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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 30/12/2020

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	90.40000		90.40000		90.44000	90.44000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	789.76200		789.76200		784.38000	784.38000			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	797.75200		797.75200		792.31800	792.31800			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	806.27800		806.27800		800.78800	800.78800			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	814.90100		814.90100		809.35300	809.35300			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	869.65400		869.65400		863.31400	863.31400			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	878.45300		878.45300		872.05100	872.05100			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	887.84100		887.84100		881.37300	881.37300			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	897.33600		897.33600		890.79900	890.79900			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	761.05500		761.05500		757.56000	757.56000			0.00	0.00	0	231.0
ALBI	On 06/05/2021	Index Future	768.75500		768.75500		765.22700	765.22700			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	776.97100		776.97100		773.40700	773.40700			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		785.28000	785.28000		781.67900	781.67900			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		11.41505	77.20626		11.46368	76.94699			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.67048	74.21361		11.72113	73.95199			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		11.93274	75.01561		11.98557	74.75131			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.20547	72.03567		12.26060	71.76861			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		11.90843	76.30935		11.94163	76.11147			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.15575	72.82367		12.19044	72.62400			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.40351	73.61117		12.43974	73.40957			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.66273	70.13306		12.70066	69.92932			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		752.03900	752.03900		748.49700	748.49700			0.00	0.00	0	960.0
GOVI	On 06/05/2021	GOVI		759.64700	759.64700		756.07200	756.07200			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		767.76600	767.76600		764.15400	764.15400			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		775.97700	775.97700		772.32700	772.32700			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		146.81909	146.81909		147.21181	147.21181			0.00	0.00	0	7,208.0
I2025	On 06/05/2021	Bond Future		148.34052	148.34052		148.73771	148.73771			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		148.44661	148.44661		148.84854	148.84854			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		150.05238	150.05238		150.45878	150.45878			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		103.57022	103.57022		103.94653	103.94653			0.00	0.00	0	2,182.0
I2029	On 06/05/2021	Bond Future		103.50323	103.50323		103.88375	103.88375			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		104.64635	104.64635		105.03131	105.03131			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		104.62698	104.62698		105.01622	105.01622			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	98.77553	98.77553	99.27968	99.27968					0.00	0.00	0	8,131.0
I2033	On 06/05/2021	Bond Future	98.58263	98.58263	99.09225	99.09225					0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	99.67134	99.67134	100.18690	100.18690					0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	99.52392	99.52392	100.04504	100.04504					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	110.64088	110.64088	112.12559	112.12559					0.00	0.00	0	7,805.0
I2038	On 06/05/2021	Bond Future	111.78748	111.78748	113.28789	113.28789					0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	111.29840	111.29840	112.81585	112.81585					0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	112.50253	112.50253	114.03624	114.03624					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	99.80095	99.80095	101.39996	101.39996					0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	99.04359	99.04359	100.65940	100.65940					0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	100.13753	100.13753	101.77154	101.77154					0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	99.41179	99.41179	101.06344	101.06344					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	100.63505	100.63505	101.56460	101.56460					0.00	0.00	0	11,025.0
I2050	On 06/05/2021	Bond Future	101.67772	101.67772	102.61729	102.61729					0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	100.87092	100.87092	101.82096	101.82096					0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	101.96208	101.96208	102.92256	102.92256					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	269.41300	269.41300	271.03400	271.03400					0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	272.20500	272.20500	273.84400	273.84400					0.00	0.00	0	18.0
IGOV	On 05/08/2021	Index Future	275.18100	275.18100	276.83800	276.83800					0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	278.18900	278.18900	279.86400	279.86400					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	3.43000	96.57000	3.47000	96.53000					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.41500	96.58500	3.45500	96.54500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.35000	96.65000	3.39000	96.61000					0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.34000	96.66000	3.39000	96.61000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.30500	96.69500	3.35500	96.64500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.34000	96.66000	3.41000	96.59000					0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.53500	96.46500	3.61500	96.38500					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.52500	96.47500	3.61500	96.38500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.90000	96.10000	3.99000	96.01000					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	3.96500	96.03500	4.05500	95.94500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.45500	95.54500	4.54500	95.45500					0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.73375	119.42217	6.88878	118.60375				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	6.10000		0.00610		16.23000	0.01623	6.100	7.24	0.01	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.88858		120.63005		7.05280	119.80371		6.89	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.30	Put	1,112.23000		1.11223		1,418.83000	1.41883	1,112.230	7.01	0.33	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			7.04480		116.65205		7.21918	115.81707		6.71	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.21207		117.88704		7.39746	117.04332		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			318.71476		318.71476		318.70999	318.70999			0.00	0.00	0	2,441.0
R197	On 06/05/2021	Bond Future			322.01727		322.01727		322.01329	322.01329			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			317.56166		317.56166		317.55847	317.55847			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.99710		320.99710		320.99412	320.99412			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			218.35568		218.35568		219.44373	219.44373			0.00	0.00	0	7,883.0
R202	On 06/05/2021	Bond Future			220.61828		220.61828		221.71817	221.71817			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			218.79914		218.79914		219.91181	219.91181			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			221.16592		221.16592		222.29089	222.29089			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			4.54832		109.67105		4.69145	109.38299		1.57	0.00	0.00	0	31,397.0
R2023	On 06/05/2021	Bond Future			4.61473		106.87462		4.77883	106.58395		1.58	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.66146		108.02908		4.85376	107.73555		1.59	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.73413		105.26592		4.96482	104.96937		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			8.81406		95.21761		8.93825	94.48657		11.48	0.00	0.00	0	104,910.0
R2030	On 04/02/2021	Bond Future	8.20	Call	222.53000		0.22253		146.96000	0.14696	222.530	10.96	0.14	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	397.38000		0.39738		274.17000	0.27417	397.380	11.12	0.21	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	411.00000		0.41100		284.33000	0.28433	411.000	11.13	0.22	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,519.89000		1.51989		1,175.84000	1.17584	1,519.890	11.59	0.54	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,475.97000		2.47597		2,009.25000	2.00925	2,475.970	11.89	0.70	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,813.77000		2.81377		2,313.38000	2.31338	2,813.770	12.00	0.74	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	439.24000		0.43924		631.55000	0.63155	439.240	12.15	0.21	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	385.95000		0.38595		560.78000	0.56078	385.950	12.22	0.19	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	22.89000		0.02289		41.47000	0.04147	22.890	12.81	0.02	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.00892		96.18095		9.13855	95.44283		12.20	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	654.09000		0.65409		532.29000	0.53229	654.090	11.52	0.19	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	2,111.85000		2.11185		1,816.99000	1.81699	2,111.850	12.05	0.43	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,220.95000		2.22095		2,555.24000	2.55524	2,220.950	12.36	0.42	0.00	0	700.0

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R2030	On 06/05/2021	Bond Future	9.27	Call	3,586.31000	3.58631	3,170.81000	3.17081	3,586.310	12.40	0.60	0.00	0	300.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	1,059.92000	1.05992	1,252.94000	1.25294	1,059.920	13.21	0.23	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	10.95	Put	237.92000	0.23792	298.52000	0.29852	237.920	13.32	0.07	0.00	0	300.0	
R2030	On 05/08/2021	Bond Future			9.21168	93.21470	9.34730	92.46882		11.97	0.00	0.00	0	0.0	
R2030	On 05/08/2021	Bond Future	7.70	Call	667.49000	0.66749	559.65000	0.55965	667.490	11.36	0.16	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.78	Call	2,325.05000	2.32505	2,042.63000	2.04263	2,325.050	11.69	0.41	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	2,732.70000	2.73270	2,417.37000	2.41737	2,732.700	11.79	0.45	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	4,143.23000	4.14323	3,732.31000	3.73231	4,143.230	12.10	0.58	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	1,431.20000	1.43120	1,630.98000	1.63098	1,431.200	12.96	0.25	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	169.67000	0.16967	206.75000	0.20675	169.670	12.96	0.04	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.41376	94.20175	9.55545	93.44806		10.83	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	1,298.66000	1.29866	1,119.82000	1.11982	1,298.660	10.17	0.26	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	2,153.27000	2.15327	1,893.18000	1.89318	2,153.270	10.36	0.37	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	720.13000	0.72013	831.54000	0.83154	720.130	11.67	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			9.78043	92.72662	9.87929	92.11431		13.50	0.00	0.00	0	114,916.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	66.82000	0.06682	47.21000	0.04721	66.820	12.52	0.05	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	446.48000	0.44648	343.03000	0.34303	446.480	12.92	0.21	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	139.65000	0.13965	198.89000	0.19889	139.650	15.11	0.07	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			9.98906	89.52086	10.09201	88.90264		14.93	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	4,296.31000	4.29631	3,935.94000	3.93594	4,296.310	15.28	0.62	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	130.44000	0.13044	157.98000	0.15798	130.440	16.37	0.04	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.20120	90.48835	10.30850	89.86366		14.15	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.42173	87.30197	10.53360	86.67077		13.33	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,693.31000	1.69331	1,524.80000	1.52480	1,693.310	12.53	0.29	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,683.41000	2.68341	2,448.53000	2.44853	2,683.410	12.81	0.39	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	675.61000	0.67561	754.61000	0.75461	675.610	14.36	0.11	0.00	0	700.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 04/02/2021	Bond Future			10.60142	91.48979	10.64964	91.17443		15.27	0.00	0.00	0	96,421.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	3,696.37000	3.69637	3,956.14000	3.95614	3,696.370	14.73	0.76	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	617.66000	0.61766	711.13000	0.71113	617.660	16.43	0.22	0.00	0	650.0	
R2035	On 06/05/2021	Bond Future			10.81801	87.94247	10.86815	87.62422		16.85	0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	1,427.15000	1.42715	1,347.84000	1.34784	1,427.150	15.89	0.29	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	1,855.36000	1.85536	1,759.21000	1.75921	1,855.360	16.20	0.35	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	2,259.90000	2.25990	2,149.15000	2.14915	2,259.900	16.43	0.40	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	4,406.77000	4.40677	4,600.39000	4.60039	4,406.770	16.63	0.56	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,475.51000	3.47551	3,326.80000	3.32680	3,475.510	16.92	0.52	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	2,851.82000	2.85182	2,999.76000	2.99976	2,851.820	17.22	0.41	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	4,688.87000	4.68887	4,509.98000	4.50998	4,688.870	17.39	0.61	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	2,253.05000	2.25305	2,378.53000	2.37853	2,253.050	17.70	0.35	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	1,848.03000	1.84803	1,956.41000	1.95641	1,848.030	18.16	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	1,153.63000	1.15363		1,230.58000	1.23058	1,153.630	18.57	0.20	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	458.86000	0.45886		497.32000	0.49732	458.860	18.57	0.10	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	380.66000	0.38066		413.87000	0.41387	380.660	18.57	0.08	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			11.04168	88.89262		11.09391	88.57117		16.07	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,740.46000	1.74046		1,657.98000	1.65798	1,740.460	15.03	0.29	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	5,287.85000	5.28785		5,472.26000	5.47226	5,287.850	15.86	0.54	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	3,531.74000	3.53174		3,673.61000	3.67361	3,531.740	16.46	0.40	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.27282	85.35995		11.32724	85.03511		15.15	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,877.28000	1.87728		1,791.75000	1.79175	1,877.280	14.26	0.29	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,064.66000	2.06466		1,972.53000	1.97253	2,064.660	14.26	0.31	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	2,934.94000	2.93494		2,816.78000	2.81678	2,934.940	14.61	0.39	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	5,336.18000	5.33618		5,511.73000	5.51173	5,336.180	15.01	0.51	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	3,541.52000	3.54152		3,674.51000	3.67451	3,541.520	15.61	0.38	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	743.23000	0.74323		784.52000	0.78452	743.230	16.30	0.11	0.00	0	400.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 04/02/2021	Bond Future			10.82275	82.72911		10.85561	82.51549		17.10	0.00	0.00	0	131,651.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	44.78000	0.04478		42.38000	0.04238	44.780	15.68	0.03	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	3,759.40000	3.75940		3,940.89000	3.94089	3,759.400	16.42	0.76	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	844.42000	0.84442		800.37000	0.80037	844.420	16.69	0.31	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	1,699.68000	1.69968		1,827.45000	1.82745	1,699.680	17.26	0.47	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	186.82000	0.18682		215.70000	0.21570	186.820	19.25	0.08	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	7,140.82000	7.14082		6,952.14000	6.95214	7,140.820	19.25	0.93	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	0.20000	0.00020		0.29000	0.00029	0.200	19.25	0.00	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			11.03889	83.56621		11.07305	83.35065		17.97	0.00	0.00	0	0.0	
R2037	On 05/08/2021	Bond Future			11.26398	80.21344		11.29956	79.99579		18.02	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.48446	81.06292		11.52147	80.84304		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			10.91562	85.00450		10.93319	84.88220		17.57	0.00	0.00	0	79,911.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	11.27000	0.01127		11.58000	0.01158	11.270	15.88	0.01	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	17.08000	0.01708		17.43000	0.01743	17.080	15.88	0.01	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	165.68000	0.16568		164.55000	0.16455	165.680	16.16	0.09	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	320.12000	0.32012		316.34000	0.31634	320.120	16.52	0.14	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	542.51000	0.54251		585.22000	0.58522	542.510	19.46	0.19	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	379.68000	0.37968		413.36000	0.41336	379.680	19.87	0.14	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			11.12591	85.86459		11.14416	85.74133		18.30	0.00	0.00	0	0.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	2,761.81000	2.76181		2,722.78000	2.72278	2,761.810	18.07	0.43	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	5,507.47000	5.50747		5,442.86000	5.44286	5,507.470	19.32	0.64	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	346.17000	0.34617		360.83000	0.36083	346.170	20.30	0.07	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.34477	82.28634		11.36377	82.16198		18.53	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,774.83000	3.77483		3,728.25000	3.72825	3,774.830	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	5,442.10000		5.44210	5,381.87000	5.38187	5,442.100		18.89	0.57	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	247.73000		0.24773	256.11000	0.25611	247.730		20.18	0.04	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.55867		83.15783	11.57844	83.03220			16.50	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future			10.97764		81.66132	11.01037	81.43218			18.51	0.00	0.00	0	51,843.0
R2044	On 04/02/2021	Bond Future	9.66	Call	19.54000		0.01954	18.54000	0.01854	19.540		16.71	0.01	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	5,364.19000		5.36419	5,576.18000	5.57618	5,364.190		16.93	0.87	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	2,403.28000		2.40328	2,561.32000	2.56132	2,403.280		18.22	0.57	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.17993		82.48763	11.21398	82.25642			19.24	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	2,269.00000		2.26900	2,195.94000	2.19594	2,269.000		18.78	0.38	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	4,053.80000		4.05380	4,185.33000	4.18533	4,053.800		19.39	0.50	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	4,417.07000		4.41707	4,301.14000	4.30114	4,417.070		19.82	0.57	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	3,138.02000		3.13802	3,250.16000	3.25016	3,138.020		19.92	0.42	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	2,268.96000		2.26896	2,358.61000	2.35861	2,268.960		20.83	0.32	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,120.53000		1.12053	1,175.28000	1.17528	1,120.530		21.35	0.19	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.39028		78.99812	11.42578	78.76461			19.49	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.59556		79.83471	11.63251	79.59885			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			10.88096		85.43502	10.90348	85.27188			17.83	0.00	0.00	0	116,103.0
R2048	On 04/02/2021	Bond Future	9.80	Call	50.72000		0.05072	49.85000	0.04985	50.720		16.06	0.03	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	1,643.35000		1.64335	1,595.21000	1.59521	1,643.350		17.92	0.46	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.07057		81.88942	11.09397	81.72497			19.51	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.26555		82.77427	11.28993	82.60817			18.81	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.46553		79.23983	11.49093	79.07206			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			10.39834		70.95629	10.44610	70.68136			17.67	0.00	0.00	0	26,103.0
R209	On 06/05/2021	Bond Future			10.58778		68.53484	10.63726	68.25741			19.66	0.00	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,265.24000		1.26524	1,198.27000	1.19827	1,265.240		18.81	0.28	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,297.38000		2.29738	2,193.04000	2.19304	2,297.380		19.41	0.43	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,151.83000		3.15183	3,297.54000	3.29754	3,151.830		19.78	0.47	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,224.49000		2.22449	2,340.40000	2.34040	2,224.490		20.38	0.37	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,795.58000		1.79558	1,894.94000	1.89494	1,795.580		20.90	0.31	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,304.61000		1.30461	1,383.27000	1.38327	1,304.610		21.45	0.24	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	619.43000		0.61943	665.14000	0.66514	619.430		21.45	0.13	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			10.77907		69.27555		10.83039	68.99522		18.51	0.00	0.00	0	0.00
R209	On 04/11/2021	Bond Future			10.97567		66.86928		11.02890	66.58608		17.52	0.00	0.00	0	1,000.00
R209	On 04/11/2021	Bond Future	9.50	Call	1,295.18000		1.29518		1,234.75000	1.23475	1,295.180	16.46	0.24	0.00	0	2,000.00
R209	On 04/11/2021	Bond Future	10.50	Put	5,748.86000		5.74886		5,916.80000	5.91680	5,748.860	17.28	0.56	0.00	0	2,000.00
R209	On 04/11/2021	Bond Future	12.00	Put	2,336.42000		2.33642		2,426.67000	2.42667	2,336.420	18.88	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			193.37058		193.37058		193.97965	193.97965			0.00	0.00	0	1,213.00
R210	On 06/05/2021	Bond Future			192.65843		192.65843		193.27435	193.27435			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			194.78636		194.78636		195.40945	195.40945			0.00	0.00	0	0.00
R210	On 04/11/2021	Bond Future			194.15103		194.15103		194.78101	194.78101			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			170.06514		170.06514		170.06450	170.06450			0.00	0.00	0	5,730.00
R212	On 06/05/2021	Bond Future			171.82751		171.82751		171.82735	171.82735			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			171.39071		171.39071		171.39098	171.39098			0.00	0.00	0	0.00
R212	On 04/11/2021	Bond Future			173.24475		173.24475		173.24515	173.24515			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			9.26573		88.51019		9.38985	87.79189		12.83	0.00	0.00	0	8,858.00
R213	On 06/05/2021	Bond Future			9.45563		85.87772		9.58475	85.15236		14.22	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			9.65089		86.80545		9.78541	86.07251		13.38	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future	9.34	Call	2,745.77000		2.74577		2,440.98000	2.44098	2,745.770	13.11	0.44	0.00	0	200.00
R213	On 05/08/2021	Bond Future	10.14	Put	2,448.89000		2.44889		2,736.19000	2.73619	2,448.890	13.71	0.37	0.00	0	200.00
R213	On 05/08/2021	Bond Future	10.78	Put	1,507.03000		1.50703		1,704.03000	1.70403	1,507.030	14.48	0.25	0.00	0	200.00
R213	On 04/11/2021	Bond Future			9.85535		84.19573		9.99552	83.45507		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			10.76909		68.09696		10.80167	67.90707		19.27	0.00	0.00	0	15,327.00
R214	On 06/05/2021	Bond Future			10.95396		65.51001		10.98774	65.31835		21.47	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future			11.14342		66.21779		11.17848	66.02426		20.21	0.00	0.00	0	0.00
R214	On 04/11/2021	Bond Future			11.33759		63.64223		11.37400	63.44667		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
<b>Total for Derivatives :</b>											0.00	0	1 124 559.0
<b>Grand Total:</b>											0.00	0	1 124 559.0