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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/01/2021

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	90.63000		90.63000		90.61000	90.61000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	791.70400		791.70400		791.86400	791.86400			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	799.69400		799.69400		799.87000	799.87000			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	808.32900		808.32900		808.51500	808.51500			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	817.16400		817.16400		817.35500	817.35500			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	871.18600		871.18600		872.24200	872.24200			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	879.97800		879.97800		881.06000	881.06000			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	889.48000		889.48000		890.58300	890.58300			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	899.20200		899.20200		900.32000	900.32000			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	763.03300		763.03300		763.68500	763.68500			0.00	167,867,260.00	22	156.0
ALBI	On 06/05/2021	Index Future	770.73300		770.73300		771.40600	771.40600			0.00	138,731,940.00	18	152.0
ALBI	On 05/08/2021	Index Future	779.05600		779.05600		779.74400	779.74400			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		787.57100	787.57100		788.26900	788.26900			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		11.42514	77.15236		11.40291	77.27118			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		11.68116	74.15834		11.65791	74.27875			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future		11.94211	74.96863		11.91779	75.09065			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.21164	72.00571		12.18624	72.12915			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		11.92281	76.22353		11.89032	76.41766			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		12.17093	72.73618		12.13688	72.93267			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future		12.41778	73.53165		12.38214	73.73054			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.67442	70.07016		12.63710	70.27131			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		754.30300	754.30300		754.90300	754.90300			0.00	3,243,502,900.00	430	259.0
GOVI	On 06/05/2021	GOVI		761.91500	761.91500		762.53400	762.53400			0.00	3,276,234,500.00	430	710.0
GOVI	On 05/08/2021	GOVI		770.14200	770.14200		770.77600	770.77600			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		778.56000	778.56000		779.20400	779.20400			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		148.49975	148.49975		148.40823	148.40823			0.00	25,244,957.50	170	1,537.0
I2025	On 06/05/2021	Bond Future		150.03704	150.03704		149.94548	149.94548			0.00	36,008,889.60	240	7,007.0
I2025	On 05/08/2021	Bond Future		150.18151	150.18151		150.08940	150.08940			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		151.84203	151.84203		151.74909	151.74909			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		104.99395	104.99395		104.98541	104.98541			0.00	0.00	0	1,515.0
I2029	On 06/05/2021	Bond Future		104.94168	104.94168		104.93372	104.93372			0.00	0.00	0	1,091.0
I2029	On 05/08/2021	Bond Future		106.11355	106.11355		106.10585	106.10585			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		106.13639	106.13639		106.12868	106.12868			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	100.22319	100.22319		100.00687	100.00687			0.00	0.00	0	1,258.0
I2033		On 06/05/2021	Bond Future	100.04529	100.04529		99.82742	99.82742			0.00	0.00	0	8,634.0
I2033		On 05/08/2021	Bond Future	101.16247	101.16247		100.94245	100.94245			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future	101.05619	101.05619		100.83392	100.83392			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	112.00036	112.00036		111.98975	111.98975			0.00	0.00	0	6,008.0
I2038		On 06/05/2021	Bond Future	113.15983	113.15983		113.14977	113.14977			0.00	0.00	0	5,114.0
I2038		On 05/08/2021	Bond Future	112.70135	112.70135		112.69138	112.69138			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future	113.94752	113.94752		113.93765	113.93765			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	100.69491	100.69491		100.68497	100.68497			0.00	0.00	0	14,486.0
I2046		On 06/05/2021	Bond Future	99.94731	99.94731		99.93778	99.93778			0.00	0.00	0	3,402.0
I2046		On 05/08/2021	Bond Future	101.06354	101.06354		101.05422	101.05422			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future	100.37349	100.37349		100.36424	100.36424			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	102.27222	102.27222		102.16701	102.16701			0.00	0.00	0	9,861.0
I2050		On 06/05/2021	Bond Future	103.33097	103.33097		103.22531	103.22531			0.00	0.00	0	2,788.0
I2050		On 05/08/2021	Bond Future	102.55655	102.55655		102.45015	102.45015			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future	103.69072	103.69072		103.58307	103.58307			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	272.06200	272.06200		271.90800	271.90800			0.00	0.00	0	957.0
IGOV		On 06/05/2021	Index Future	274.87500	274.87500		274.72400	274.72400			0.00	0.00	0	17.0
IGOV		On 05/08/2021	Index Future	277.91000	277.91000		277.76100	277.76100			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future	281.01400	281.01400		280.86400	280.86400			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/02/2021	Jibar Tradeable Future	3.64500	96.35500		3.63500	96.36500			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/03/2021	Jibar Tradeable Future	3.63500	96.36500		3.62500	96.37500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future	3.60000	96.40000		3.58000	96.42000			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future	3.60000	96.40000		3.58000	96.42000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future	3.59500	96.40500		3.57500	96.42500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future	3.61000	96.39000		3.60000	96.40000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.66000	96.34000		3.64000	96.36000			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	3.85000	96.15000		3.81500	96.18500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	3.94000	96.06000		3.91000	96.09000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.17500	95.82500		4.13500	95.86500			0.00	0.00	0	20,001.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	4.27500	95.72500		4.23500	95.76500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future	4.51000	95.49000		4.46000	95.54000			0.00	0.00	0	0.0
R186		On 04/02/2021	Bond Future	6.68576	119.67697		6.67741	119.72138		6.18	0.00	43,562,417.08	364	60,561.0

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	0.00000		0.00000		0.00000	0.00000	0.000	6.87	0.00	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.83798		120.88615		6.82900	120.93167		6.53	0.00	25,748,749.95	213	22,891.0
R186	On 06/05/2021	Bond Future	7.30	Put	791.49000		0.79149		800.08000	0.80008	791.490	6.78	0.29	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			6.98808		116.92529		6.97845	116.97176		6.45	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.14564		118.19129		7.13538	118.23837		5.85	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			318.72803		318.72803		318.55299	318.55299			0.00	0.00	0	2,394.0
R197	On 06/05/2021	Bond Future			322.02758		322.02758		321.85264	321.85264			0.00	0.00	0	1,265.0
R197	On 05/08/2021	Bond Future			317.61824		317.61824		317.44234	317.44234			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			321.13048		321.13048		320.95308	320.95308			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			220.15306		220.15306		220.24284	220.24284			0.00	0.00	0	7,630.0
R202	On 06/05/2021	Bond Future			222.43211		222.43211		222.52413	222.52413			0.00	0.00	0	643.0
R202	On 05/08/2021	Bond Future			220.66371		220.66371		220.75760	220.75760			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			223.10371		223.10371		223.19874	223.19874			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			4.56881		109.62975		4.55467	109.65824		1.50	0.00	0.00	0	29,916.0
R2023	On 06/05/2021	Bond Future			4.63895		106.83165		4.62236	106.86108		1.51	0.00	0.00	0	2,481.0
R2023	On 05/08/2021	Bond Future			4.68146		107.99850		4.66176	108.02862		1.50	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.73854		105.26024		4.71480	105.29082		1.38	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			8.80068		95.29681		8.77259	95.46336		11.16	0.00	202,029,237.20	2,120	49,753.0
R2030	On 04/02/2021	Bond Future	8.20	Call	10.14000		0.01014		29.12000	0.02912	10.140	10.64	0.02	1,750,237.97	1,083	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	46.35000		0.04635		96.91000	0.09691	46.350	10.80	0.06	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	50.44000		0.05044		103.67000	0.10367	50.440	10.81	0.07	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	896.57000		0.89657		1,092.16000	1.09216	896.570	11.27	0.58	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,008.24000		2.00824		2,209.89000	2.20989	2,008.240	11.57	0.85	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,413.97000		2.41397		2,610.17000	2.61017	2,413.970	11.68	0.90	279,894,530.09	3,249	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	44.92000		0.04492		66.87000	0.06687	44.920	11.82	0.06	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	31.76000		0.03176		50.05000	0.05005	31.760	11.90	0.04	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	0.01000		0.00001		0.05000	0.00005	0.010	12.48	0.00	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			8.99517		96.25968		8.96575	96.42843		11.87	0.00	192,519,360.00	2,000	60,358.0
R2030	On 06/05/2021	Bond Future	7.97	Call	444.99000		0.44499		492.32000	0.49232	444.990	11.19	0.15	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,789.30000		1.78930		1,896.64000	1.89664	1,789.300	11.72	0.43	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,828.35000		1.82835		1,795.67000	1.79567	1,828.350	12.03	0.40	0.00	0	700.0

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R2030	On 06/05/2021	Bond Future	9.25	Put	1,761.23000	1.76123	1,730.14000	1.73014	1,761.230	12.05	0.39	0.00	0	2,500.0		
R2030	On 06/05/2021	Bond Future	9.27	Call	3,276.52000	3.27652	3,415.23000	3.41523	3,276.520	12.07	0.61	0.00	0	300.0		
R2030	On 06/05/2021	Bond Future	9.35	Put	1,557.95000	1.55795	1,531.90000	1.53190	1,557.950	12.16	0.36	0.00	0	2,500.0		
R2030	On 06/05/2021	Bond Future	9.92	Put	754.25000	0.75425	747.55000	0.74755	754.250	12.87	0.20	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	10.95	Put	121.34000	0.12134	122.95000	0.12295	121.340	12.98	0.04	0.00	0	300.0		
R2030	On 05/08/2021	Bond Future			9.19524	93.30565	9.16440	93.47656		11.86	0.00	0.00	0	0.0		
R2030	On 05/08/2021	Bond Future	7.70	Call	546.47000	0.54647	585.56000	0.58556	546.470	11.26	0.14	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.78	Call	2,132.54000	2.13254	2,225.43000	2.22543	2,132.540	11.58	0.40	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	2,539.37000	2.53937	2,641.21000	2.64121	2,539.370	11.69	0.45	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	3,957.63000	3.95763	4,082.99000	4.08299	3,957.630	11.99	0.59	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	10.30	Put	1,209.10000	1.20910	1,190.78000	1.19078	1,209.100	12.85	0.23	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	113.25000	0.11325	112.65000	0.11265	113.250	12.85	0.03	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			9.39240	94.31606	9.36016	94.48895		10.65	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	1,165.24000	1.16524	1,222.51000	1.22251	1,165.240	10.01	0.25	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	2,046.60000	2.04660	2,127.65000	2.12765	2,046.600	10.35	0.37	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	582.41000	0.58241	572.01000	0.57201	582.410	11.48	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			9.72802	93.05355	9.71024	93.16483		13.23	0.00	1,674,963.90	18	43,948.0		
R2032	On 04/02/2021	Bond Future	8.79	Call	0.44000	0.00044	2.30000	0.00230	0.440	12.26	0.00	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	9.29	Call	70.46000	0.07046	129.40000	0.12940	70.460	12.66	0.08	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	10.82	Put	1.03000	0.00103	3.41000	0.00341	1.030	14.84	0.00	0.00	0	800.0		
R2032	On 06/05/2021	Bond Future			9.93463	89.85010	9.91602	89.96305		14.66	0.00	0.00	0	71,100.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	4,125.07000	4.12507	4,237.14000	4.23714	4,125.070	15.01	0.65	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	54.22000	0.05422	57.31000	0.05731	54.220	16.09	0.02	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			10.14261	90.83203	10.12316	90.94652		14.07	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future			10.35689	87.67069	10.33659	87.78657		13.16	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,609.37000	1.60937	1,660.01000	1.66001	1,609.370	12.37	0.29	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,611.30000	2.61130	2,677.91000	2.67791	2,611.300	12.65	0.40	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	522.73000	0.52273	521.48000	0.52148	522.730	14.19	0.10	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			10.51989	92.02679	10.49723	92.17690		15.12	0.00	7,822,277.15	85	73,344.0		
R2035	On 04/02/2021	Bond Future	10.14	Put	2,709.49000	2.70949	2,656.20000	2.65620	2,709.490	14.59	0.87	0.00	0	650.0		
R2035	On 04/02/2021	Bond Future	11.14	Put	52.07000	0.05207	83.81000	0.08381	52.070	16.29	0.05	0.00	0	650.0		
R2035	On 06/05/2021	Bond Future			10.73333	88.48386	10.70967	88.63602		16.74	0.00	0.00	0	28,115.0		
R2035	On 06/05/2021	Bond Future	10.05	Call	1,261.60000	1.26160	1,343.25000	1.34325	1,261.600	15.79	0.29	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	1,687.89000	1.68789	1,783.13000	1.78313	1,687.890	16.09	0.35	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	10.40	Call	2,099.25000	2.09925	2,205.15000	2.20515	2,099.250	16.32	0.40	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	10.55	Put	3,717.43000	3.71743	3,680.38000	3.68038	3,717.430	16.52	0.54	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.81	Call	3,362.57000	3.36257	3,491.44000	3.49144	3,362.570	16.81	0.54	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	11.05	Put	2,240.16000	2.24016	2,227.14000	2.22714	2,240.160	17.11	0.38	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	4,639.03000	4.63903	4,781.80000	4.78180	4,639.030	17.28	0.65	0.00	0	600.0		

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	11.32	Put	1,697.23000	1.69723	1,693.07000	1.69307	1,697.230	17.59	0.31	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	11.55	Put	1,340.52000	1.34052	1,341.72000	1.34172	1,340.520	18.04	0.25	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.02	Put	765.01000	0.76501	771.49000	0.77149	765.010	18.46	0.16	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	12.77	Put	251.73000	0.25173	257.91000	0.25791	251.730	18.46	0.06	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.91	Put	200.58000	0.20058	206.24000	0.20624	200.580	18.46	0.05	0.00	0	600.0		
R2035	On 05/08/2021	Bond Future			10.95172	89.45049	10.92702	89.60459		16.07	0.00	0.00	0	0.0		
R2035	On 05/08/2021	Bond Future	10.02	Call	1,686.01000	1.68601	1,757.61000	1.75761	1,686.010	15.04	0.29	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	10.77	Put	4,725.06000	4.72506	4,677.19000	4.67719	4,725.060	15.86	0.52	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	11.37	Put	3,044.12000	3.04412	3,017.37000	3.01737	3,044.120	16.46	0.38	0.00	0	100.0		
R2035	On 04/11/2021	Bond Future			11.17568	85.94439	11.14993	86.10031		15.05	0.00	0.00	0	0.0		
R2035	On 04/11/2021	Bond Future	10.12	Call	1,855.54000	1.85554	1,921.34000	1.92134	1,855.540	14.16	0.29	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	10.23	Call	2,049.30000	2.04930	2,119.25000	2.11925	2,049.300	14.16	0.32	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	2,946.97000	2.94697	3,032.87000	3.03287	2,946.970	14.51	0.40	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	4,811.33000	4.81133	4,758.53000	4.75853	4,811.330	14.91	0.49	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	3,099.86000	3.09986	3,067.42000	3.06742	3,099.860	15.52	0.36	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	571.89000	0.57189	568.16000	0.56816	571.890	16.21	0.09	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			10.75800	83.15252	10.74018	83.26962		17.06	0.00	3,734,213,368.16	44,908	76,665.0		
R2037	On 04/02/2021	Bond Future	9.65	Call	0.16000	0.00016	1.07000	0.00107	0.160	15.68	0.00	0.00	0	72.0		
R2037	On 04/02/2021	Bond Future	10.35	Put	2,874.10000	2.87410	2,843.64000	2.84364	2,874.100	16.38	0.88	0.00	0	72.0		
R2037	On 04/02/2021	Bond Future	10.48	Call	278.10000	0.27810	405.57000	0.40557	278.100	16.65	0.22	0.00	0	240.0		
R2037	On 04/02/2021	Bond Future	10.85	Put	671.86000	0.67186	753.68000	0.75368	671.860	17.22	0.39	0.00	0	72.0		
R2037	On 04/02/2021	Bond Future	11.90	Put	2.10000	0.00210	6.32000	0.00632	2.100	19.19	0.00	0.00	0	240.0		
R2037	On 04/02/2021	Bond Future	11.97	Call	7,411.78000	7.41178	7,531.69000	7.53169	7,411.780	19.19	1.00	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	19.19	0.00	0.00	0	300.0		
R2037	On 06/05/2021	Bond Future			10.97171	83.99266	10.95309	84.11146		17.98	0.00	3,761,695,270.76	44,786	103,714.0		
R2037	On 05/08/2021	Bond Future			11.19234	80.65442	11.17290	80.77471		18.17	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future			11.40669	81.52798	11.38644	81.64976		16.18	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			10.86228	85.37753	10.83938	85.53848		17.60	0.00	1,574,276,275.67	18,439	66,914.0		
R2040	On 04/02/2021	Bond Future	9.49	Call	0.00000	0.00000	0.04000	0.00004	0.000	15.97	0.00	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	9.57	Call	0.01000	0.00001	0.12000	0.00012	0.010	15.97	0.00	0.00	0	800.0		
R2040	On 04/02/2021	Bond Future	10.07	Call	4.58000	0.00458	15.58000	0.01558	4.580	16.00	0.01	0.00	0	800.0		
R2040	On 04/02/2021	Bond Future	10.24	Call	22.49000	0.02249	54.91000	0.05491	22.490	16.08	0.03	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	11.57	Put	33.87000	0.03387	59.23000	0.05923	33.870	18.83	0.03	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	11.74	Put	12.37000	0.01237	25.96000	0.02596	12.370	19.27	0.01	0.00	0	800.0		
R2040	On 06/05/2021	Bond Future			11.07058	86.24008	11.04666	86.40325		18.39	0.00	1,566,551,053.20	18,165	60,495.0		
R2040	On 06/05/2021	Bond Future	10.83	Call	2,479.45000	2.47945	2,598.49000	2.59849	2,479.450	17.76	0.44	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	11.58	Call	5,293.07000	5.29307	5,448.82000	5.44882	5,293.070	18.89	0.67	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	13.38	Put	194.86000	0.19486	200.71000	0.20071	194.860	20.38	0.05	0.00	0	300.0		

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
R2040	On 05/08/2021	Bond Future			11.28553		82.67602		11.26055	82.84122		18.61	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,618.07000		3.61807		3,729.64000	3.72964	3,618.070	18.08	0.47	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	5,327.38000		5.32738		5,458.86000	5.45886	5,327.380	18.67	0.59	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	170.36000		0.17036		171.89000	0.17189	170.360	20.27	0.03	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.49390		83.57159		11.46789	83.73870		16.49	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			10.93128		81.98775		10.91332	82.11481		18.54	0.00	26,891,982.00	328	36,884.0
R2044	On 04/02/2021	Bond Future	9.66	Call	0.01000		0.00001		0.14000	0.00014	0.010	16.82	0.00	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	4,771.38000		4.77138		4,673.07000	4.67307	4,771.380	17.03	0.98	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	1,350.56000		1.35056		1,412.50000	1.41250	1,350.560	18.26	0.60	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.13184		82.81611		11.11307	82.94494		19.36	0.00	0.00	0	24,601.0
R2044	On 06/05/2021	Bond Future	10.70	Call	1,958.19000		1.95819		2,051.70000	2.05170	1,958.190	18.43	0.37	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	3,441.70000		3.44170		3,428.03000	3.42803	3,441.700	19.15	0.49	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	4,145.31000		4.14531		4,270.25000	4.27025	4,145.310	19.50	0.59	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	2,538.64000		2.53864		2,536.39000	2.53639	2,538.640	19.58	0.40	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	1,706.05000		1.70605		1,713.47000	1.71347	1,706.050	20.33	0.29	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	790.58000		0.79058		803.46000	0.80346	790.580	21.45	0.15	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.33865		79.33983		11.31902	79.47041		19.59	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.53883		80.19922		11.51839	80.33127		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			10.84644		85.68620		10.83859	85.74352		17.99	0.00	25,277,429.00	295	119,633.0
R2048	On 04/02/2021	Bond Future	9.80	Call	0.17000		0.00017		1.03000	0.00103	0.170	16.21	0.00	37,183.20	1,442	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	838.62000		0.83862		1,004.14000	1.00414	838.620	17.63	0.45	168,055,101.18	4,326	2,140.0
R2048	On 06/05/2021	Bond Future			11.03477		82.14219		11.02652	82.20064		19.71	0.00	0.00	0	5,390.0
R2048	On 05/08/2021	Bond Future			11.22680		83.03955		11.21816	83.09892		18.87	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.42226		79.52713		11.41324	79.58726		17.58	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			10.42587		70.79762		10.40289	70.93003		17.55	0.00	318,589,290.00	4,500	22,713.0
R209	On 06/05/2021	Bond Future			10.61646		68.37384		10.59256	68.50797		19.59	0.00	307,682,280.00	4,500	21,766.0
R209	On 06/05/2021	Bond Future	9.75	Call	928.86000		0.92886		993.87000	0.99387	928.860	18.60	0.25	0.00	0	8,200.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,851.25000		1.85125		1,944.86000	1.94486	1,851.250	19.06	0.40	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	2,087.74000		2.08774		2,186.63000	2.18663	2,087.740	19.18	0.43	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	10.60	Put	2,837.34000		2.83734		2,813.97000	2.81397	2,837.340	19.45	0.48	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	1,880.67000		1.88067		1,871.85000	1.87185	1,880.670	19.88	0.36	0.00	0	3,500.0

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 Interest
R209	On 06/05/2021	Bond Future	11.25	Put	1,452.10000		1.45210	1,449.77000	1.44977	1,452.100	20.32	0.30	0.00	0	9,150.0	
R209	On 06/05/2021	Bond Future	11.60	Put	1,013.44000		1.01344	1,017.04000	1.01704	1,013.440	21.05	0.22	0.00	0	3,750.0	
R209	On 06/05/2021	Bond Future	12.25	Put	443.48000		0.44348	450.09000	0.45009	443.480	21.39	0.11	0.00	0	9,150.0	
R209	On 05/08/2021	Bond Future			10.80732		69.12103	10.78248	69.25687		18.80	0.00	0.00	0	0.0	
R209	On 04/11/2021	Bond Future			11.00192		66.72940	10.97613	66.86682		17.75	0.00	0.00	0	1,795.0	
R209	On 04/11/2021	Bond Future	9.50	Call	1,167.18000		1.16718	1,213.63000	1.21363	1,167.180	16.66	0.22	0.00	0	3,750.0	
R209	On 04/11/2021	Bond Future	10.50	Put	5,640.15000		5.64015	5,582.53000	5.58253	5,640.150	17.24	0.58	0.00	0	5,500.0	
R209	On 04/11/2021	Bond Future	12.00	Put	2,258.46000		2.25846	2,238.97000	2.23897	2,258.460	19.14	0.29	0.00	0	5,500.0	
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			195.63606		195.63606	195.62127	195.62127			0.00	0.00	0	904.0	
R210	On 06/05/2021	Bond Future			194.94785		194.94785	194.93397	194.93397			0.00	0.00	0	494.0	
R210	On 05/08/2021	Bond Future			197.12499		197.12499	197.11163	197.11163			0.00	0.00	0	0.0	
R210	On 04/11/2021	Bond Future			196.56430		196.56430	196.55103	196.55103			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			170.26861		170.26861	170.15756	170.15756			0.00	0.00	0	3,909.0	
R212	On 06/05/2021	Bond Future			172.03128		172.03128	171.92006	171.92006			0.00	43,007,820.00	250	2,672.0	
R212	On 05/08/2021	Bond Future			171.61974		171.61974	171.50785	171.50785			0.00	0.00	0	0.0	
R212	On 04/11/2021	Bond Future			173.51740		173.51740	173.40450	173.40450			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			9.27674		88.44616	9.25383	88.57948		12.49	0.00	619,123.12	7	8,696.0	
R213	On 06/05/2021	Bond Future			9.46727		85.81199	9.44334	85.94718		13.87	0.00	0.00	0	162.0	
R213	On 05/08/2021	Bond Future			9.66114		86.74930	9.63614	86.88632		13.30	0.00	0.00	0	0.0	
R213	On 05/08/2021	Bond Future	9.34	Call	2,488.10000		2.48810	2,573.13000	2.57313	2,488.100	13.03	0.43	0.00	0	200.0	
R213	On 05/08/2021	Bond Future	10.14	Put	2,238.07000		2.23807	2,213.81000	2.21381	2,238.070	13.63	0.36	0.00	0	200.0	
R213	On 05/08/2021	Bond Future	10.78	Put	1,318.60000		1.31860	1,308.16000	1.30816	1,318.600	14.40	0.24	0.00	0	200.0	
R213	On 04/11/2021	Bond Future			9.86222		84.15923	9.83616	84.29780		12.47	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			10.79611		67.93941	10.76310	68.13197		19.11	0.00	33,969,705.00	500	13,816.0	
R214	On 06/05/2021	Bond Future			10.98214		65.35006	10.94781	65.54500		21.39	0.00	32,675,030.00	500	5,974.0	
R214	On 05/08/2021	Bond Future			11.17128		66.06393	11.13557	66.26125		20.49	0.00	0.00	0	0.0	
R214	On 04/11/2021	Bond Future			11.36367		63.50206	11.32657	63.70161		19.40	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		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
Total for Derivatives :											19,236,133,131.73	153,388	1 323 876.0
Grand Total:											19,236,133,131.73	153,388	1 323 876.0