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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/12/2020

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	90.37000		90.37000		90.40000	90.40000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	790.53600		790.53600		789.76200	789.76200			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	798.53200		798.53200		797.75200	797.75200			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	807.06400		807.06400		806.27800	806.27800			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	815.69400		815.69400		814.90100	814.90100			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	870.67000		870.67000		869.65400	869.65400			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	879.47700		879.47700		878.45300	878.45300			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	888.87400		888.87400		887.84100	887.84100			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	898.37900		898.37900		897.33600	897.33600			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	761.77200		761.77200		761.05500	761.05500			0.00	0.00	0	231.0
ALBI	On 06/05/2021	Index Future	769.47600		769.47600		768.75500	768.75500			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	777.69800		777.69800		776.97100	776.97100			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		786.01400	786.01400		785.28000	785.28000			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		11.39694	77.30314		11.41505	77.20626			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.65165	74.31122		11.67048	74.21361			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		11.91313	75.11406		11.93274	75.01561			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.18501	72.13514		12.20547	72.03567			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		11.89558	76.38617		11.90843	76.30935			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.14235	72.90105		12.15575	72.82367			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.38954	73.68917		12.40351	73.61117			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.64812	70.21181		12.66273	70.13306			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		752.73700	752.73700		752.03900	752.03900			0.00	0.00	0	960.0
GOVI	On 06/05/2021	GOVI		760.35100	760.35100		759.64700	759.64700			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		768.47500	768.47500		767.76600	767.76600			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		776.69300	776.69300		775.97700	775.97700			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		146.65542	146.65542		146.81909	146.81909			0.00	0.00	0	7,208.0
I2025	On 06/05/2021	Bond Future		148.17471	148.17471		148.34052	148.34052			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		148.27859	148.27859		148.44661	148.44661			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		149.88243	149.88243		150.05238	150.05238			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		103.19567	103.19567		103.57022	103.57022			0.00	0.00	0	2,182.0
I2029	On 06/05/2021	Bond Future		103.12457	103.12457		103.50323	103.50323			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		104.26325	104.26325		104.64635	104.64635			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		104.23963	104.23963		104.62698	104.62698			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	98.93878		98.93878		98.77553	98.77553			0.00	0.00	0	8,131.0
I2033	On 06/05/2021	Bond Future	98.74730		98.74730		98.58263	98.58263			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	99.83749		99.83749		99.67134	99.67134			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	99.69184		99.69184		99.52392	99.52392			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	110.20763		110.20763		110.64088	110.64088			0.00	0.00	0	7,805.0
I2038	On 06/05/2021	Bond Future	111.34952		111.34952		111.78748	111.78748			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	110.85540		110.85540		111.29840	111.29840			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	112.05444		112.05444		112.50253	112.50253			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	99.81077		99.81077		99.80095	99.80095			0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	99.05318		99.05318		99.04359	99.04359			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	100.14707		100.14707		100.13753	100.13753			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	99.42125		99.42125		99.41179	99.41179			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	100.64489		100.64489		100.63505	100.63505			0.00	0.00	0	11,025.0
I2050	On 06/05/2021	Bond Future	101.68749		101.68749		101.67772	101.67772			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	100.88046		100.88046		100.87092	100.87092			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	101.97173		101.97173		101.96208	101.96208			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	269.06400		269.06400		269.41300	269.41300			0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	271.85200		271.85200		272.20500	272.20500			0.00	0.00	0	18.0
IGOV	On 05/08/2021	Index Future	274.82200		274.82200		275.18100	275.18100			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	277.82600		277.82600		278.18900	278.18900			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.63500		96.36500		3.63500	96.36500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.41000		96.59000		3.43000	96.57000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.40500		96.59500		3.41500	96.58500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.31000		96.69000		3.35000	96.65000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.31000		96.69000		3.34000	96.66000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.26500		96.73500		3.30500	96.69500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.31000		96.69000		3.34000	96.66000			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.50500		96.49500		3.53500	96.46500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.50500		96.49500		3.52500	96.47500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.86000		96.14000		3.90000	96.10000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	3.92500		96.07500		3.96500	96.03500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.41500		95.58500		4.45500	95.54500			0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.71165		119.53942		6.73375	119.42217		6.55	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	4.84000		0.00484		6.10000	0.00610	4.840	7.26	0.01	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.86522		120.74819		6.88858	120.63005		6.93	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.30	Put	1,076.73000		1.07673		1,112.23000	1.11223	1,076.730	7.05	0.32	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			7.02006		116.77113		7.04480	116.65205		6.72	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.18580		118.00724		7.21207	117.88704		6.14	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			318.11431		318.11431		318.71476	318.71476			0.00	0.00	0	2,441.0
R197	On 06/05/2021	Bond Future			322.40965		322.40965		322.01727	322.01727			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			316.94656		316.94656		317.56166	317.56166			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.37509		320.37509		320.99710	320.99710			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			218.37647		218.37647		218.35568	218.35568			0.00	0.00	0	7,883.0
R202	On 06/05/2021	Bond Future			220.63874		220.63874		220.61828	220.61828			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			218.81908		218.81908		218.79914	218.79914			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			221.18614		221.18614		221.16592	221.16592			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			4.53685		109.69417		4.54832	109.67105		1.59	0.00	0.00	0	31,397.0
R2023	On 06/05/2021	Bond Future			4.60175		106.89765		4.61473	106.87462		1.59	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.64642		108.05208		4.66146	108.02908		1.59	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.71616		105.28907		4.73413	105.26592		1.47	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			8.79669		95.32045		8.81406	95.21761		11.62	0.00	0.00	0	104,910.0
R2030	On 04/02/2021	Bond Future	8.20	Call	235.87000		0.23587		222.53000	0.22253	235.870	11.10	0.14	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	418.26000		0.41826		397.38000	0.39738	418.260	11.26	0.22	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	432.41000		0.43241		411.00000	0.41100	432.410	11.27	0.23	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,573.03000		1.57303		1,519.89000	1.51989	1,573.030	11.73	0.55	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,546.16000		2.54616		2,475.97000	2.47597	2,546.160	12.03	0.71	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,888.59000		2.88859		2,813.77000	2.81377	2,888.590	12.15	0.75	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	416.06000		0.41606		439.24000	0.43924	416.060	12.29	0.20	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	364.80000		0.36480		385.95000	0.38595	364.800	12.37	0.18	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	20.78000		0.02078		22.89000	0.02289	20.780	12.95	0.02	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			8.99083		96.28455		9.00892	96.18095		12.39	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	697.82000		0.69782		654.09000	0.65409	697.820	11.72	0.20	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	2,190.94000		2.19094		2,111.85000	2.11185	2,190.940	12.25	0.44	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,209.06000		2.20906		2,220.95000	2.22095	2,209.060	12.55	0.41	0.00	0	700.0

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R2030	On 06/05/2021	Bond Future	9.27	Call	3,679.51000	3.67951	3,586.31000	3.58631	3,679.510	12.59	0.60	0.00	0	300.0		
R2030	On 06/05/2021	Bond Future	9.92	Put	1,060.16000	1.06016	1,059.92000	1.05992	1,060.160	13.40	0.23	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	10.95	Put	241.08000	0.24108	237.92000	0.23792	241.080	13.51	0.07	0.00	0	300.0		
R2030	On 05/08/2021	Bond Future			9.19280	93.31915	9.21168	93.21470		12.12	0.00	0.00	0	0.0		
R2030	On 05/08/2021	Bond Future	7.70	Call	704.83000	0.70483	667.49000	0.66749	704.830	11.50	0.17	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.78	Call	2,399.58000	2.39958	2,325.05000	2.32505	2,399.580	11.83	0.41	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	2,814.45000	2.81445	2,732.70000	2.73270	2,814.450	11.94	0.46	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	4,235.94000	4.23594	4,143.23000	4.14323	4,235.940	12.24	0.58	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	10.30	Put	1,430.54000	1.43054	1,431.20000	1.43120	1,430.540	13.10	0.24	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	172.42000	0.17242	169.67000	0.16967	172.420	13.10	0.04	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			9.39405	94.30723	9.41376	94.20175		10.97	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	1,360.75000	1.36075	1,298.66000	1.29866	1,360.750	10.31	0.26	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	2,232.70000	2.23270	2,153.27000	2.15327	2,232.700	10.50	0.37	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	726.77000	0.72677	720.13000	0.72013	726.770	11.80	0.13	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			9.76290	92.83579	9.78043	92.72662		13.71	0.00	0.00	0	114,916.0		
R2032	On 04/02/2021	Bond Future	8.79	Call	73.14000	0.07314	66.82000	0.06682	73.140	12.74	0.05	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	9.29	Call	473.25000	0.47325	446.48000	0.44648	473.250	13.14	0.22	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	10.82	Put	132.36000	0.13236	139.65000	0.13965	132.360	15.33	0.07	0.00	0	800.0		
R2032	On 06/05/2021	Bond Future			9.97084	89.63089	9.98906	89.52086		15.23	0.00	0.00	0	0.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	4,411.08000	4.41108	4,296.31000	4.29631	4,411.080	15.58	0.62	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	136.38000	0.13638	130.44000	0.13044	136.380	16.67	0.04	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			10.18225	90.59931	10.20120	90.48835		14.36	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future			10.40198	87.41406	10.42173	87.30197		13.55	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,780.59000	1.78059	1,693.31000	1.69331	1,780.590	12.75	0.29	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,789.55000	2.78955	2,683.41000	2.68341	2,789.550	13.03	0.40	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	691.74000	0.69174	675.61000	0.67561	691.740	14.57	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			10.57863	91.63941	10.60142	91.48979		15.59	0.00	0.00	0	96,421.0		
R2035	On 04/02/2021	Bond Future	10.14	Put	3,594.90000	3.59490	3,696.37000	3.69637	3,594.900	15.06	0.74	0.00	0	650.0		
R2035	On 04/02/2021	Bond Future	11.14	Put	593.66000	0.59366	617.66000	0.61766	593.660	16.77	0.21	0.00	0	650.0		
R2035	On 06/05/2021	Bond Future			10.79433	88.09337	10.81801	87.94247		17.29	0.00	0.00	0	0.0		
R2035	On 06/05/2021	Bond Future	10.05	Call	1,541.95000	1.54195	1,427.15000	1.42715	1,541.950	16.35	0.30	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	1,980.81000	1.98081	1,855.36000	1.85536	1,980.810	16.64	0.36	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	10.40	Call	2,395.18000	2.39518	2,259.90000	2.25990	2,395.180	16.87	0.40	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	10.55	Put	4,399.48000	4.39948	4,406.77000	4.40677	4,399.480	17.07	0.55	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.81	Call	3,630.59000	3.63059	3,475.51000	3.47551	3,630.590	17.36	0.52	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	11.05	Put	2,862.87000	2.86287	2,851.82000	2.85182	2,862.870	17.66	0.41	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	4,854.18000	4.85418	4,688.87000	4.68887	4,854.180	17.83	0.62	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	11.32	Put	2,270.99000	2.27099	2,253.05000	2.25305	2,270.990	18.14	0.34	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	11.55	Put	1,867.87000	1.86787	1,848.03000	1.84803	1,867.870	18.59	0.29	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	1,176.53000		1.17653	1,153.63000	1.15363	1,176.530	19.01	0.20	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	476.78000		0.47678	458.86000	0.45886	476.780	19.01	0.10	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	397.16000		0.39716	380.66000	0.38066	397.160	19.01	0.08	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			11.01704	89.04489		11.04168	88.89262		16.39	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,854.52000		1.85452	1,740.46000	1.74046	1,854.520	15.36	0.30	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	5,286.35000		5.28635	5,287.85000	5.28785	5,286.350	16.19	0.53	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	3,548.02000		3.54802	3,531.74000	3.53174	3,548.020	16.79	0.40	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.24716	85.51376		11.27282	85.35995		15.48	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	2,004.80000		2.00480	1,877.28000	1.87728	2,004.800	14.59	0.30	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,198.04000		2.19804	2,064.66000	2.06466	2,198.040	14.59	0.32	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,088.25000		3.08825	2,934.94000	2.93494	3,088.250	14.94	0.40	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	5,355.85000		5.35585	5,336.18000	5.33618	5,355.850	15.34	0.51	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	3,580.16000		3.58016	3,541.52000	3.54152	3,580.160	15.96	0.38	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	774.53000		0.77453	743.23000	0.74323	774.530	16.65	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			10.80513	82.84401		10.82275	82.72911		17.53	0.00	0.00	0	131,651.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	52.58000		0.05258	44.78000	0.04478	52.580	16.14	0.03	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	3,689.26000		3.68926	3,759.40000	3.75940	3,689.260	16.85	0.75	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	898.59000		0.89859	844.42000	0.84442	898.590	17.12	0.32	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	1,664.73000		1.66473	1,699.68000	1.69968	1,664.730	17.69	0.46	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	183.26000		0.18326	186.82000	0.18682	183.260	19.67	0.08	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	7,252.89000		7.25289	7,140.82000	7.14082	7,252.890	19.67	0.93	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	0.20000		0.00020	0.20000	0.00020	0.200	19.67	0.00	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			11.02060	83.68198		11.03889	83.56621		18.50	0.00	0.00	0	0.0	
R2037	On 05/08/2021	Bond Future			11.24495	80.33022		11.26398	80.21344		18.45	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.46467	81.18087		11.48446	81.06292		16.56	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			10.91330	85.02067		10.91562	85.00450		17.96	0.00	0.00	0	79,911.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	12.66000		0.01266	11.27000	0.01127	12.660	16.31	0.01	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	19.00000		0.01900	17.08000	0.01708	19.000	16.31	0.01	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	165.24000		0.16524	165.68000	0.16568	165.240	16.34	0.09	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	302.95000		0.30295	320.12000	0.32012	302.950	16.43	0.14	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	502.69000		0.50269	542.51000	0.54251	502.690	19.20	0.18	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	349.30000		0.34930	379.68000	0.37968	349.300	19.65	0.13	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			11.12353	85.88069		11.12591	85.86459		18.78	0.00	0.00	0	0.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	2,769.28000		2.76928	2,761.81000	2.76181	2,769.280	18.14	0.43	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	5,495.74000		5.49574	5,507.47000	5.50747	5,495.740	19.28	0.64	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	372.47000		0.37247	346.17000	0.34617	372.470	20.77	0.08	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.34232	82.30240		11.34477	82.28634		18.90	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,866.92000		3.86692	3,774.83000	3.77483	3,866.920	18.68	0.46	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	5,533.06000		5.53306	5,442.10000	5.44210	5,533.060		19.26	0.57	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	267.25000		0.26725	247.73000	0.24773	267.250		20.56	0.05	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.55613		83.17399	11.55867	83.15783			16.87	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			10.97032		81.71272	10.97764	81.66132			18.88	0.00	0.00	0	51,843.0
R2044	On 04/02/2021	Bond Future	9.66	Call	21.80000		0.02180	19.54000	0.01954	21.800		17.12	0.01	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	5,329.14000		5.32914	5,364.19000	5.36419	5,329.140		17.34	0.86	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	2,385.74000		2.38574	2,403.28000	2.40328	2,385.740		18.60	0.57	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.17234		82.53932	11.17993	82.48763			19.71	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	2,272.14000		2.27214	2,269.00000	2.26900	2,272.140		18.77	0.38	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	4,033.65000		4.03365	4,053.80000	4.05380	4,033.650		19.49	0.50	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	4,438.54000		4.43854	4,417.07000	4.41707	4,438.540		19.85	0.57	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	3,102.42000		3.10242	3,138.02000	3.13802	3,102.420		19.93	0.41	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	2,213.17000		2.21317	2,268.96000	2.26896	2,213.170		20.69	0.32	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,159.76000		1.15976	1,120.53000	1.12053	1,159.760		21.81	0.19	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.38240		79.05011	11.39028	78.99812			19.84	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.58736		79.88722	11.59556	79.83471			17.69	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			10.87371		85.48766	10.88096	85.43502			18.23	0.00	0.00	0	116,103.0
R2048	On 04/02/2021	Bond Future	9.80	Call	55.17000		0.05517	50.72000	0.05072	55.170		16.43	0.03	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	1,635.80000		1.63580	1,643.35000	1.64335	1,635.800		17.87	0.47	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.06304		81.94247	11.07057	81.88942			19.97	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.25774		82.82761	11.26555	82.77427			19.13	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.45740		79.29367	11.46553	79.23983			17.94	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			10.38103		71.05633	10.39834	70.95629			18.09	0.00	0.00	0	26,103.0
R209	On 06/05/2021	Bond Future			10.56987		68.63566	10.58778	68.53484			20.21	0.00	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,362.47000		1.36247	1,265.24000	1.26524	1,362.470		19.38	0.29	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,415.61000		2.41561	2,297.38000	2.29738	2,415.610		19.96	0.43	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,179.37000		3.17937	3,151.83000	3.15183	3,179.370		20.32	0.47	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,258.74000		2.25874	2,224.49000	2.22449	2,258.740		20.93	0.36	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,830.76000		1.83076	1,795.58000	1.79558	1,830.760		21.45	0.31	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,338.66000		1.33866	1,304.61000	1.30461	1,338.660		22.00	0.24	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	646.49000		0.64649	619.43000	0.61943	646.490		22.00	0.14	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			10.76053		69.37724		10.77907	69.27555		18.96	0.00	0.00	0	0.00
R209	On 04/11/2021	Bond Future			10.95644		66.97202		10.97567	66.86928		18.00	0.00	0.00	0	1,000.00
R209	On 04/11/2021	Bond Future	9.50	Call	1,402.66000		1.40266		1,295.18000	1.29518	1,402.660	16.92	0.25	0.00	0	2,000.00
R209	On 04/11/2021	Bond Future	10.50	Put	5,735.51000		5.73551		5,748.86000	5.74886	5,735.510	17.49	0.56	0.00	0	2,000.00
R209	On 04/11/2021	Bond Future	12.00	Put	2,403.37000		2.40337		2,336.42000	2.33642	2,403.370	19.37	0.29	0.00	0	2,000.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			192.76431		192.76431		193.37058	193.37058			0.00	0.00	0	1,213.00
R210	On 06/05/2021	Bond Future			192.04534		192.04534		192.65843	192.65843			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			194.16601		194.16601		194.78636	194.78636			0.00	0.00	0	0.00
R210	On 04/11/2021	Bond Future			193.52382		193.52382		194.15103	194.15103			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			169.94009		169.94009		170.06514	170.06514			0.00	0.00	0	5,730.00
R212	On 06/05/2021	Bond Future			171.70067		171.70067		171.82751	171.82751			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			171.26203		171.26203		171.39071	171.39071			0.00	0.00	0	0.00
R212	On 04/11/2021	Bond Future			173.11458		173.11458		173.24475	173.24475			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			9.24325		88.64114		9.26573	88.51019		12.99	0.00	0.00	0	8,858.00
R213	On 06/05/2021	Bond Future			9.43229		86.00970		9.45563	85.87772		14.45	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			9.62661		86.93863		9.65089	86.80545		13.55	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future	9.34	Call	2,840.65000		2.84065		2,745.77000	2.74577	2,840.650	13.28	0.45	0.00	0	200.00
R213	On 05/08/2021	Bond Future	10.14	Put	2,435.28000		2.43528		2,448.89000	2.44889	2,435.280	13.88	0.36	0.00	0	200.00
R213	On 05/08/2021	Bond Future	10.78	Put	1,503.15000		1.50315		1,507.03000	1.50703	1,503.150	14.65	0.24	0.00	0	200.00
R213	On 04/11/2021	Bond Future			9.83007		84.33023		9.85535	84.19573		12.81	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			10.75682		68.16870		10.76909	68.09696		19.68	0.00	0.00	0	15,327.00
R214	On 06/05/2021	Bond Future			10.94127		65.58224		10.95396	65.51001		22.04	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future			11.13027		66.29062		11.14342	66.21779		20.64	0.00	0.00	0	0.00
R214	On 04/11/2021	Bond Future			11.32394		63.71580		11.33759	63.64223		19.62	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
Total for Derivatives :											0.00	0	1 124 559.0
Grand Total:											0.00	0	1 124 559.0