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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/12/2020

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	90.44000		90.44000		90.46000	90.46000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	784.38000		784.38000		787.51100	787.51100			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	792.31800		792.31800		795.51500	795.51500			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	800.78800		800.78800		803.93100	803.93100			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	809.35300		809.35300		812.50500	812.50500			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	863.31400		863.31400		869.65700	869.65700			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	872.05100		872.05100		878.49700	878.49700			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	881.37300		881.37300		887.79000	887.79000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	890.79900		890.79900		897.25900	897.25900			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	757.56000		757.56000		763.22300	763.22300			0.00	0.00	0	231.0
ALBI	On 06/05/2021	Index Future	765.22700		765.22700		770.98100	770.98100			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	773.40700		773.40700		779.13700	779.13700			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		781.67900	781.67900		787.44600	787.44600			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		11.46368	76.94699		11.34265	77.59464			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.72113	73.95199		11.59418	74.61025			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		11.98557	74.75131		11.85467	75.40870			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.26060	71.76861		12.12439	72.43102			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		11.94163	76.11147		11.81467	76.87302			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.19044	72.62400		12.05697	73.39736			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.43974	73.40957		12.30164	74.18326			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.70066	69.92932		12.55647	70.70926			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		748.49700	748.49700		754.05100	754.05100			0.00	29,939,880.00	4	960.0
GOVI	On 06/05/2021	GOVI		756.07200	756.07200		761.71600	761.71600			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		764.15400	764.15400		769.77400	769.77400			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		772.32700	772.32700		777.98300	777.98300			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		147.21181	147.21181		147.36241	147.36241			0.00	0.00	0	7,208.0
I2025	On 06/05/2021	Bond Future		148.73771	148.73771		148.89773	148.89773			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		148.84854	148.84854		148.99470	148.99470			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		150.45878	150.45878		150.60242	150.60242			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		103.94653	103.94653		104.45853	104.45853			0.00	0.00	0	2,182.0
I2029	On 06/05/2021	Bond Future		103.88375	103.88375		104.40660	104.40660			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		105.03131	105.03131		105.54891	105.54891			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		105.01622	105.01622		105.53656	105.53656			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	99.27968	99.27968	99.27968	99.24581	99.24581				0.00	0.00	0	8,131.0
I2033	On 06/05/2021	Bond Future	99.09225	99.09225	99.09225	99.06330	99.06330				0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	100.18690	100.18690	100.18690	100.14705	100.14705				0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	100.04504	100.04504	100.04504	100.00211	100.00211				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	112.12559	112.12559	112.12559	112.08761	112.08761				0.00	0.00	0	7,805.0
I2038	On 06/05/2021	Bond Future	113.28789	113.28789	113.28789	113.25548	113.25548				0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	112.81585	112.81585	112.81585	112.77110	112.77110				0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	114.03624	114.03624	114.03624	113.98805	113.98805				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	101.39996	101.39996	101.39996	101.36512	101.36512				0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	100.65940	100.65940	100.65940	100.62953	100.62953				0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	101.77154	101.77154	101.77154	101.73057	101.73057				0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	101.06344	101.06344	101.06344	101.01930	101.01930				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	101.56460	101.56460	101.56460	101.90793	101.90793				0.00	0.00	0	11,025.0
I2050	On 06/05/2021	Bond Future	102.61729	102.61729	102.61729	102.96975	102.96975				0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	101.82096	101.82096	101.82096	102.16661	102.16661				0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	102.92256	102.92256	102.92256	103.26901	103.26901				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	271.03400	271.03400	271.03400	271.67700	271.67700				0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	273.84400	273.84400	273.84400	274.50500	274.50500				0.00	0.00	0	18.0
IGOV	On 05/08/2021	Index Future	276.83800	276.83800	276.83800	277.47600	277.47600				0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	279.86400	279.86400	279.86400	280.50100	280.50100				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	3.47000	96.53000	96.53000	3.48000	96.52000				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.45500	96.54500	96.54500	3.47500	96.52500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.39000	96.61000	96.61000	3.41000	96.59000				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.39000	96.61000	96.61000	3.40000	96.60000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.35500	96.64500	96.64500	3.37500	96.62500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.41000	96.59000	96.59000	3.42000	96.58000				0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.61500	96.38500	96.38500	3.62500	96.37500				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.61500	96.38500	96.38500	3.63000	96.37000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.99000	96.01000	96.01000	4.00000	96.00000				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.05500	95.94500	95.94500	4.07500	95.92500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.54500	95.45500	95.45500	4.49500	95.50500				0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.88878	118.60375	118.60375	6.80344	119.05338			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	16.23000		0.01623		11.28000	0.01128	16.230	7.24	0.02	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.05280		119.80371		6.96109	120.26428		6.89	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.30	Put	1,418.83000		1.41883		1,252.86000	1.25286	1,418.830	7.01	0.39	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			7.21918		115.81707		7.12438	116.27006		6.71	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.39746		117.04332		7.29736	117.49791		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			318.70999		318.70999		318.96411	318.96411			0.00	0.00	0	2,441.0
R197	On 06/05/2021	Bond Future			322.01329		322.01329		322.28700	322.28700			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			317.55847		317.55847		317.80146	317.80146			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.99412		320.99412		321.23101	321.23101			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			219.44373		219.44373		221.04673	221.04673			0.00	1,097,218.65	5	7,883.0
R202	On 06/05/2021	Bond Future			221.71817		221.71817		223.34936	223.34936			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			219.91181		219.91181		221.53757	221.53757			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			222.29089		222.29089		223.92818	223.92818			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			4.69145		109.38299		4.68499	109.39597		1.57	0.00	0.00	0	31,397.0
R2023	On 06/05/2021	Bond Future			4.77883		106.58395		4.76817	106.60280		1.58	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.85376		107.73555		4.84868	107.74329		1.59	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.96482		104.96937		4.96094	104.97435		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			8.93825		94.48657		8.83473	95.09543		11.48	0.00	0.00	0	104,910.0
R2030	On 04/02/2021	Bond Future	8.20	Call	146.96000		0.14696		225.51000	0.22551	146.960	10.96	0.10	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	274.17000		0.27417		397.88000	0.39788	274.170	11.12	0.16	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	284.33000		0.28433		411.25000	0.41125	284.330	11.13	0.16	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,175.84000		1.17584		1,492.72000	1.49272	1,175.840	11.59	0.46	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,009.25000		2.00925		2,425.59000	2.42559	2,009.250	11.89	0.62	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,313.38000		2.31338		2,756.16000	2.75616	2,313.380	12.00	0.67	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	631.55000		0.63155		495.10000	0.49510	631.550	12.15	0.28	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	560.78000		0.56078		437.66000	0.43766	560.780	12.22	0.25	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	41.47000		0.04147		29.86000	0.02986	41.470	12.81	0.03	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.13855		95.44283		9.02955	96.06298		12.20	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	532.29000		0.53229		645.81000	0.64581	532.290	11.52	0.16	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,816.99000		1.81699		2,082.02000	2.08202	1,816.990	12.05	0.39	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,555.24000		2.55524		2,292.10000	2.29210	2,555.240	12.36	0.46	0.00	0	700.0

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R2030	On 06/05/2021	Bond Future	9.27	Call	3,170.81000	3.17081	3,537.55000	3.53755	3,170.810	12.40	0.56	0.00	0	300.0		
R2030	On 06/05/2021	Bond Future	9.92	Put	1,252.94000	1.25294	1,105.90000	1.10590	1,252.940	13.21	0.27	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	10.95	Put	298.52000	0.29852	254.32000	0.25432	298.520	13.32	0.08	0.00	0	300.0		
R2030	On 05/08/2021	Bond Future			9.34730	92.46882	9.23506	93.08557		11.97	0.00	0.00	0	0.0		
R2030	On 05/08/2021	Bond Future	7.70	Call	559.65000	0.55965	655.97000	0.65597	559.650	11.36	0.14	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.78	Call	2,042.63000	2.04263	2,287.95000	2.28795	2,042.630	11.69	0.37	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	2,417.37000	2.41737	2,690.29000	2.69029	2,417.370	11.79	0.42	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	3,732.31000	3.73231	4,084.55000	4.08455	3,732.310	12.10	0.54	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	10.30	Put	1,630.98000	1.63098	1,476.76000	1.47676	1,630.980	12.96	0.27	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	206.75000	0.20675	179.31000	0.17931	206.750	12.96	0.05	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			9.55545	93.44806	9.43865	94.06878		10.83	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	1,119.82000	1.11982	1,273.95000	1.27395	1,119.820	10.17	0.23	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	1,893.18000	1.89318	2,115.61000	2.11561	1,893.180	10.36	0.34	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	831.54000	0.83154	745.38000	0.74538	831.540	11.67	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			9.87929	92.11431	9.76127	92.84595		13.50	0.00	23,949,720.60	260	114,916.0		
R2032	On 04/02/2021	Bond Future	8.79	Call	47.21000	0.04721	82.84000	0.08284	47.210	12.52	0.03	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	9.29	Call	343.03000	0.34303	503.44000	0.50344	343.030	12.92	0.17	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	10.82	Put	198.89000	0.19889	147.57000	0.14757	198.890	15.11	0.09	0.00	0	800.0		
R2032	On 06/05/2021	Bond Future			10.09201	88.90264	9.96824	89.64661		14.93	0.00	0.00	0	0.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	3,935.94000	3.93594	4,398.41000	4.39841	3,935.940	15.28	0.59	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	157.98000	0.15798	131.27000	0.13127	157.980	16.37	0.04	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			10.30850	89.86366	10.18110	90.60605		14.15	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future			10.53360	86.67077	10.40118	87.41860		13.33	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,524.80000	1.52480	1,738.04000	1.73804	1,524.800	12.53	0.27	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,448.53000	2.44853	2,742.43000	2.74243	2,448.530	12.81	0.37	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	754.61000	0.75461	669.57000	0.66957	754.610	14.36	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			10.64964	91.17443	10.54238	91.87818		15.27	0.00	45,587,215.00	500	96,421.0		
R2035	On 04/02/2021	Bond Future	10.14	Put	3,956.14000	3.95614	3,446.72000	3.44672	3,956.140	14.73	0.78	0.00	0	650.0		
R2035	On 04/02/2021	Bond Future	11.14	Put	711.13000	0.71113	572.66000	0.57266	711.130	16.43	0.25	0.00	0	650.0		
R2035	On 06/05/2021	Bond Future			10.86815	87.62422	10.75578	88.33985		16.85	0.00	0.00	0	0.0		
R2035	On 06/05/2021	Bond Future	10.05	Call	1,347.84000	1.34784	1,568.42000	1.56842	1,347.840	15.89	0.28	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	1,759.21000	1.75921	2,021.49000	2.02149	1,759.210	16.20	0.33	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	10.40	Call	2,149.15000	2.14915	2,446.64000	2.44664	2,149.150	16.43	0.38	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	10.55	Put	4,600.39000	4.60039	4,215.02000	4.21502	4,600.390	16.63	0.57	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.81	Call	3,326.80000	3.32680	3,712.24000	3.71224	3,326.800	16.92	0.50	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	11.05	Put	2,999.76000	2.99976	2,717.59000	2.71759	2,999.760	17.22	0.43	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	4,509.98000	4.50998	4,962.22000	4.96222	4,509.980	17.39	0.60	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	11.32	Put	2,378.53000	2.37853	2,145.05000	2.14505	2,378.530	17.70	0.36	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	11.55	Put	1,956.41000	1.95641	1,759.05000	1.75905	1,956.410	18.16	0.31	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	1,230.58000		1.23058	1,096.11000	1.09611	1,230.580	18.57	0.21	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	497.32000		0.49732	434.19000	0.43419	497.320	18.57	0.10	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	413.87000		0.41387	359.98000	0.35998	413.870	18.57	0.09	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			11.09391		88.57117	10.97830	89.28510		16.07	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,657.98000		1.65798	1,871.92000	1.87192	1,657.980	15.03	0.28	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	5,472.26000		5.47226	5,099.76000	5.09976	5,472.260	15.86	0.55	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	3,673.61000		3.67361	3,395.58000	3.39558	3,673.610	16.46	0.42	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.32724		85.03511	11.20717	85.75428		15.15	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,791.75000		1.79175	2,005.38000	2.00538	1,791.750	14.26	0.28	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,972.53000		1.97253	2,201.56000	2.20156	1,972.530	14.26	0.30	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	2,816.78000		2.81678	3,106.09000	3.10609	2,816.780	14.61	0.38	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	5,511.73000		5.51173	5,152.32000	5.15232	5,511.730	15.01	0.52	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	3,674.51000		3.67451	3,408.71000	3.40871	3,674.510	15.61	0.39	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	784.52000		0.78452	707.78000	0.70778	784.520	16.30	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			10.85561		82.51549	10.72769	83.35185		17.10	0.00	0.00	0	131,651.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	42.38000		0.04238	76.54000	0.07654	42.380	15.68	0.03	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	3,940.89000		3.94089	3,341.74000	3.34174	3,940.890	16.42	0.77	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	800.37000		0.80037	1,099.38000	1.09938	800.370	16.69	0.30	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	1,827.45000		1.82745	1,470.32000	1.47032	1,827.450	17.26	0.49	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	215.70000		0.21570	159.92000	0.15992	215.700	19.25	0.09	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	6,952.14000		6.95214	7,741.40000	7.74140	6,952.140	19.25	0.92	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	0.29000		0.00029	0.19000	0.00019	0.290	19.25	0.00	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			11.07305		83.35065	10.93924	84.19999		17.97	0.00	0.00	0	0.0	
R2037	On 05/08/2021	Bond Future			11.29956		79.99579	11.16149	80.84545		18.02	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.52147		80.84304	11.37818	81.69951		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			10.93319		84.88220	10.80499	85.78111		17.57	0.00	19,522,906.00	230	79,911.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	11.58000		0.01158	23.68000	0.02368	11.580	15.88	0.01	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	17.43000		0.01743	34.51000	0.03451	17.430	15.88	0.01	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	164.55000		0.16455	267.71000	0.26771	164.550	16.16	0.08	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	316.34000		0.31634	482.19000	0.48219	316.340	16.52	0.14	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	585.22000		0.58522	446.91000	0.44691	585.220	19.46	0.19	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	413.36000		0.41336	312.57000	0.31257	413.360	19.87	0.15	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			11.14416		85.74133	11.01004	86.65404		18.30	0.00	0.00	0	0.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	2,722.78000		2.72278	3,146.40000	3.14640	2,722.780	18.07	0.43	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	5,442.86000		5.44286	6,054.99000	6.05499	5,442.860	19.32	0.64	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	360.83000		0.36083	303.27000	0.30327	360.830	20.30	0.07	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.36377		82.16198	11.22528	83.07538		18.53	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,728.25000		3.72825	4,171.08000	4.17108	3,728.250	18.30	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	5,381.87000		5.38187	5,925.89000	5.92589	5,381.870	18.89	0.57	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	256.11000		0.25611	219.93000	0.21993	256.110	20.18	0.05	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.57844		83.03220	11.43466	83.95300		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			11.01037		81.43218	10.88692	82.30218		18.51	0.00	0.00	0	51,843.0	
R2044	On 04/02/2021	Bond Future	9.66	Call	18.54000		0.01854	35.74000	0.03574	18.540	16.71	0.01	0.00	0	265.0	
R2044	On 04/02/2021	Bond Future	10.29	Put	5,576.18000		5.57618	4,850.45000	4.85045	5,576.180	16.93	0.87	0.00	0	265.0	
R2044	On 04/02/2021	Bond Future	10.84	Put	2,561.32000		2.56132	2,106.12000	2.10612	2,561.320	18.22	0.59	0.00	0	265.0	
R2044	On 06/05/2021	Bond Future			11.21398		82.25642	11.08480	83.13963		19.24	0.00	0.00	0	0.0	
R2044	On 06/05/2021	Bond Future	10.70	Call	2,195.94000		2.19594	2,553.20000	2.55320	2,195.940	18.78	0.37	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.10	Put	4,185.33000		4.18533	3,766.29000	3.76629	4,185.330	19.39	0.51	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.35	Call	4,301.14000		4.30114	4,827.21000	4.82721	4,301.140	19.82	0.56	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.40	Put	3,250.16000		3.25016	2,904.71000	2.90471	3,250.160	19.92	0.43	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.79	Put	2,358.61000		2.35861	2,094.62000	2.09462	2,358.610	20.83	0.33	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	12.50	Put	1,175.28000		1.17528	1,025.62000	1.02562	1,175.280	21.35	0.19	0.00	0	3,100.0	
R2044	On 05/08/2021	Bond Future			11.42578		78.76461	11.29232	79.64860		19.49	0.00	0.00	0	0.0	
R2044	On 04/11/2021	Bond Future			11.63251		79.59885	11.49389	80.49005		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			10.90348		85.27188	10.77462	86.21320		17.83	0.00	0.00	0	116,103.0	
R2048	On 04/02/2021	Bond Future	9.80	Call	49.85000		0.04985	92.04000	0.09204	49.850	16.06	0.03	0.00	0	2,140.0	
R2048	On 04/02/2021	Bond Future	10.80	Call	1,595.21000		1.59521	2,081.12000	2.08112	1,595.210	17.92	0.45	0.00	0	2,140.0	
R2048	On 06/05/2021	Bond Future			11.09397		81.72497	10.95922	82.68025		19.51	0.00	0.00	0	0.0	
R2048	On 05/08/2021	Bond Future			11.28993		82.60817	11.15072	83.56502		18.81	0.00	0.00	0	0.0	
R2048	On 04/11/2021	Bond Future			11.49093		79.07206	11.34619	80.03681		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			10.44610		70.68136	10.32236	71.39696		17.67	0.00	0.00	0	26,103.0	
R209	On 06/05/2021	Bond Future			10.63726		68.25741	10.50829	68.98397		19.66	0.00	0.00	0	5,250.0	
R209	On 06/05/2021	Bond Future	9.75	Call	1,198.27000		1.19827	1,417.92000	1.41792	1,198.270	18.81	0.27	0.00	0	6,250.0	
R209	On 06/05/2021	Bond Future	10.25	Call	2,193.04000		2.19304	2,518.30000	2.51830	2,193.040	19.41	0.41	0.00	0	5,325.0	
R209	On 06/05/2021	Bond Future	10.60	Put	3,297.54000		3.29754	2,969.24000	2.96924	3,297.540	19.78	0.49	0.00	0	6,250.0	
R209	On 06/05/2021	Bond Future	11.00	Put	2,340.40000		2.34040	2,088.17000	2.08817	2,340.400	20.38	0.38	0.00	0	3,500.0	
R209	On 06/05/2021	Bond Future	11.25	Put	1,894.94000		1.89494	1,683.59000	1.68359	1,894.940	20.90	0.32	0.00	0	9,150.0	
R209	On 06/05/2021	Bond Future	11.60	Put	1,383.27000		1.38327	1,221.05000	1.22105	1,383.270	21.45	0.25	0.00	0	3,750.0	
R209	On 06/05/2021	Bond Future	12.25	Put	665.14000		0.66514	575.76000	0.57576	665.140	21.45	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			10.83039		68.99522		10.69792	69.72228		18.51	0.00	0.00	0	0.00
R209	On 04/11/2021	Bond Future			11.02890		66.58608		10.89182	67.31894		17.52	0.00	0.00	0	1,000.00
R209	On 04/11/2021	Bond Future	9.50	Call	1,234.75000		1.23475		1,414.40000	1.41440	1,234.750	16.46	0.23	0.00	0	2,000.00
R209	On 04/11/2021	Bond Future	10.50	Put	5,916.80000		5.91680		5,512.66000	5.51266	5,916.800	17.28	0.57	0.00	0	2,000.00
R209	On 04/11/2021	Bond Future	12.00	Put	2,426.67000		2.42667		2,220.97000	2.22097	2,426.670	18.88	0.30	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			193.97965		193.97965		194.55472	194.55472			0.00	0.00	0	1,213.00
R210	On 06/05/2021	Bond Future			193.27435		193.27435		193.86565	193.86565			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			195.40945		195.40945		195.98677	195.98677			0.00	0.00	0	0.00
R210	On 04/11/2021	Bond Future			194.78101		194.78101		195.35924	195.35924			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			170.06450		170.06450		170.12306	170.12306			0.00	0.00	0	5,730.00
R212	On 06/05/2021	Bond Future			171.82735		171.82735		171.89559	171.89559			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			171.39098		171.39098		171.44187	171.44187			0.00	0.00	0	0.00
R212	On 04/11/2021	Bond Future			173.24515		173.24515		173.29189	173.29189			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			9.38985		87.79189		9.28152	88.41837		12.83	0.00	0.00	0	8,858.00
R213	On 06/05/2021	Bond Future			9.58475		85.15236		9.47119	85.78987		14.22	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			9.78541		86.07251		9.66873	86.70776		13.38	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future	9.34	Call	2,440.98000		2.44098		2,718.57000	2.71857	2,440.980	13.11	0.41	0.00	0	200.00
R213	On 05/08/2021	Bond Future	10.14	Put	2,736.19000		2.73619		2,500.70000	2.50070	2,736.190	13.71	0.40	0.00	0	200.00
R213	On 05/08/2021	Bond Future	10.78	Put	1,704.03000		1.70403		1,545.40000	1.54540	1,704.030	14.48	0.27	0.00	0	200.00
R213	On 04/11/2021	Bond Future			9.99552		83.45507		9.87436	84.09477		12.64	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			10.80167		67.90707		10.67282	68.66325		19.27	0.00	0.00	0	15,327.00
R214	On 06/05/2021	Bond Future			10.98774		65.31835		10.85343	66.08582		21.47	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future			11.17848		66.02426		11.04022	66.79294		20.21	0.00	0.00	0	0.00
R214	On 04/11/2021	Bond Future			11.37400		63.44667		11.23074	64.22180		19.14	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 :											120,096,940.25	999	1 124 559.0
Grand Total:											120,096,940.25	999	1 124 559.0