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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/01/2021

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		90.50000	90.50000		90.49000	90.49000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future		793.70500	793.70500		792.40300	792.40300			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future		801.78300	801.78300		800.47100	800.47100			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future		810.49200	810.49200		809.16800	809.16800			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		819.39600	819.39600		818.05900	818.05900			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future		870.41300	870.41300		869.75300	869.75300			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future		879.27200	879.27200		878.60900	878.60900			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		888.82200	888.82200		888.15500	888.15500			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		898.58700	898.58700		897.91300	897.91300			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future		759.36500	759.36500		760.14100	760.14100			0.00	0.00	0	236.0
ALBI	On 06/05/2021	Index Future		767.09300	767.09300		767.88000	767.88000			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		775.42500	775.42500		776.22300	776.22300			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		783.94400	783.94400		784.75200	784.75200			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		11.51631	76.66784		11.48386	76.83978			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.77515	73.67441		11.74127	73.84832			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		12.03934	74.48372		12.00393	74.65978			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.31230	71.51945		12.27531	71.69759			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		12.05783	75.42592		11.97973	75.88550			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.31122	71.93604		12.22945	72.40058			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.56373	72.72689		12.47817	73.19678			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.82649	69.26060		12.73688	69.73570			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		750.73500	750.73500		751.33800	751.33800			0.00	15,014,700.00	2	963.0
GOVI	On 06/05/2021	GOVI		758.37500	758.37500		758.98800	758.98800			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		766.61300	766.61300		767.23400	767.23400			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		775.03500	775.03500		775.66400	775.66400			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		147.85265	147.85265		147.64731	147.64731			0.00	0.00	0	7,320.0
I2025	On 06/05/2021	Bond Future		149.39425	149.39425		149.18724	149.18724			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		149.54006	149.54006		149.33121	149.33121			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		151.20135	151.20135		150.99041	150.99041			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		104.61382	104.61382		104.21981	104.21981			0.00	0.00	0	2,182.0
I2029	On 06/05/2021	Bond Future		104.56531	104.56531		104.16757	104.16757			0.00	20,913,062.00	200	200.0
I2029	On 05/08/2021	Bond Future		105.73897	105.73897		105.33707	105.33707			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		105.76316	105.76316		105.35702	105.35702			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	99.42098	99.42098		99.41158	99.41158			0.00	0.00	0	8,131.0
I2033		On 06/05/2021	Bond Future	99.24210	99.24210		99.23294	99.23294			0.00	18,855,999.00	190	190.0
I2033		On 05/08/2021	Bond Future	100.35589	100.35589		100.34695	100.34695			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future	100.24602	100.24602		100.23712	100.23712			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	111.53473	111.53473		111.37494	111.37494			0.00	0.00	0	7,805.0
I2038		On 06/05/2021	Bond Future	112.69769	112.69769		112.53670	112.53670			0.00	18,031,630.40	160	160.0
I2038		On 05/08/2021	Bond Future	112.24041	112.24041		112.07789	112.07789			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future	113.48741	113.48741		113.32325	113.32325			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	99.93825	99.93825		99.92858	99.92858			0.00	0.00	0	14,890.0
I2046		On 06/05/2021	Bond Future	99.19017	99.19017		99.18073	99.18073			0.00	0.00	0	0.0
I2046		On 05/08/2021	Bond Future	100.30359	100.30359		100.29435	100.29435			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future	99.61037	99.61037		99.60105	99.60105			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	101.90246	101.90246		101.23251	101.23251			0.00	0.00	0	11,025.0
I2050		On 06/05/2021	Bond Future	102.96489	102.96489		102.28820	102.28820			0.00	0.00	0	0.0
I2050		On 05/08/2021	Bond Future	102.19218	102.19218		101.50832	101.50832			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future	103.32776	103.32776		102.63625	102.63625			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	271.02900	271.02900		270.61800	270.61800			0.00	0.00	0	957.0
IGOV		On 06/05/2021	Index Future	273.85500	273.85500		273.44000	273.44000			0.00	0.00	0	17.0
IGOV		On 05/08/2021	Index Future	276.89600	276.89600		276.47700	276.47700			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future	280.00300	280.00300		279.58100	279.58100			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		3.51000	96.49000			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/03/2021	Jibar Tradeable Future	3.49500	96.50500		3.49500	96.50500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future	3.42000	96.58000		3.42000	96.58000			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future	3.42000	96.58000		3.42000	96.58000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future	3.40500	96.59500		3.40500	96.59500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.44000	96.56000		3.45000	96.55000			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	3.60500	96.39500		3.60500	96.39500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	3.62000	96.38000		3.62000	96.38000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	3.93000	96.07000		3.93000	96.07000			0.00	0.00	0	1.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	3.95000	96.05000		3.95000	96.05000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future	4.46500	95.53500		4.44500	95.55500			0.00	0.00	0	0.0
R186		On 04/02/2021	Bond Future	6.62402	120.00579		6.66112	119.80806		6.47	0.00	120,005.79	1	79,293.0

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	0.10000	0.00010			0.21000	0.00021	0.100	7.16	0.00	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.77082	121.22716		6.81004	121.02787			6.80	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.30	Put	834.18000	0.83418		898.45000	0.89845	834.180		7.05	0.28	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			6.91535	117.27684		6.95693	117.07569			6.64	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.06698	118.55286		7.11113	118.34975			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			318.35520	318.35520		318.35019	318.35019				0.00	0.00	0	2,401.0
R197	On 06/05/2021	Bond Future			321.67437	321.67437		321.67040	321.67040				0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			317.27897	317.27897		317.27592	317.27592				0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.80431	320.80431		320.80164	320.80164				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			219.97585	219.97585		219.73330	219.73330				0.00	0.00	0	7,883.0
R202	On 06/05/2021	Bond Future			222.26927	222.26927		222.02496	222.02496				0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			220.51161	220.51161		220.26531	220.26531				0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			222.96156	222.96156		222.71269	222.71269				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			4.48831	109.79212		4.49952	109.76949			1.53	0.00	0.00	0	32,397.0
R2023	On 06/05/2021	Bond Future			4.54211	107.00359		4.55474	106.98114			1.52	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.56384	108.17851		4.57842	108.15617			1.52	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.59305	105.44787		4.61044	105.42542			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			8.78931	95.36418		8.80153	95.29178			11.43	0.00	95,364.18	1	108,414.0
R2030	On 04/02/2021	Bond Future	8.20	Call	91.71000	0.09171		94.66000	0.09466	91.710		10.91	0.08	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	210.13000	0.21013		213.05000	0.21305	210.130		11.07	0.16	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	220.33000	0.22033		223.18000	0.22318	220.330		11.08	0.17	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,272.41000	1.27241		1,256.14000	1.25614	1,272.410		11.54	0.57	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,303.46000	2.30346		2,267.94000	2.26794	2,303.460		11.84	0.77	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,672.14000	2.67214		2,630.93000	2.63093	2,672.140		11.95	0.82	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	190.98000	0.19098		215.68000	0.21568	190.980		12.10	0.13	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	157.46000	0.15746		179.23000	0.17923	157.460		12.17	0.11	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	1.94000	0.00194		2.67000	0.00267	1.940		12.76	0.00	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			8.98203	96.33500		8.99474	96.26215			12.11	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	565.47000	0.56547		559.70000	0.55970	565.470		11.44	0.18	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,997.85000	1.99785		1,977.34000	1.97734	1,997.850		11.97	0.44	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,972.71000	1.97271		2,013.65000	2.01365	1,972.710		12.27	0.40	0.00	0	700.0

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R2030	On 06/05/2021	Bond Future	9.27	Call	3,496.09000	3.49609	3,462.90000	3.46290	3,496.090	12.31	0.61	0.00	0	300.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	875.48000	0.87548	900.20000	0.90020	875.480	13.12	0.21	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	10.95	Put	166.61000	0.16661	174.13000	0.17413	166.610	13.23	0.05	0.00	0	300.0	
R2030	On 05/08/2021	Bond Future			9.18048	93.38739	9.19371	93.31412		12.09	0.00	0.00	0	0.0	
R2030	On 05/08/2021	Bond Future	7.70	Call	645.64000	0.64564	638.77000	0.63877	645.640	11.48	0.16	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.78	Call	2,310.88000	2.31088	2,288.79000	2.28879	2,310.880	11.80	0.41	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	2,725.55000	2.72555	2,700.32000	2.70032	2,725.550	11.91	0.46	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	4,157.24000	4.15724	4,122.48000	4.12248	4,157.240	12.22	0.59	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	1,313.92000	1.31392	1,338.13000	1.33813	1,313.920	13.08	0.23	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	141.65000	0.14165	146.29000	0.14629	141.650	13.08	0.04	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.37604	94.40374	9.38983	94.32983		10.70	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	1,247.91000	1.24791	1,233.77000	1.23377	1,247.910	10.05	0.26	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	2,102.95000	2.10295	2,081.24000	2.08124	2,102.950	10.23	0.37	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	618.92000	0.61892	631.42000	0.63142	618.920	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			9.76835	92.80183	9.78581	92.69315		13.49	0.00	0.00	0	114,916.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	13.54000	0.01354	14.37000	0.01437	13.540	12.53	0.01	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	224.57000	0.22457	224.02000	0.22402	224.570	12.93	0.15	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	34.07000	0.03407	42.38000	0.04238	34.070	15.11	0.03	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			9.97553	89.60255	9.99366	89.49311		14.92	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	4,158.33000	4.15833	4,102.85000	4.10285	4,158.330	15.27	0.63	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	89.53000	0.08953	95.01000	0.09501	89.530	16.36	0.03	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.18436	90.58694	10.20321	90.47659		14.32	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.39957	87.42775	10.41920	87.31632		13.25	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,623.86000	1.62386	1,598.12000	1.59812	1,623.860	12.45	0.28	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,611.48000	2.61148	2,574.33000	2.57433	2,611.480	12.73	0.39	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	596.90000	0.59690	612.25000	0.61225	596.900	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			10.60713	91.45236	10.61972	91.36991		15.30	0.00	0.00	0	97,068.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	3,417.82000	3.41782	3,505.03000	3.50503	3,417.820	14.36	0.83	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	292.11000	0.29211	325.70000	0.32570	292.110	15.94	0.16	0.00	0	650.0	
R2035	On 06/05/2021	Bond Future			10.82309	87.91015	10.83614	87.82720		16.92	0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	1,264.03000	1.26403	1,252.83000	1.25283	1,264.030	15.99	0.28	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	1,671.12000	1.67112	1,656.33000	1.65633	1,671.120	16.28	0.33	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	2,063.05000	2.06305	2,044.90000	2.04490	2,063.050	16.51	0.39	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	4,233.03000	4.23303	4,294.43000	4.29443	4,233.030	16.70	0.57	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,259.36000	3.25936	3,231.51000	3.23151	3,259.360	16.99	0.51	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	2,666.85000	2.66685	2,715.94000	2.71594	2,666.850	17.30	0.41	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	4,472.92000	4.47292	4,436.60000	4.43660	4,472.920	17.47	0.61	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	2,072.34000	2.07234	2,114.91000	2.11491	2,072.340	17.78	0.34	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	1,672.96000	1.67296	1,710.35000	1.71035	1,672.960	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	1,007.99000		1.00799	1,035.11000	1.03511	1,007.990		18.65	0.19	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	372.04000		0.37204	385.61000	0.38561	372.040		18.65	0.09	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	303.70000		0.30370	315.39000	0.31539	303.700		18.65	0.07	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			11.04444		88.87559	11.05799	88.79205			16.25	0.00	0.00	0	0.0
R2035	On 05/08/2021	Bond Future	10.02	Call	1,655.85000		1.65585	1,640.85000	1.64085	1,655.850		15.22	0.28	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	5,192.94000		5.19294	5,248.54000	5.24854	5,192.940		16.04	0.54	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	3,432.77000		3.43277	3,477.16000	3.47716	3,432.770		16.64	0.40	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			11.27148		85.36797	11.28558	85.28362			15.12	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,778.53000		1.77853	1,761.17000	1.76117	1,778.530		14.23	0.28	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,962.64000		1.96264	1,943.70000	1.94370	1,962.640		14.23	0.30	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.62	Call	2,819.68000		2.81968	2,794.42000	2.79442	2,819.680		14.58	0.39	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	5,209.54000		5.20954	5,260.72000	5.26072	5,209.540		14.98	0.51	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	3,420.83000		3.42083	3,460.66000	3.46066	3,420.830		15.60	0.38	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	681.94000		0.68194	694.94000	0.69494	681.940		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			10.87513		82.38899	10.84220	82.60257			17.19	0.00	82,388.99	1	129,970.0
R2037	On 04/02/2021	Bond Future	9.65	Call	4.80000		0.00480	7.31000	0.00731	4.800		15.82	0.00	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	3,759.48000		3.75948	3,599.27000	3.59927	3,759.480		16.52	0.85	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	421.18000		0.42118	495.90000	0.49590	421.180		16.78	0.22	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	1,451.80000		1.45180	1,377.64000	1.37764	1,451.800		17.35	0.51	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	66.85000		0.06685	65.97000	0.06597	66.850		19.32	0.04	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	6,697.34000		6.69734	6,910.52000	6.91052	6,697.340		19.32	0.97	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	0.00000		0.00000	0.00000	0.00000	0.000		19.32	0.00	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.09260		83.22768	11.05828	83.44375			18.09	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			11.31757		79.88596	11.28175	80.10463			18.28	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.53623		80.75562	11.49894	80.97678			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			11.01428		84.32138	10.96111	84.68843			17.62	0.00	84,321.38	1	80,680.0
R2040	On 04/02/2021	Bond Future	9.49	Call	0.34000		0.00034	0.71000	0.00071	0.340		16.00	0.00	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	0.68000		0.00068	1.36000	0.00136	0.680		16.00	0.00	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	24.96000		0.02496	38.91000	0.03891	24.960		16.03	0.02	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	66.68000		0.06668	96.91000	0.09691	66.680		16.11	0.05	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	317.63000		0.31763	284.21000	0.28421	317.630		18.86	0.16	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	189.40000		0.18940	170.11000	0.17011	189.400		19.30	0.10	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.22785		85.17979	11.17244	85.55090			18.44	0.00	0.00	0	0.0
R2040	On 06/05/2021	Bond Future	10.83	Call	2,212.38000		2.21238	2,376.21000	2.37621	2,212.380		17.80	0.39	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	4,780.58000		4.78058	5,029.65000	5.02965	4,780.580		18.93	0.62	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	317.75000		0.31775	297.89000	0.29789	317.750		20.42	0.07	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.44880		81.60914	11.39095	81.98461			18.67	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,269.75000		3.26975	3,445.66000	3.44566	3,269.750		18.13	0.43	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	4,857.42000		4.85742	5,077.67000	5.07767	4,857.420		18.73	0.55	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	244.46000		0.24446	230.75000	0.23075	244.460		20.33	0.05	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.66313		82.49760	11.60289	82.87728			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			11.10778		80.75665	11.04949	81.15974			18.54	0.00	80,756.65	1	51,852.0
R2044	On 04/02/2021	Bond Future	9.66	Call	0.65000		0.00065	1.35000	0.00135	0.650		16.82	0.00	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	6,037.56000		6.03756	5,662.53000	5.66253	6,037.560		17.03	0.96	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	2,560.06000		2.56006	2,320.01000	2.32001	2,560.060		18.26	0.69	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.31475		81.57874	11.25397	81.98631			19.37	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	1,684.94000		1.68494	1,835.18000	1.83518	1,684.940		18.44	0.33	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	4,259.66000		4.25966	4,056.67000	4.05667	4,259.660		19.16	0.55	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	3,629.87000		3.62987	3,866.11000	3.86611	3,629.870		19.51	0.53	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	3,241.38000		3.24138	3,076.09000	3.07609	3,241.380		19.59	0.45	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	2,268.75000		2.26875	2,146.00000	2.14600	2,268.750		20.35	0.35	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,138.10000		1.13810	1,071.16000	1.07116	1,138.100		21.47	0.20	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.52878		78.09373	11.46530	78.50605			19.62	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.73612		78.94396	11.67000	79.36079			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			11.02214		84.42175	10.96377	84.83796			17.89	0.00	84,421.75	1	121,025.0
R2048	On 04/02/2021	Bond Future	9.80	Call	2.78000		0.00278	5.27000	0.00527	2.780		16.10	0.00	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	768.17000		0.76817	948.48000	0.94848	768.170		17.53	0.33	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.21686		80.87100	11.15602	81.29175			19.63	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.41598		81.75920	11.35248	82.18484			18.82	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.61880		78.23717	11.55257	78.66759			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			10.51011		70.31535	10.47695	70.50461			17.92	0.00	0.00	0	26,185.0
R209	On 06/05/2021	Bond Future			10.70292		67.89177	10.66847	68.08326			19.90	0.00	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	9.75	Call	959.01000		0.95901	1,015.99000	1.01599	959.010		18.91	0.24	0.00	0	8,200.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,846.35000		1.84635	1,933.44000	1.93344	1,846.350		19.37	0.38	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	2,071.93000		2.07193	2,165.19000	2.16519	2,071.930		19.49	0.41	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,271.13000		3.27113	3,187.91000	3.18791	3,271.130		19.76	0.51	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,251.09000		2.25109	2,189.73000	2.18973	2,251.090		20.19	0.39	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,781.13000		1.78113	1,731.49000	1.73149	1,781.130		20.63	0.33	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,287.59000		1.28759	1,251.33000	1.25133	1,287.590		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	612.91000		0.61291	594.57000	0.59457	612.910	21.70	0.14	0.00	0	9,150.00	
R209	On 05/08/2021	Bond Future			10.89630		68.63766	10.86052	68.83143			19.02	0.00	0	0.00	
R209	On 04/11/2021	Bond Future			11.09355		66.24445	11.05641	66.44039			17.70	0.00	0	1,000.00	
R209	On 04/11/2021	Bond Future	9.50	Call	1,110.04000		1.11004	1,157.15000	1.15715	1,110.040	16.62	0.21	0.00	0	2,000.00	
R209	On 04/11/2021	Bond Future	10.50	Put	5,987.32000		5.98732	5,878.91000	5.87891	5,987.320	17.19	0.59	0.00	0	2,000.00	
R209	On 04/11/2021	Bond Future	12.00	Put	2,466.64000		2.46664	2,413.50000	2.41350	2,466.640	19.08	0.31	0.00	0	2,000.00	
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00	
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00	
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00	
R210	On 04/02/2021	Bond Future			194.82589		194.82589	194.81129	194.81129				0.00	0	1,213.00	
R210	On 06/05/2021	Bond Future			194.14360		194.14360	194.12954	194.12954				0.00	0	0.00	
R210	On 05/08/2021	Bond Future			196.32265		196.32265	196.30913	196.30913				0.00	0	0.00	
R210	On 04/11/2021	Bond Future			195.76351		195.76351	195.74996	195.74996				0.00	0	0.00	
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00	
R212	On 04/02/2021	Bond Future			170.09182		170.09182	170.05648	170.05648				0.00	0	5,522.00	
R212	On 06/05/2021	Bond Future			171.86527		171.86527	171.83019	171.83019				0.00	0	0.00	
R212	On 05/08/2021	Bond Future			171.46168		171.46168	171.42675	171.42675				0.00	0	0.00	
R212	On 04/11/2021	Bond Future			173.36668		173.36668	173.33157	173.33157				0.00	0	0.00	
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00	
R213	On 04/02/2021	Bond Future			9.28581		88.39345	9.28800	88.38073		12.82	0.00	0.00	0	8,858.00	
R213	On 06/05/2021	Bond Future			9.47558		85.76511	9.47780	85.75259		14.17	0.00	0.00	0	0.00	
R213	On 05/08/2021	Bond Future			9.66889		86.70689	9.67115	86.69452		13.55	0.00	0.00	0	0.00	
R213	On 05/08/2021	Bond Future	9.34	Call	2,624.44000		2.62444	2,627.36000	2.62736	2,624.440	13.28	0.44	0.00	0	200.00	
R213	On 05/08/2021	Bond Future	10.14	Put	2,406.52000		2.40652	2,419.40000	2.41940	2,406.520	13.88	0.37	0.00	0	200.00	
R213	On 05/08/2021	Bond Future	10.78	Put	1,460.85000		1.46085	1,471.24000	1.47124	1,460.850	14.66	0.25	0.00	0	200.00	
R213	On 04/11/2021	Bond Future			9.86944		84.12089	9.87178	84.10847		12.54	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	0.00	
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00	
R214	On 04/02/2021	Bond Future			10.92602		67.19033	10.84746	67.64166		19.44	0.00	16,931,963.16	252	15,579.00	
R214	On 06/05/2021	Bond Future			11.11612		64.59820	11.03453	65.05437		21.64	0.00	0.00	0	0.00	
R214	On 05/08/2021	Bond Future			11.30982		65.30762	11.22498	65.76904		20.67	0.00	0.00	0	0.00	
R214	On 04/11/2021	Bond Future			11.50692		62.74100	11.41877	63.20755		19.26	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	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
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 :											90,294,613.30	810	1 137 160.0
Grand Total:											90,294,613.30	810	1 137 160.0