2.61734	2,553.200		18.78	0.41	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	3,766.29000		3.76629	3,815.00000	3.81500	3,766.290		19.39	0.47	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	4,827.21000		4.82721	4,898.17000	4.89817	4,827.210		19.82	0.60	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	2,904.71000		2.90471	2,954.62000	2.95462	2,904.710		19.92	0.39	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	2,094.62000		2.09462	2,143.40000	2.14340	2,094.620		20.83	0.30	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,025.62000		1.02562	1,063.44000	1.06344	1,025.620		21.35	0.17	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.29232		79.64860	11.28911	79.67007			19.49	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.49389		80.49005	11.49054	80.51180			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			10.77462		86.21320	10.78694	86.12238			17.83	0.00	21,811,939.60	253	116,103.0
R2048	On 04/02/2021	Bond Future	9.80	Call	92.04000		0.09204	112.16000	0.11216	92.040		16.06	0.05	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	2,081.12000		2.08112	2,135.46000	2.13546	2,081.120		17.92	0.53	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			10.95922		82.68025	10.97200	82.58879			19.51	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.15072		83.56502	11.16402	83.47272			18.81	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.34619		80.03681	11.36003	79.94364			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			10.32236		71.39696	10.32443	71.38490			17.67	0.00	13,351,231.52	187	26,103.0
R209	On 06/05/2021	Bond Future			10.50829		68.98397	10.51039	68.97205			19.66	0.00	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,417.92000		1.41792	1,455.92000	1.45592	1,417.920		18.81	0.31	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,518.30000		2.51830	2,561.41000	2.56141	2,518.300		19.41	0.45	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.60	Put	2,969.24000		2.96924	3,024.02000	3.02402	2,969.240		19.78	0.45	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,088.17000		2.08817	2,139.89000	2.13989	2,088.170		20.38	0.35	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,683.59000		1.68359	1,732.49000	1.73249	1,683.590		20.90	0.29	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,221.05000		1.22105	1,264.55000	1.26455	1,221.050		21.45	0.23	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	575.76000		0.57576	605.35000	0.60535	575.760		21.45	0.12	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			10.69792		69.72228		10.70008	69.71034		18.51	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.89182		67.31894		10.89405	67.30692		17.52	0.00	33,659,470.00	500	1,000.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,414.40000		1.41440		1,432.24000	1.43224	1,414.400	16.46	0.25	33,526,874.41	2,000	2,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	5,512.66000		5.51266		5,546.50000	5.54650	5,512.660	17.28	0.55	36,729,181.00	1,000	2,000.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,220.97000		2.22097		2,249.62000	2.24962	2,220.970	18.88	0.28	37,447,518.12	2,000	2,000.0
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			194.55472		194.55472		194.54545	194.54545			0.00	0.00	0	1,213.0
R210	On 06/05/2021	Bond Future			193.86565		193.86565		193.85689	193.85689			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			195.98677		195.98677		195.97828	195.97828			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			195.35924		195.35924		195.35079	195.35079			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			170.12306		170.12306		170.16396	170.16396			0.00	0.00	0	5,730.0
R212	On 06/05/2021	Bond Future			171.89559		171.89559		171.93743	171.93743			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			171.44187		171.44187		171.48449	171.48449			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.29189		173.29189		173.33508	173.33508			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			9.28152		88.41837		9.28878	88.37620		12.83	0.00	0.00	0	8,858.0
R213	On 06/05/2021	Bond Future			9.47119		85.78987		9.47870	85.74752		14.22	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			9.66873		86.70776		9.67653	86.66510		13.38	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,718.57000		2.71857		2,731.34000	2.73134	2,718.570	13.11	0.44	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	2,500.70000		2.50070		2,548.10000	2.54810	2,500.700	13.71	0.37	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,545.40000		1.54540		1,584.31000	1.58431	1,545.400	14.48	0.25	0.00	0	200.0
R213	On 04/11/2021	Bond Future			9.87436		84.09477		9.88247	84.05175		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			10.67282		68.66325		10.67489	68.65099		19.27	0.00	9,338,202.00	136	15,327.0
R214	On 06/05/2021	Bond Future			10.85343		66.08582		10.85555	66.07359		21.47	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			11.04022		66.79294		11.04240	66.78071		20.21	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.23074		64.22180		11.23300	64.20945		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

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
Total for Derivatives :											226,069,072.35	6,551	1 124 058.0
Grand Total:											226,069,072.35	6,551	1 124 058.0