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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/12/2020

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	90.59000		90.59000		90.61000	90.61000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	782.41100		782.41100		782.04700	782.04700			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	790.46500		790.46500		790.10600	790.10600			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	798.89200		798.89200		798.53300	798.53300			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	807.48200		807.48200		807.12200	807.12200			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	865.27900		865.27900		865.01000	865.01000			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	874.18700		874.18700		873.92300	873.92300			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	883.50600		883.50600		883.24400	883.24400			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	893.00600		893.00600		892.74400	892.74400			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	757.50600		757.50600		757.21600	757.21600			0.00	0.00	0	231.0
ALBI	On 06/05/2021	Index Future	765.30400		765.30400		765.01900	765.01900			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	773.46300		773.46300		773.17900	773.17900			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		781.78000	781.78000		781.49400	781.49400			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		11.40465	77.26187		11.40236	77.27412			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.65696	74.28368		11.65452	74.29633			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		11.91898	75.08467		11.91641	75.09758			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.19018	72.10999		12.18749	72.12307			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		11.98703	75.84233		11.98459	75.85676			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.23555	72.36575		12.23295	72.38059			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.48728	73.14649		12.48454	73.16161			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.74960	69.66792		12.74672	69.68326			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		748.32800	748.32800		748.01900	748.01900			0.00	7,483,280.00	1	965.0
GOVI	On 06/05/2021	GOVI		756.03100	756.03100		755.72600	755.72600			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		764.09100	764.09100		763.78700	763.78700			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		772.30700	772.30700		772.00200	772.00200			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		148.32197	148.32197		148.37855	148.37855			0.00	51,319,401.62	346	7,035.0
I2025	On 06/05/2021	Bond Future		149.88607	149.88607		149.94376	149.94376			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		150.00570	150.00570		150.06436	150.06436			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		151.63732	151.63732		151.69664	151.69664			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		105.21281	105.21281		105.24707	105.24707			0.00	76,594,925.68	728	2,158.0
I2029	On 06/05/2021	Bond Future		105.18202	105.18202		105.21690	105.21690			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		106.34118	106.34118		106.37662	106.37662			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		106.34648	106.34648		106.38236	106.38236			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	99.94063	99.94063		99.56980	99.56980				0.00	85,149,416.76	852	8,131.0
I2033	On 06/05/2021	Bond Future	99.77786	99.77786		99.40345	99.40345				0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	100.87743	100.87743		100.49909	100.49909				0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	100.74893	100.74893		100.36665	100.36665				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	112.98150	112.98150		113.05065	113.05065				0.00	0.00	0	7,655.0
I2038	On 06/05/2021	Bond Future	114.17302	114.17302		114.24328	114.24328				0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	113.70767	113.70767		113.77894	113.77894				0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	114.94465	114.94465		115.01665	115.01665				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	102.66157	102.66157		102.56765	102.56765				0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	101.95237	101.95237		101.85789	101.85789				0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	103.07610	103.07610		102.98068	102.98068				0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	102.38822	102.38822		102.29187	102.29187				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	103.84491	103.84491		102.96369	102.96369				0.00	415,379.64	4	11,025.0
I2050	On 06/05/2021	Bond Future	104.93993	104.93993		104.04968	104.04968				0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	104.16658	104.16658		103.26674	103.26674				0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	105.29967	105.29967		104.39014	104.39014				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	273.45200	273.45200		273.02000	273.02000				0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	276.33400	276.33400		275.90000	275.90000				0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future	279.34700	279.34700		278.91000	278.91000				0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	282.41600	282.41600		281.97500	281.97500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.60500	96.39500		3.56500	96.43500				0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.61500	96.38500		3.61500	96.38500				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.56000	96.44000		3.57000	96.43000				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.57500	96.42500		3.58500	96.41500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.57000	96.43000		3.57000	96.43000				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.57000	96.43000		3.58000	96.42000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.59000	96.41000		3.59000	96.41000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.68500	96.31500		3.68500	96.31500				0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.86000	96.14000		3.86000	96.14000				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.01000	95.99000		4.02000	95.98000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.27500	95.72500		4.29500	95.70500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.41500	95.58500		4.42500	95.57500				0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.94908	118.28734		6.95601	118.25105			6.97	0.00	254,554,355.68	2,152	79,665.0

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	75.84000		0.07584		88.67000	0.08867	75.840	7.62	0.05	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.11244		119.50543		7.11971	119.46913		6.59	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.28319		115.51247		7.29086	115.47604		6.37	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.46398		116.74249		7.47212	116.70574		6.18	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			319.42606		319.42606		319.25392	319.25392			0.00	0.00	0	2,441.0
R197	On 06/05/2021	Bond Future			322.79404		322.79404		322.62113	322.62113			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			318.33934		318.33934		318.16506	318.16506			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			321.80219		321.80219		321.62623	321.62623			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			220.98010		220.98010		220.29103	220.29103			0.00	26,738,592.10	121	7,878.0
R202	On 06/05/2021	Bond Future			223.31003		223.31003		222.61433	222.61433			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			221.51540		221.51540		220.81240	220.81240			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			223.92480		223.92480		223.21443	223.21443			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			4.72538		109.31485		4.71574	109.33420		1.57	0.00	3,060,815.80	28	31,397.0
R2023	On 06/05/2021	Bond Future			4.80682		106.53447		4.79554	106.55441		1.82	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.88835		107.68287		4.87500	107.70320		1.58	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.00138		104.92248		4.98529	104.94311		1.42	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			8.88764		94.78361		8.88978	94.77102		12.20	0.00	8,909,659.34	94	107,516.0
R2030	On 04/02/2021	Bond Future	8.20	Call	360.15000		0.36015		387.74000	0.38774	360.150	11.53	0.17	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	558.25000		0.55825		591.87000	0.59187	558.250	11.66	0.23	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	572.92000		0.57292		606.89000	0.60689	572.920	11.67	0.24	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,648.01000		1.64801		1,690.90000	1.69090	1,648.010	12.10	0.49	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,502.20000		2.50220		2,541.58000	2.54158	2,502.200	12.30	0.63	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,801.86000		2.80186		2,839.19000	2.83919	2,801.860	12.36	0.67	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	815.04000		0.81504		861.99000	0.86199	815.040	12.46	0.29	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	739.72000		0.73972		785.09000	0.78509	739.720	12.52	0.27	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	110.58000		0.11058		126.71000	0.12671	110.580	13.43	0.05	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.08265		95.76021		9.08482	95.74786		11.67	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	608.27000		0.60827		624.02000	0.62402	608.270	11.05	0.18	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,937.45000		1.93745		1,960.04000	1.96004	1,937.450	11.37	0.41	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,402.93000		2.40293		2,437.15000	2.43715	2,402.930	11.65	0.44	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	3,338.47000		3.33847		3,360.02000	3.36002	3,338.470	11.68	0.57	0.00	0	300.0

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R2030	On 06/05/2021	Bond Future	9.92	Put	1,124.17000	1.12417	1,151.53000	1.15153	1,124.170	12.25	0.25	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	10.95	Put	277.09000	0.27709	289.78000	0.28978	277.090	12.65	0.08	0.00	0	300.0	
R2030	On 05/08/2021	Bond Future			9.28922	92.78730	9.29146	92.77500		11.19	0.00	0.00	0	0.0	
R2030	On 05/08/2021	Bond Future	7.70	Call	525.10000	0.52510	0.00000	0.00000	525.100	10.51	0.14	5,092,513.80	400	200.0	
R2030	On 05/08/2021	Bond Future	8.78	Call	1,991.55000	1.99155	0.00000	0.00000	1,991.550	10.70	0.38	6,999,891.70	200	200.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	2,382.52000	2.38252	2,397.43000	2.39743	2,382.520	10.82	0.43	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	3,748.04000	3.74804	3,762.05000	3.76205	3,748.040	11.16	0.56	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	1,393.73000	1.39373	0.00000	0.00000	1,393.730	11.90	0.25	9,307,263.40	400	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	162.95000	0.16295	168.77000	0.16877	162.950	12.14	0.04	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.49370	93.77555	9.49603	93.76316		10.89	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	1,279.83000	1.27983	1,289.96000	1.28996	1,279.830	10.23	0.25	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	2,101.98000	2.10198	2,113.38000	2.11338	2,101.980	10.41	0.36	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	855.01000	0.85501	868.12000	0.86812	855.010	11.75	0.15	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			9.86745	92.18735	9.86465	92.20463		14.33	0.00	5,162,491.60	56	117,629.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	152.72000	0.15272	173.33000	0.17333	152.720	13.26	0.08	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	614.64000	0.61464	659.73000	0.65973	614.640	13.52	0.23	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	377.85000	0.37785	409.30000	0.40930	377.850	15.53	0.13	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.07693	88.99283	10.07396	89.01061		14.47	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	4,005.51000	4.00551	4,048.85000	4.04885	4,005.510	14.53	0.59	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	165.52000	0.16552	173.39000	0.17339	165.520	15.71	0.04	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.29318	89.95248	10.29005	89.97064		13.28	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.51668	86.76584	10.51340	86.78428		13.49	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,670.57000	1.67057	1,691.73000	1.69173	1,670.570	12.68	0.28	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,558.18000	2.55818	2,583.41000	2.58341	2,558.180	12.75	0.38	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	832.40000	0.83240	841.66000	0.84166	832.400	14.55	0.13	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			10.58917	91.57017	10.59162	91.55408		16.04	0.00	549,421.02	6	97,981.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	3,967.87000	3.96787	4,030.72000	4.03072	3,967.870	15.15	0.71	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	911.62000	0.91162	968.61000	0.96861	911.620	16.59	0.26	0.00	0	650.0	
R2035	On 06/05/2021	Bond Future			10.80269	88.04005	10.80519	88.02412		16.40	0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	1,530.62000	1.53062	1,556.58000	1.55658	1,530.620	15.37	0.30	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	1,956.61000	1.95661	1,984.35000	1.98435	1,956.610	15.60	0.35	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	2,362.66000	2.36266	2,391.37000	2.39137	2,362.660	15.78	0.40	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	4,414.63000	4.41463	4,459.71000	4.45971	4,414.630	15.95	0.55	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,587.82000	3.58782	3,616.67000	3.61667	3,587.820	16.23	0.52	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	2,858.09000	2.85809	2,901.45000	2.90145	2,858.090	16.45	0.41	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	4,781.17000	4.78117	4,807.75000	4.80775	4,781.170	16.54	0.62	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	2,231.17000	2.23117	2,272.01000	2.27201	2,231.170	16.74	0.34	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	1,810.68000	1.81068	1,848.97000	1.84897	1,810.680	17.07	0.29	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	1,186.68000	1.18668	1,219.09000	1.21909	1,186.680	17.84	0.20	0.00	0	793.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R2035	On 06/05/2021	Bond Future	12.77	Put	481.62000		0.48162	501.24000	0.50124	481.620		17.84	0.10	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	401.30000		0.40130	418.80000	0.41880	401.300		17.84	0.09	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			11.02603		88.98929	11.02861	88.97334			15.06	0.00	0.00	0	0.0
R2035	On 05/08/2021	Bond Future	10.02	Call	1,661.92000		1.66192	0.00000	0.00000	1,661.920		14.07	0.28	5,018,254.86	200	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	5,041.51000		5.04151	0.00000	0.00000	5,041.510		14.62	0.54	4,774,003.51	100	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	3,294.77000		3.29477	0.00000	0.00000	3,294.770		15.17	0.40	7,085,953.49	200	100.0
R2035	On 04/11/2021	Bond Future			11.25564		85.46288	11.25831	85.44688			15.28	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	2,039.03000		2.03903	2,052.77000	2.05277	2,039.030		14.38	0.30	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,232.70000		2.23270	2,246.67000	2.24667	2,232.700		14.38	0.32	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,051.50000		3.05150	3,065.90000	3.06590	3,051.500		14.49	0.40	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	5,376.03000		5.37603	5,406.24000	5.40624	5,376.030		14.92	0.51	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	3,581.93000		3.58193	3,609.87000	3.60987	3,581.930		15.48	0.38	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	819.97000		0.81997	833.97000	0.83397	819.970		16.46	0.12	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			10.81917		82.75244	10.82666	82.70365			18.08	0.00	2,151,563.44	26	133,257.0
R2037	On 04/02/2021	Bond Future	9.65	Call	153.35000		0.15335	169.84000	0.16984	153.350		16.50	0.07	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	4,087.71000		4.08771	4,174.21000	4.17421	4,087.710		17.02	0.71	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	1,236.37000		1.23637	1,276.13000	1.27613	1,236.370		17.27	0.35	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	2,126.29000		2.12629	2,212.64000	2.21264	2,126.290		17.88	0.47	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	398.17000		0.39817	441.57000	0.44157	398.170		19.84	0.13	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	7,364.95000		7.36495	7,356.74000	7.35674	7,364.950		20.00	0.89	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	3.60000		0.00360	4.95000	0.00495	3.600		20.07	0.00	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.03273		83.60517	11.04047	83.55622			17.55	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			11.25785		80.25103	11.26590	80.20168			16.96	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.47725		81.10586	11.48561	81.05607			16.36	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			10.96731		84.64550	10.96964	84.62937			18.46	0.00	9,057,068.50	107	78,877.0
R2040	On 04/02/2021	Bond Future	9.49	Call	46.68000		0.04668	55.22000	0.05522	46.680		16.53	0.02	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	62.60000		0.06260	73.12000	0.07312	62.600		16.53	0.03	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	305.98000		0.30598	334.71000	0.33471	305.980		16.53	0.12	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	479.40000		0.47940	515.54000	0.51554	479.400		16.53	0.17	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	878.78000		0.87878	936.44000	0.93644	878.780		18.99	0.24	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	661.07000		0.66107	712.12000	0.71212	661.070		19.36	0.19	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.17736		85.51784	11.17974	85.50185			18.09	0.00	0.00	0	0.0
R2040	On 06/05/2021	Bond Future	10.83	Call	2,732.03000		2.73203	2,763.74000	2.76374	2,732.030		17.59	0.42	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	5,343.30000		5.34330	5,372.31000	5.37231	5,343.300		18.49	0.63	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	417.18000		0.41718	435.43000	0.43543	417.180		19.70	0.08	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.39873		81.93396	11.40119	81.91795			17.51	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,447.38000		3.44738	3,468.44000	3.46844	3,447.380		17.02	0.45	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	5,068.71000		5.06871	5,088.73000	5.08873	5,068.710		17.56	0.56	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	14.80	Put	234.01000		0.23401		242.11000	0.24211	234.010	19.00	0.04	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.61404		82.80679		11.61659	82.79068		16.77	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			11.04830		81.16800		11.05568	81.11677		19.43	0.00	5,194,752.00	64	51,681.0
R2044	On 04/02/2021	Bond Future	9.66	Call	65.21000		0.06521		74.83000	0.07483	65.210	17.41	0.03	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	6,026.70000		6.02670		6,107.54000	6.10754	6,026.700	17.48	0.83	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	3,111.99000		3.11199		3,205.43000	3.20543	3,111.990	18.68	0.59	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.25127		82.00450		11.25892	81.95298		19.02	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	2,137.08000		2.13708		2,154.44000	2.15444	2,137.080	17.94	0.36	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	4,353.76000		4.35376		4,420.11000	4.42011	4,353.760	18.53	0.52	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	4,180.63000		4.18063		4,192.26000	4.19226	4,180.630	18.85	0.55	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	3,369.89000		3.36989		3,432.27000	3.43227	3,369.890	18.90	0.44	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	2,380.73000		2.38073		2,436.15000	2.43615	2,380.730	19.38	0.34	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,299.70000		1.29970		1,341.93000	1.34193	1,299.700	20.72	0.20	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.46502		78.50787		11.47297	78.45603		18.40	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.67261		79.34426		11.68088	79.29193		17.61	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			10.96079		84.85932		10.95786	84.88032		18.67	0.00	1,018,311.84	12	115,434.0
R2048	On 04/02/2021	Bond Future	9.80	Call	118.35000		0.11835		136.76000	0.13676	118.350	16.54	0.05	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	1,822.66000		1.82266		1,897.72000	1.89772	1,822.660	18.35	0.44	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.15151		81.32310		11.14842	81.34459		19.38	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.35024		82.19993		11.34699	82.22183		17.74	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.55307		78.66432		11.54968	78.68647		17.87	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			10.36424		71.15356		10.36120	71.17119		18.74	0.00	1,067,303.40	15	26,084.0
R209	On 06/05/2021	Bond Future			10.55013		68.74704		10.54694	68.76506		18.72	0.00	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,329.80000		1.32980		1,362.58000	1.36258	1,329.800	17.75	0.29	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,380.12000		2.38012		2,420.27000	2.42027	2,380.120	18.24	0.44	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,043.14000		3.04314		3,067.95000	3.06795	3,043.140	18.58	0.46	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,111.31000		2.11131		2,136.67000	2.13667	2,111.310	18.98	0.36	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,678.93000		1.67893		1,703.70000	1.70370	1,678.930	19.35	0.30	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,226.46000		1.22646		1,249.63000	1.24963	1,226.460	20.00	0.23	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	599.33000		0.59933		616.31000	0.61631	599.330	20.30	0.13	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.74032		69.48834		10.73698	69.50673		17.24	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
R209	On 04/11/2021	Bond Future	10.93468		67.08855		10.93121	67.10716		17.58	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	195.07213		195.07213		195.57123	195.57123			0.00	52,084,258.71	267	1,213.0
R210	On 06/05/2021	Bond Future	194.41293		194.41293		194.91793	194.91793			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future	196.55565		196.55565		197.06647	197.06647			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future	195.95107		195.95107		196.46761	196.46761			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	170.35289		170.35289		170.35765	170.35765			0.00	0.00	0	5,730.0
R212	On 06/05/2021	Bond Future	172.14941		172.14941		172.15478	172.15478			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future	171.71218		171.71218		171.71791	171.71791			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future	173.57995		173.57995		173.58588	173.58588			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	9.37078		87.90174		9.37297	87.88912		13.70	0.00	7,647,451.38	87	8,858.0
R213	On 06/05/2021	Bond Future	9.56212		85.27890		9.56435	85.26642		13.63	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.76223		86.19821		9.76452	86.18578		12.56	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,381.10000	2.38110	2,397.03000	2.39703	2,381.100	12.27	0.41	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	2,586.20000	2.58620	2,612.83000	2.61283	2,586.200	12.88	0.39	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,584.67000	1.58467	1,607.57000	1.60757	1,584.670	13.63	0.26	0.00	0	200.0
R213	On 04/11/2021	Bond Future	9.97039		83.58723		9.97277	83.57470		12.77	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	10.82737		67.75789		10.82439	67.77516		20.60	0.00	609,821.01	9	15,475.0
R214	On 06/05/2021	Bond Future	11.01230		65.17957		11.00916	65.19729		20.65	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future	11.20430		65.88234		11.20102	65.90035		19.00	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future	11.40009		63.30715		11.39667	63.32541		19.46	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
Total for Derivatives :												637,046,150.28	6,475	1 139 017.0

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
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Grand Total: 637,046,150.28 6,475 1 139 017.0