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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 22/12/2020

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.49000		90.49000		90.52000	90.52000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	786.77700		786.77700		782.81600	782.81600			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	794.78900		794.78900		790.82300	790.82300			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	803.20600		803.20600		799.26000	799.26000			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	811.77500		811.77500		807.83800	807.83800			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	869.34800		869.34800		864.11200	864.11200			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	878.20100		878.20100		872.95100	872.95100			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	887.50100		887.50100		882.26400	882.26400			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	896.97000		896.97000		891.73300	891.73300			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	762.78500		762.78500		758.42700	758.42700			0.00	0.00	0	231.0
ALBI	On 06/05/2021	Index Future	770.55300		770.55300		766.18500	766.18500			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	778.71300		778.71300		774.35900	774.35900			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		787.02100	787.02100		782.66900	782.66900			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		11.32562	77.68642		11.41337	77.21524			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.57630	74.70364		11.66697	74.23179			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		11.83592	75.50356		11.92926	75.03306			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.10479	72.52706		12.20122	72.05631			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		11.82766	76.79450		11.92498	76.21060			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.07043	73.31874		12.17147	72.73307			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.31563	74.10423		12.42013	73.51857			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.57108	70.62956		12.67958	70.04243			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		753.59500	753.59500		749.27500	749.27500			0.00	0.00	0	964.0
GOVI	On 06/05/2021	GOVI		761.26900	761.26900		756.93900	756.93900			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		769.33100	769.33100		765.01500	765.01500			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		777.54000	777.54000		773.22500	773.22500			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		147.75827	147.75827		147.86676	147.86676			0.00	0.00	0	7,208.0
I2025	On 06/05/2021	Bond Future		149.29909	149.29909		149.41682	149.41682			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		149.40119	149.40119		149.53293	149.53293			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		151.01364	151.01364		151.15638	151.15638			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		104.75375	104.75375		104.65536	104.65536			0.00	0.00	0	2,182.0
I2029	On 06/05/2021	Bond Future		104.70584	104.70584		104.61215	104.61215			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		105.85196	105.85196		105.76615	105.76615			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		105.84310	105.84310		105.76308	105.76308			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	99.22583	99.22583	99.20044	99.20044					0.00	0.00	0	8,131.0
I2033	On 06/05/2021	Bond Future	99.04400	99.04400	99.02371	99.02371					0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	100.12812	100.12812	100.11603	100.11603					0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	99.98318	99.98318	99.97733	99.97733					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	112.06549	112.06549	112.03709	112.03709					0.00	0.00	0	7,805.0
I2038	On 06/05/2021	Bond Future	113.23417	113.23417	113.21168	113.21168					0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	112.75013	112.75013	112.73708	112.73708					0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	113.96701	113.96701	113.96106	113.96106					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	101.34439	101.34439	101.31806	101.31806					0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	100.60963	100.60963	100.58838	100.58838					0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	101.71109	101.71109	101.69834	101.69834					0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	100.99982	100.99982	100.99333	100.99333					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	101.50825	101.50825	101.48178	101.48178					0.00	0.00	0	11,025.0
I2050	On 06/05/2021	Bond Future	102.56654	102.56654	102.54547	102.54547					0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	101.75964	101.75964	101.74701	101.74701					0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	102.85785	102.85785	102.85159	102.85159					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	271.70900	271.70900	271.75600	271.75600					0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	274.54300	274.54300	274.60300	274.60300					0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future	277.51700	277.51700	277.59900	277.59900					0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	280.54300	280.54300	280.64400	280.64400					0.00	0.00	0	0.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.63500	96.36500	3.61500	96.38500					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.51000	96.49000	3.52000	96.48000					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.49500	96.50500	3.50500	96.49500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.44000	96.56000	3.45000	96.55000					0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.44000	96.56000	3.45000	96.55000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.40500	96.59500	3.42500	96.57500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.48000	96.52000	3.51000	96.49000					0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.69500	96.30500	3.72500	96.27500					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.71500	96.28500	3.75000	96.25000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.09000	95.91000	4.13000	95.87000					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.35500	95.64500	4.39500	95.60500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.51500	95.48500	4.64500	95.35500					0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.81886	118.97198	6.93870	118.34173				7.00	0.00	713,831.88	6	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	7.30	Put	334.07000		0.33407		0.00000	0.00000	334.070	7.30	0.20	1,595,227.48	70	0.0
R186	On 04/02/2021	Bond Future	8.00	Put	28.97000		0.02897		51.28000	0.05128	28.970	7.64	0.02	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.97722		120.18311		7.10293	119.55293		6.58	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.30	Put	1,239.31000		1.23931		0.00000	0.00000	1,239.310	6.69	0.36	1,320,070,206.98	30,354	15,177.0
R186	On 05/08/2021	Bond Future			7.14137		116.18871		7.27282	115.56175		6.37	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.31536		117.41599		7.45348	116.78990		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			319.15206		319.15206		319.17367	319.17367			0.00	0.00	0	2,441.0
R197	On 06/05/2021	Bond Future			322.47982		322.47982		322.51910	322.51910			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			317.99813		317.99813		318.06484	318.06484			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			321.43041		321.43041		321.51837	321.51837			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			221.00408		221.00408		220.94968	220.94968			0.00	0.00	0	7,878.0
R202	On 06/05/2021	Bond Future			223.30828		223.30828		223.26546	223.26546			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			221.49732		221.49732		221.47278	221.47278			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			223.88777		223.88777		223.87741	223.87741			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			4.69372		109.37843		4.78325	109.19876		1.59	0.00	0.00	0	31,397.0
R2023	On 06/05/2021	Bond Future			4.77763		106.58607		4.87705	106.41048		1.87	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.85936		107.72702		4.97000	107.55867		1.61	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.97357		104.95814		5.10105	104.79480		1.46	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			8.83091		95.11800		8.93636	94.49764		12.11	0.00	190,236.00	2	104,910.0
R2030	On 04/02/2021	Bond Future	8.20	Call	342.63000		0.34263		258.58000	0.25858	342.630	11.64	0.17	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	547.95000		0.54795		424.31000	0.42431	547.950	11.79	0.24	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	563.16000		0.56316		436.76000	0.43676	563.160	11.80	0.25	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,692.82000		1.69282		1,403.90000	1.40390	1,692.820	12.20	0.53	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,607.73000		2.60773		2,228.07000	2.22807	2,607.730	12.45	0.67	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,928.58000		2.92858		2,523.25000	2.52325	2,928.580	12.55	0.71	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	631.70000		0.63170		816.87000	0.81687	631.700	12.68	0.25	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	567.44000		0.56744		738.71000	0.73871	567.440	12.75	0.23	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	57.88000		0.05788		86.59000	0.08659	57.880	13.32	0.03	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.02540		96.08669		9.13459	95.46527		11.62	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	609.73000		0.60973		511.04000	0.51104	609.730	11.00	0.18	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	2,025.41000		2.02541		1,780.53000	1.78053	2,025.410	11.49	0.43	0.00	0	300.0

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R2030	On 06/05/2021	Bond Future	9.22	Put	2,209.04000		2.20904	2,492.24000	2.49224	2,209.040		11.76	0.42	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	3,478.05000		3.47805	3,129.79000	3.12979	3,478.050		11.80	0.59	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	1,025.28000		1.02528	1,186.36000	1.18636	1,025.280		12.49	0.23	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	219.13000		0.21913	267.61000	0.26761	219.130		12.59	0.07	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.23062		93.11007	9.34340	92.49017			11.11	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	528.75000		0.52875	450.54000	0.45054	528.750		10.44	0.14	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	2,094.15000		2.09415	1,866.62000	1.86662	2,094.150		10.81	0.39	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.95	Call	2,496.83000		2.49683	2,240.36000	2.24036	2,496.830		10.93	0.44	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,898.05000		3.89805	3,557.52000	3.55752	3,898.050		11.24	0.58	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	10.30	Put	1,301.12000		1.30112	1,462.38000	1.46238	1,301.120		12.05	0.24	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	131.37000		0.13137	157.33000	0.15733	131.370		12.05	0.04	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.43397		94.09376	9.55067	93.47335			10.79	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,299.01000		1.29901	1,151.94000	1.15194	1,299.010		10.14	0.26	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	2,143.97000		2.14397	1,930.82000	1.93082	2,143.970		10.32	0.36	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	11.44	Put	755.67000		0.75567	849.83000	0.84983	755.670		11.63	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			9.76304		92.83492	9.85883	92.24057			14.16	0.00	0.00	0	114,937.0
R2032	On 04/02/2021	Bond Future	8.79	Call	141.29000		0.14129	107.32000	0.10732	141.290		13.10	0.08	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	667.93000		0.66793	541.84000	0.54184	667.930		13.66	0.26	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	228.30000		0.22830	301.81000	0.30181	228.300		15.66	0.09	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			9.96994		89.63633	10.06890	89.04090			14.34	0.00	0.00	0	0.0
R2032	On 06/05/2021	Bond Future	10.33	Call	4,328.75000		4.32875	3,977.05000	3.97705	4,328.750		14.63	0.62	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	113.15000		0.11315	136.94000	0.13694	113.150		15.56	0.03	0.00	0	736.0
R2032	On 05/08/2021	Bond Future			10.18279		90.59614	10.28464	90.00205			13.17	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			10.40290		87.40883	10.50809	86.81415			13.31	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,765.70000		1.76570	1,603.10000	1.60310	1,765.700		12.52	0.29	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,773.69000		2.77369	2,548.85000	2.54885	2,773.690		12.80	0.40	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	688.93000		0.68893	763.65000	0.76365	688.930		14.34	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			10.51912		92.03189	10.61041	91.43087			15.78	0.00	184,063.78	2	96,047.0
R2035	On 04/02/2021	Bond Future	10.14	Put	3,515.67000		3.51567	3,960.22000	3.96022	3,515.670		15.30	0.69	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	683.51000		0.68351	842.99000	0.84299	683.510		16.83	0.22	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			10.73145		88.49594	10.82567	87.89374			16.20	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.05	Call	1,599.30000		1.59930	1,428.62000	1.42862	1,599.300		15.44	0.31	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	2,046.15000		2.04615	1,842.33000	1.84233	2,046.150		15.68	0.37	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.40	Call	2,467.91000		2.46791	2,235.53000	2.23553	2,467.910		15.85	0.42	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.55	Put	4,078.91000		4.07891	4,421.73000	4.42173	4,078.910		16.01	0.53	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.81	Call	3,736.23000		3.73623	3,430.54000	3.43054	3,736.230		16.26	0.54	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.05	Put	2,588.24000		2.58824	2,843.74000	2.84374	2,588.240		16.51	0.39	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	11.15	Call	4,988.51000		4.98851	4,625.62000	4.62562	4,988.510		16.64	0.64	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	2,014.61000		2.01461	2,227.89000	2.22789	2,014.610		16.89	0.32	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 Inter
R2035	On 06/05/2021	Bond Future	11.55	Put	1,628.31000		1.62831	1,809.72000	1.80972	1,628.310		17.27	0.27	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	988.30000		0.98830	1,112.89000	1.11289	988.300		17.61	0.18	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	374.34000		0.37434	433.05000	0.43305	374.340		17.61	0.08	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	307.44000		0.30744	357.55000	0.35755	307.440		17.61	0.07	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			10.95286		89.44339	11.04984	88.84228			14.89	0.00	0.00	0	0.0
R2035	On 05/08/2021	Bond Future	10.02	Call	1,765.48000		1.76548	1,600.99000	1.60099	1,765.480		14.20	0.30	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	4,810.48000		4.81048	5,139.09000	5.13909	4,810.480		14.91	0.52	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	3,155.16000		3.15516	3,401.28000	3.40128	3,155.160		15.57	0.38	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			11.18063		85.91447	11.28073	85.31262			15.02	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	2,091.84000		2.09184	1,918.88000	1.91888	2,091.840		14.26	0.31	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,322.12000		2.32212	2,135.73000	2.13573	2,322.120		14.36	0.33	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,247.60000		3.24760	3,012.55000	3.01255	3,247.600		14.72	0.41	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	5,143.11000		5.14311	5,452.79000	5.45279	5,143.110		15.08	0.49	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	3,454.55000		3.45455	3,687.72000	3.68772	3,454.550		15.81	0.37	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	693.00000		0.69300	762.69000	0.76269	693.000		16.16	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			10.70413		83.50728	10.77453	83.04412			17.74	0.00	3,256,783.92	39	131,614.0
R2037	On 04/02/2021	Bond Future	9.65	Call	133.16000		0.13316	111.00000	0.11100	133.160		16.05	0.07	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	3,425.22000		3.42522	3,763.40000	3.76340	3,425.220		17.12	0.67	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	1,363.44000		1.36344	1,209.65000	1.20965	1,363.440		17.36	0.40	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	1,613.05000		1.61305	1,836.13000	1.83613	1,613.050		17.88	0.41	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	224.75000		0.22475	277.56000	0.27756	224.750		19.74	0.08	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	7,954.78000		7.95478	7,537.87000	7.53787	7,954.780		19.74	0.93	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	0.69000		0.00069	1.08000	0.00108	0.690		19.74	0.00	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			10.91460		84.35786	10.98711	83.89461			17.32	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			11.13574		81.00542	11.21016	80.54439			16.75	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.35136		81.86138	11.42790	81.40073			16.06	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			10.81689		85.69703	10.90753	85.06091			18.18	0.00	514,182.18	6	79,911.0
R2040	On 04/02/2021	Bond Future	9.49	Call	41.20000		0.04120	30.79000	0.03079	41.200		16.13	0.02	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	57.17000		0.05717	43.05000	0.04305	57.170		16.13	0.03	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	370.65000		0.37065	297.00000	0.29700	370.650		16.78	0.15	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	623.25000		0.62325	510.79000	0.51079	623.250		17.21	0.22	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	597.49000		0.59749	740.45000	0.74045	597.490		19.91	0.18	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	438.61000		0.43861	551.04000	0.55104	438.610		20.34	0.14	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.02231		86.56987	11.11595	85.93198			17.90	0.00	0.00	0	0.0
R2040	On 06/05/2021	Bond Future	10.83	Call	3,118.24000		3.11824	2,843.86000	2.84386	3,118.240		17.72	0.46	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	5,964.64000		5.96464	5,558.35000	5.55835	5,964.640		18.71	0.67	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	286.89000		0.28689	333.76000	0.33376	286.890		19.51	0.06	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.23799		82.99088	11.33453	82.35349			17.36	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
R2040	On 05/08/2021	Bond Future	11.05	Call	3,897.32000		3.89732	3,606.90000	3.60690	3,897.320		17.16	0.48	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	5,633.84000		5.63384	5,269.56000	5.26956	5,633.840		17.68	0.60	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	166.50000		0.16650	190.80000	0.19080	166.500		18.82	0.03	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.44786		83.86776	11.54747	83.22913			16.54	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			10.89351		82.25534	10.99407	81.54616			19.13	0.00	329,021.36	4	51,677.0
R2044	On 04/02/2021	Bond Future	9.66	Call	59.56000		0.05956	43.20000	0.04320	59.560		16.94	0.03	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	5,028.43000		5.02843	5,622.99000	5.62299	5,028.430		17.55	0.80	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	2,350.39000		2.35039	2,758.04000	2.75804	2,350.390		18.87	0.52	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.09153		83.09321	11.19556	82.38135			18.84	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	2,557.48000		2.55748	2,291.56000	2.29156	2,557.480		18.48	0.41	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	3,789.02000		3.78902	4,151.43000	4.15143	3,789.020		18.96	0.47	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	4,784.16000		4.78416	4,384.95000	4.38495	4,784.160		19.29	0.59	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	2,903.80000		2.90380	3,206.92000	3.20692	2,903.800		19.38	0.39	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	2,062.87000		2.06287	2,298.44000	2.29844	2,062.870		20.10	0.30	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	990.01000		0.99001	1,126.66000	1.12666	990.010		20.53	0.17	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.29927		79.60215	11.40674	78.88970			18.27	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.50110		80.44327	11.61218	79.72847			17.37	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			10.79629		86.05356	10.89155	85.35823			18.42	0.00	344,214.24	4	116,106.0
R2048	On 04/02/2021	Bond Future	9.80	Call	130.30000		0.13030	97.71000	0.09771	130.300		16.31	0.06	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	2,218.29000		2.21829	1,902.45000	1.90245	2,218.290		18.50	0.51	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			10.98166		82.51977	11.08016	81.82195			19.20	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.17404		83.40330	11.27570	82.70504			17.66	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.37045		79.87362	11.47561	79.17318			17.65	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			10.30313		71.50914	10.38763	71.01816			18.64	0.00	22,739,906.52	318	25,916.0
R209	On 06/05/2021	Bond Future			10.48823		69.09799	10.57517	68.60581			18.71	0.00	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,388.38000		1.38838	1,253.19000	1.25319	1,388.380		17.95	0.31	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,485.97000		2.48597	2,280.60000	2.28060	2,485.970		18.47	0.45	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.60	Put	2,831.50000		2.83150	3,068.31000	3.06831	2,831.500		18.81	0.45	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	1,957.55000		1.95755	2,141.33000	2.14133	1,957.550		19.33	0.34	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,557.70000		1.55770	1,712.58000	1.71258	1,557.700		19.78	0.28	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,107.90000		1.10790	1,227.45000	1.22745	1,107.900		20.26	0.21	0.00	0	3,750.0



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 06/05/2021	Bond Future	12.25	Put	502.73000		0.50273		568.59000	0.56859	502.730	20.26	0.11	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.67705		69.83786		10.76615	69.34639		17.16	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.87014		67.43591		10.96174	66.94368		17.43	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 04/02/2021	Bond Future			194.90493		194.90493		195.12344	195.12344			0.00	0.00	0	1,213.0
R210	On 06/05/2021	Bond Future			194.22117		194.22117		194.45275	194.45275			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			196.34739		196.34739		196.59792	196.59792			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			195.72414		195.72414		195.98996	195.98996			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			170.22791		170.22791		170.24790	170.24790			0.00	0.00	0	5,730.0
R212	On 06/05/2021	Bond Future			172.00309		172.00309		172.03263	172.03263			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			171.55150		171.55150		171.59597	171.59597			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.40306		173.40306		173.45906	173.45906			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			9.28292		88.41024		9.38844	87.80001		13.58	0.00	0.00	0	8,858.0
R213	On 06/05/2021	Bond Future			9.47252		85.78237		9.58147	85.17068		13.55	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			9.67002		86.70070		9.78223	86.08974		12.46	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,509.24000		2.50924		2,260.97000	2.26097	2,509.240	12.17	0.43	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	2,310.75000		2.31075		2,549.54000	2.54954	2,310.750	12.77	0.37	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,378.20000		1.37820		1,538.18000	1.53818	1,378.200	13.50	0.24	0.00	0	200.0
R213	On 04/11/2021	Bond Future			9.87567		84.08782		9.99156	83.47588		12.62	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			10.68414		68.59626		10.77903	68.03893		20.42	0.00	0.00	0	15,475.0
R214	On 06/05/2021	Bond Future			10.86507		66.01873		10.96287	65.45936		20.56	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			11.05224		66.72553		11.15282	66.16581		18.83	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.24319		64.15383		11.34686	63.59235		19.18	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
<b>Total for Derivatives :</b>											1,349,937,674.34	30,805	1 116 969.0
<b>Grand Total:</b>											1,349,937,674.34	30,805	1 116 969.0