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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/01/2021

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		90.49000	90.49000		90.50000	90.50000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future		792.40300	792.40300		790.39500	790.39500			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future		800.47100	800.47100		798.44500	798.44500			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future		809.16800	809.16800		807.12300	807.12300			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		818.05900	818.05900		815.99200	815.99200			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future		869.75300	869.75300		867.70700	867.70700			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future		878.60900	878.60900		876.54500	876.54500			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		888.15500	888.15500		886.07100	886.07100			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		897.91300	897.91300		895.80800	895.80800			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future		760.14100	760.14100		758.88700	758.88700			0.00	0.00	0	236.0
ALBI	On 06/05/2021	Index Future		767.88000	767.88000		766.61600	766.61600			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		776.22300	776.22300		774.94800	774.94800			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	784.75200		784.75200		783.46400	783.46400			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	11.48386		76.83978		11.50271	76.73983			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future	11.74127		73.84832		11.76075	73.74825			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	12.00393		74.65978		12.02411	74.55937			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.27531		71.69759		12.29632	71.59633			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	11.97973		75.88550		11.98790	75.83719			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future	12.22945		72.40058		12.23785	72.35262			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	12.47817		73.19678		12.48681	73.14908			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.73688		69.73570		12.74588	69.68773			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	751.33800		751.33800		750.01800	750.01800			0.00	0.00	0	961.0
GOVI	On 06/05/2021	GOVI	758.98800		758.98800		757.65800	757.65800			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI	767.23400		767.23400		765.89200	765.89200			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	775.66400		775.66400		774.30800	774.30800			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	147.64731		147.64731		147.48558	147.48558			0.00	2,657,651.58	18	7,320.0
I2025	On 06/05/2021	Bond Future	149.18724		149.18724		149.02547	149.02547			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	149.33121		149.33121		149.16898	149.16898			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	150.99041		150.99041		150.82692	150.82692			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	104.21981		104.21981		104.04058	104.04058			0.00	0.00	0	2,182.0
I2029	On 06/05/2021	Bond Future	104.16757		104.16757		103.98759	103.98759			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future	105.33707		105.33707		105.15607	105.15607			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	105.35702		105.35702		105.17430	105.17430			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	99.41158	99.41158		99.07555	99.07555				0.00	0.00	0	8,131.0
I2033	On 06/05/2021	Bond Future	99.23294	99.23294		98.89441	98.89441				0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	100.34695	100.34695		100.00556	100.00556				0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	100.23712	100.23712		99.89226	99.89226				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	111.37494	111.37494		111.26861	111.26861				0.00	0.00	0	7,805.0
I2038	On 06/05/2021	Bond Future	112.53670	112.53670		112.43040	112.43040				0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	112.07789	112.07789		111.97149	111.97149				0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	113.32325	113.32325		113.21607	113.21607				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	99.92858	99.92858		99.89923	99.89923				0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	99.18073	99.18073		99.15225	99.15225				0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	100.29435	100.29435		100.26650	100.26650				0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	99.60105	99.60105		99.57325	99.57325				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	101.23251	101.23251		101.20277	101.20277				0.00	0.00	0	11,025.0
I2050	On 06/05/2021	Bond Future	102.28820	102.28820		102.25940	102.25940				0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	101.50832	101.50832		101.48018	101.48018				0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	102.63625	102.63625		102.60813	102.60813				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	270.61800	270.61800		270.29900	270.29900				0.00	0.00	0	957.0
IGOV	On 06/05/2021	Index Future	273.44000	273.44000		273.11900	273.11900				0.00	0.00	0	17.0
IGOV	On 05/08/2021	Index Future	276.47700	276.47700		276.15300	276.15300				0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	279.58100	279.58100		279.25300	279.25300				0.00	0.00	0	0.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.65500	96.34500		3.65500	96.34500				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.51000	96.49000		3.53000	96.47000				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.49500	96.50500		3.51500	96.48500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.42000	96.58000		3.45000	96.55000				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.42000	96.58000		3.45000	96.55000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.40500	96.59500		3.43500	96.56500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.45000	96.55000		3.48000	96.52000				0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.60500	96.39500		3.63500	96.36500				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.62000	96.38000		3.65000	96.35000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.93000	96.07000		3.96000	96.04000				0.00	0.00	0	1.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	3.95000	96.05000		3.97000	96.03000				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.44500	95.55500		4.51500	95.48500				0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.66112	119.80806		6.72191	119.48497			6.47	0.00	0.00	0	79,294.0

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	0.21000		0.00021		0.61000	0.00061	0.210	7.16	0.00	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.81004				6.87419	120.70281		6.80	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.30	Put	898.45000		0.89845		1,043.51000	1.04351	898.450	7.05	0.29	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			6.95693		117.07569		7.02481	116.74826		6.64	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.11113		118.34975		7.18319	118.01919		5.95	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			318.35019		318.35019		318.33491	318.33491			0.00	10,187,206.08	32	2,401.0
R197	On 06/05/2021	Bond Future			321.67040		321.67040		321.65849	321.65849			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			317.27592		317.27592		317.26691	317.26691			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.80164		320.80164		320.79363	320.79363			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			219.73330		219.73330		219.00668	219.00668			0.00	0.00	0	7,883.0
R202	On 06/05/2021	Bond Future			222.02496		222.02496		221.29313	221.29313			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			220.26531		220.26531		219.52733	219.52733			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			222.71269		222.71269		221.96727	221.96727			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			4.49952		109.76949		4.51776	109.73268		1.53	0.00	109,769,490.00	1,000	32,397.0
R2023	On 06/05/2021	Bond Future			4.55474		106.98114		4.57499	106.94517		1.52	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.57842		108.15617		4.60148	108.12086		1.52	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.61044		105.42542		4.63778	105.39013		1.41	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			8.80153		95.29178		8.84333	95.04466		11.43	0.00	346,862,079.20	3,640	108,415.0
R2030	On 04/02/2021	Bond Future	8.20	Call	94.66000		0.09466		94.32000	0.09432	94.660	10.91	0.08	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	213.05000		0.21305		206.61000	0.20661	213.050	11.07	0.16	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	223.18000		0.22318		216.13000	0.21613	223.180	11.08	0.16	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,256.14000		1.25614		1,177.22000	1.17722	1,256.140	11.54	0.56	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,267.94000		2.26794		2,130.23000	2.13023	2,267.940	11.84	0.76	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,630.93000		2.63093		2,476.52000	2.47652	2,630.930	11.95	0.80	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	215.68000		0.21568		289.45000	0.28945	215.680	12.10	0.15	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	179.23000		0.17923		244.49000	0.24449	179.230	12.17	0.13	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	2.67000		0.00267		5.36000	0.00536	2.670	12.76	0.00	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			8.99474		96.26215		9.03819	96.01363		12.11	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	559.70000		0.55970		577.20000	0.57720	559.700	11.44	0.17	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,977.34000		1.97734		1,964.59000	1.96459	1,977.340	11.97	0.43	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,013.65000		2.01365		2,212.56000	2.21256	2,013.650	12.27	0.41	0.00	0	700.0

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R2030	On 06/05/2021	Bond Future	9.27	Call	3,462.90000	3.46290	3,408.15000	3.40815	3,462.900	12.31	0.61	0.00	0	300.0		
R2030	On 06/05/2021	Bond Future	9.92	Put	900.20000	0.90020	1,028.32000	1.02832	900.200	13.12	0.22	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	10.95	Put	174.13000	0.17413	218.40000	0.21840	174.130	13.23	0.06	0.00	0	300.0		
R2030	On 05/08/2021	Bond Future			9.19371	93.31412	9.23901	93.06377		12.09	0.00	0.00	0	0.0		
R2030	On 05/08/2021	Bond Future	7.70	Call	638.77000	0.63877	629.43000	0.62943	638.770	11.48	0.16	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.78	Call	2,288.79000	2.28879	2,279.22000	2.27922	2,288.790	11.80	0.41	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	2,700.32000	2.70032	2,679.58000	2.67958	2,700.320	11.91	0.45	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	4,122.48000	4.12248	4,086.11000	4.08611	4,122.480	12.22	0.58	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	10.30	Put	1,338.13000	1.33813	1,436.62000	1.43662	1,338.130	13.08	0.24	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	146.29000	0.14629	166.94000	0.16694	146.290	13.08	0.04	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			9.38983	94.32983	9.43708	94.07716		10.70	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	1,233.77000	1.23377	1,278.63000	1.27863	1,233.770	10.05	0.25	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	2,081.24000	2.08124	2,166.60000	2.16660	2,081.240	10.23	0.37	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	631.42000	0.63142	730.83000	0.73083	631.420	11.54	0.12	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			9.78581	92.69315	9.83320	92.39907		13.49	0.00	200,217,204.00	2,160	114,916.0		
R2032	On 04/02/2021	Bond Future	8.79	Call	14.37000	0.01437	15.73000	0.01573	14.370	12.53	0.01	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	9.29	Call	224.02000	0.22402	217.23000	0.21723	224.020	12.93	0.15	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	10.82	Put	42.38000	0.04238	67.54000	0.06754	42.380	15.11	0.03	0.00	0	800.0		
R2032	On 06/05/2021	Bond Future			9.99366	89.49311	10.04286	89.19706		14.92	0.00	0.00	0	0.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	4,102.85000	4.10285	4,028.15000	4.02815	4,102.850	15.27	0.62	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	95.01000	0.09501	125.16000	0.12516	95.010	16.36	0.03	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			10.20321	90.47659	10.25435	90.17816		14.32	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future			10.41920	87.31632	10.47245	87.01502		13.25	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,598.12000	1.59812	1,661.49000	1.66149	1,598.120	12.45	0.28	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,574.33000	2.57433	2,667.44000	2.66744	2,574.330	12.73	0.39	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	612.25000	0.61225	719.55000	0.71955	612.250	14.28	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			10.61972	91.36991	10.65249	91.15584		15.30	0.00	28,598,781.83	313	97,068.0		
R2035	On 04/02/2021	Bond Future	10.14	Put	3,505.03000	3.50503	3,754.90000	3.75490	3,505.030	14.36	0.83	0.00	0	650.0		
R2035	On 04/02/2021	Bond Future	11.14	Put	325.70000	0.32570	451.29000	0.45129	325.700	15.94	0.17	0.00	0	650.0		
R2035	On 06/05/2021	Bond Future			10.83614	87.82720	10.87008	87.61201		16.92	0.00	0.00	0	0.0		
R2035	On 06/05/2021	Bond Future	10.05	Call	1,252.83000	1.25283	1,304.95000	1.30495	1,252.830	15.99	0.27	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	1,656.33000	1.65633	1,706.27000	1.70627	1,656.330	16.28	0.33	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	10.40	Call	2,044.90000	2.04490	2,090.52000	2.09052	2,044.900	16.51	0.38	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	10.55	Put	4,294.43000	4.29443	4,549.19000	4.54919	4,294.430	16.70	0.57	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.81	Call	3,231.51000	3.23151	3,256.43000	3.25643	3,231.510	16.99	0.51	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	11.05	Put	2,715.94000	2.71594	2,938.30000	2.93830	2,715.940	17.30	0.42	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	4,436.60000	4.43660	4,435.06000	4.43506	4,436.600	17.47	0.61	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	11.32	Put	2,114.91000	2.11491	2,313.71000	2.31371	2,114.910	17.78	0.34	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	11.55	Put	1,710.35000	1.71035	1,889.30000	1.88930	1,710.350	18.23	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	1,035.11000	1.03511	1,171.30000	1.17130	1,035.110	18.65	0.19	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	385.61000	0.38561	460.67000	0.46067	385.610	18.65	0.09	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	315.39000	0.31539	381.13000	0.38113	315.390	18.65	0.07	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			11.05799	88.79205	11.09323	88.57534		16.25	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,640.85000	1.64085	1,680.30000	1.68030	1,640.850	15.22	0.28	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	5,248.54000	5.24854	5,487.44000	5.48744	5,248.540	16.04	0.54	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	3,477.16000	3.47716	3,681.53000	3.68153	3,477.160	16.64	0.41	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.28558	85.28362	11.32223	85.06494		15.12	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,761.17000	1.76117	1,855.92000	1.85592	1,761.170	14.23	0.28	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,943.70000	1.94370	2,039.22000	2.03922	1,943.700	14.23	0.30	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	2,794.42000	2.79442	2,889.06000	2.88906	2,794.420	14.58	0.38	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	5,260.72000	5.26072	5,560.00000	5.56000	5,260.720	14.98	0.52	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	3,460.66000	3.46066	3,723.16000	3.72316	3,460.660	15.60	0.38	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	694.94000	0.69494	809.66000	0.80966	694.940	16.29	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			10.84220	82.60257	10.86457	82.45739		17.19	0.00	602,998,761.00	7,300	129,971.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	7.31000	0.00731	10.45000	0.01045	7.310	15.82	0.01	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	3,599.27000	3.59927	3,771.20000	3.77120	3,599.270	16.52	0.83	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	495.90000	0.49590	524.64000	0.52464	495.900	16.78	0.25	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	1,377.64000	1.37764	1,532.03000	1.53203	1,377.640	17.35	0.49	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	65.97000	0.06597	94.15000	0.09415	65.970	19.32	0.04	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	6,910.52000	6.91052	6,788.48000	6.78848	6,910.520	19.32	0.97	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	0.00000	0.00000	0.01000	0.00001	0.000	19.32	0.00	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			11.05828	83.44375	11.08141	83.29803		18.09	0.00	0.00	0	0.0	
R2037	On 05/08/2021	Bond Future			11.28175	80.10463	11.30572	79.95820		18.28	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.49894	80.97678	11.52383	80.82905		16.15	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			10.96111	84.68843	10.99345	84.46487		17.62	0.00	37,940,416.64	448	80,681.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	0.71000	0.00071	1.22000	0.00122	0.710	16.00	0.00	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	1.36000	0.00136	2.18000	0.00218	1.360	16.00	0.00	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	38.91000	0.03891	47.30000	0.04730	38.910	16.03	0.03	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	96.91000	0.09691	110.33000	0.11033	96.910	16.11	0.07	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	284.21000	0.28421	372.59000	0.37259	284.210	18.86	0.14	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	170.11000	0.17011	233.47000	0.23347	170.110	19.30	0.09	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			11.17244	85.55090	11.20597	85.32601		18.44	0.00	0.00	0	0.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	2,376.21000	2.37621	2,433.62000	2.43362	2,376.210	17.80	0.41	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	5,029.65000	5.02965	5,032.17000	5.03217	5,029.650	18.93	0.64	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	297.89000	0.29789	366.36000	0.36636	297.890	20.42	0.07	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.39095	81.98461	11.42579	81.75815		18.67	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,445.66000	3.44566	3,513.23000	3.51323	3,445.660	18.13	0.45	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	5,077.67000		5.07767	5,116.92000	5.11692	5,077.670		18.73	0.56	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	230.75000		0.23075	282.16000	0.28216	230.750		20.33	0.04	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.60289		82.87728	11.63911	82.64865			16.51	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			11.04949		81.15974	11.07150	81.00713			18.54	0.00	0.00	0	51,853.0
R2044	On 04/02/2021	Bond Future	9.66	Call	1.35000		0.00135	2.27000	0.00227	1.350		16.82	0.00	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	5,662.53000		5.66253	5,831.56000	5.83156	5,662.530		17.03	0.94	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	2,320.01000		2.32001	2,500.79000	2.50079	2,320.010		18.26	0.65	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.25397		81.98631	11.27676	81.83307			19.37	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	1,835.18000		1.83518	1,917.41000	1.91741	1,835.180		18.44	0.34	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	4,056.67000		4.05667	4,282.30000	4.28230	4,056.670		19.16	0.53	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	3,866.11000		3.86611	3,926.61000	3.92661	3,866.110		19.51	0.55	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	3,076.09000		3.07609	3,286.95000	3.28695	3,076.090		19.59	0.43	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	2,146.00000		2.14600	2,329.44000	2.32944	2,146.000		20.35	0.33	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,071.16000		1.07116	1,200.84000	1.20084	1,071.160		21.47	0.19	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.46530		78.50605	11.48896	78.35194			19.62	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.67000		79.36079	11.69458	79.20538			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			10.96377		84.83796	10.97044	84.79021			17.89	0.00	148,466,430.00	1,750	121,026.0
R2048	On 04/02/2021	Bond Future	9.80	Call	5.27000		0.00527	8.73000	0.00873	5.270		16.10	0.01	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	948.48000		0.94848	1,015.94000	1.01594	948.480		17.53	0.38	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.15602		81.29175	11.16282	81.24453			19.63	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.35248		82.18484	11.35946	82.13785			18.82	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.55257		78.66759	11.55980	78.62039			17.56	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			10.47695		70.50461	10.49346	70.41028			17.92	0.00	0.00	0	26,185.0
R209	On 06/05/2021	Bond Future			10.66847		68.08326	10.68546	67.98872			19.90	0.00	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,015.99000		1.01599	1,110.61000	1.11061	1,015.990		18.91	0.25	0.00	0	8,200.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,933.44000		1.93344	2,054.99000	2.05499	1,933.440		19.37	0.40	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	2,165.19000		2.16519	2,284.37000	2.28437	2,165.190		19.49	0.43	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,187.91000		3.18791	3,396.38000	3.39638	3,187.910		19.76	0.50	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,189.73000		2.18973	2,406.97000	2.40697	2,189.730		20.19	0.38	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,731.49000		1.73149	1,942.05000	1.94205	1,731.490		20.63	0.32	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,251.33000		1.25133	1,412.63000	1.41263	1,251.330		21.37	0.25	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	594.57000		0.59457		676.25000	0.67625	594.570	21.70	0.14	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.86052		68.83143		10.87802	68.73656		19.02	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.05641		66.44039		11.07452	66.34474		17.70	0.00	0.00	0	1,000.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,157.15000		1.15715		1,262.09000	1.26209	1,157.150	16.62	0.22	0.00	0	2,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	5,878.91000		5.87891		6,100.12000	6.10012	5,878.910	17.19	0.58	0.00	0	2,000.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,413.50000		2.41350		2,590.19000	2.59019	2,413.500	19.08	0.30	0.00	0	2,000.0
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			194.81129		194.81129		194.33055	194.33055			0.00	0.00	0	1,213.0
R210	On 06/05/2021	Bond Future			194.12954		194.12954		193.64585	193.64585			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			196.30913		196.30913		195.82188	195.82188			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			195.74996		195.74996		195.25803	195.25803			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			170.05648		170.05648		170.05459	170.05459			0.00	0.00	0	5,522.0
R212	On 06/05/2021	Bond Future			171.83019		171.83019		171.83016	171.83016			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			171.42675		171.42675		171.42835	171.42835			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.33157		173.33157		173.33381	173.33381			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			9.28800		88.38073		9.31984	88.19608		12.82	0.00	0.00	0	8,858.0
R213	On 06/05/2021	Bond Future			9.47780		85.75259		9.51076	85.56702		14.17	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			9.67115		86.69452		9.70533	86.50782		13.55	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,627.36000		2.62736		2,645.91000	2.64591	2,627.360	13.28	0.44	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	2,419.40000		2.41940		2,613.87000	2.61387	2,419.400	13.88	0.37	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,471.24000		1.47124		1,562.69000	1.56269	1,471.240	14.66	0.25	0.00	0	200.0
R213	On 04/11/2021	Bond Future			9.87178		84.10847		9.90733	83.92006		12.54	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			10.84746		67.64166		10.85395	67.60419		19.44	0.00	0.00	0	15,327.0
R214	On 06/05/2021	Bond Future			11.03453		65.05437		11.04113	65.01728		21.64	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			11.22498		65.76904		11.23172	65.73219		20.67	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.41877		63.20755		11.42572	63.17057		19.26	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

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
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 :											1,487,698,020.33	16,661	1 136 362.1
Grand Total:											1,487,698,020.33	16,661	1 136 362.1