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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/02/2021

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	90.59000		90.59000		90.58000	90.58000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	793.74100		793.74100		791.76800	791.76800			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	801.65900		801.65900		799.67900	799.67900			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	810.16700		810.16700		808.17300	808.17300			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	818.78600		818.78600		816.77200	816.77200			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	879.50000		879.50000		874.12400	874.12400			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	888.27300		888.27300		882.85700	882.85700			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	897.70000		897.70000		892.23500	892.23500			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	907.25000		907.25000		901.72900	901.72900			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	769.63700		769.63700		764.84600	764.84600			0.00	0.00	0	83.0
ALBI	On 06/05/2021	Index Future	777.31400		777.31400		772.48700	772.48700			0.00	0.00	0	270.0
ALBI	On 05/08/2021	Index Future	785.56400		785.56400		780.69300	780.69300			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		793.92100	793.92100		788.99900	788.99900			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		11.25430	78.07250		11.35744	77.51507			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		11.50481	75.07871		11.61224	74.51610			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future		11.76090	75.88485		11.87294	75.31643			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.02701	72.90998		12.14389	72.33566			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		11.75833	77.21522		11.86128	76.59190			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		12.00049	73.72883		12.10806	73.09969			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future		12.24213	74.52106		12.35451	73.88538			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.49461	71.04842		12.61219	70.40612			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		760.75800	760.75800		756.03800	756.03800			0.00	7,607,580.00	1	28.0
GOVI	On 06/05/2021	GOVI		768.34700	768.34700		763.59200	763.59200			0.00	0.00	0	949.0
GOVI	On 05/08/2021	GOVI		776.50100	776.50100		771.70300	771.70300			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		784.76200	784.76200		779.91400	779.91400			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		148.98860	148.98860		148.96633	148.96633			0.00	0.00	0	1,537.0
I2025	On 06/05/2021	Bond Future		150.51344	150.51344		150.49178	150.49178			0.00	0.00	0	7,007.0
I2025	On 05/08/2021	Bond Future		150.63662	150.63662		150.61369	150.61369			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		152.25805	152.25805		152.23506	152.23506			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		105.84105	105.84105		105.95834	105.95834			0.00	0.00	0	1,321.0
I2029	On 06/05/2021	Bond Future		105.78619	105.78619		105.90423	105.90423			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future		106.94769	106.94769		107.06731	107.06731			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		106.94970	106.94970		107.06961	107.06961			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	100.11002	100.11002		100.26363	100.26363			0.00	0.00	0	1,258.0
I2033		On 06/05/2021	Bond Future	99.91928	99.91928		100.07497	100.07497			0.00	0.00	0	8,634.0
I2033		On 05/08/2021	Bond Future	101.01623	101.01623		101.17400	101.17400			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future	100.88030	100.88030		101.03862	101.03862			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	112.95018	112.95018		112.94867	112.94867			0.00	8,245,363.14	73	5,008.0
I2038		On 06/05/2021	Bond Future	114.10634	114.10634		114.10527	114.10527			0.00	8,329,762.82	73	6,799.0
I2038		On 05/08/2021	Bond Future	113.63852	113.63852		113.63635	113.63635			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future	114.86187	114.86187		114.85963	114.85963			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	102.18707	102.18707		102.18552	102.18552			0.00	0.00	0	14,486.0
I2046		On 06/05/2021	Bond Future	101.44449	101.44449		101.44195	101.44195			0.00	0.00	0	14,893.0
I2046		On 05/08/2021	Bond Future	102.55850	102.55850		102.55626	102.55626			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future	101.85681	101.85681		101.85287	101.85287			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	103.46587	103.46587		103.46433	103.46433			0.00	2,586,646.75	25	9,857.0
I2050		On 06/05/2021	Bond Future	104.52486	104.52486		104.52379	104.52379			0.00	2,613,121.50	25	9,986.0
I2050		On 05/08/2021	Bond Future	103.74632	103.74632		103.74374	103.74374			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future	104.86298	104.86298		104.86051	104.86051			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	273.71900	273.71900		273.68800	273.68800			0.00	221,712,390.00	81	120.0
IGOV		On 06/05/2021	Index Future	276.51800	276.51800		276.49100	276.49100			0.00	223,979,580.00	81	973.0
IGOV		On 05/08/2021	Index Future	279.52000	279.52000		279.49500	279.49500			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future	282.56000	282.56000		282.53600	282.53600			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/02/2021	Jibar Tradeable Future	3.63500	96.36500		3.63500	96.36500			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/03/2021	Jibar Tradeable Future	3.63500	96.36500		3.63500	96.36500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future	3.57000	96.43000		3.56000	96.44000			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future	3.56000	96.44000		3.55000	96.45000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future	3.54500	96.45500		3.53500	96.46500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future	3.55000	96.45000		3.54000	96.46000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.58000	96.42000		3.57000	96.43000			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	3.74500	96.25500		3.75500	96.24500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	3.83000	96.17000		3.84000	96.16000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.08000	95.92000		4.09000	95.91000			0.00	0.00	0	20,001.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	4.16500	95.83500		4.17500	95.82500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future	4.43000	95.57000		4.43000	95.57000			0.00	0.00	0	0.0
R186		On 04/02/2021	Bond Future	6.62854	119.98168		6.68043	119.70531		6.22	0.00	131,379,939.60	1,095	37,863.0

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	6.89	0.00	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.78014		121.17976		6.83500	120.90125		6.42	0.00	816,993,941.92	6,742	103,969.0
R186	On 06/05/2021	Bond Future	7.30	Put	639.26000		0.63926		735.13000	0.73513	639.260	6.67	0.26	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			6.93126		117.19982		6.98945	116.91868		6.37	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.09278		118.43411		7.15463	118.15006		6.01	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 04/02/2021	Bond Future			319.26800		319.26800		319.25560	319.25560			0.00	13,409,256.00	42	2,352.0
R197	On 06/05/2021	Bond Future			322.53556		322.53556		322.52473	322.52473			0.00	13,546,493.52	42	2,121.0
R197	On 05/08/2021	Bond Future			318.07974		318.07974		318.06228	318.06228			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			321.50391		321.50391		321.48647	321.48647			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 04/02/2021	Bond Future			221.13412		221.13412		221.13123	221.13123			0.00	0.00	0	7,585.0
R202	On 06/05/2021	Bond Future			223.39743		223.39743		223.39576	223.39576			0.00	11,393,268.93	51	8,028.0
R202	On 05/08/2021	Bond Future			221.60241		221.60241		221.59745	221.59745			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			223.98783		223.98783		223.98304	223.98304			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			4.61623		109.53425		4.63765	109.49115		1.51	0.00	33,955,617.50	310	11,572.0
R2023	On 06/05/2021	Bond Future			4.70054		106.72249		4.72480	106.67953		1.54	0.00	258,588,593.27	2,423	37,743.0
R2023	On 05/08/2021	Bond Future			4.76687		107.86804		4.79511	107.82496		1.50	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.86518		105.09731		4.89900	105.05386		1.34	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			8.64046		96.25183		8.73280	95.69992		10.95	0.00	230,811,888.34	2,398	31,084.0
R2030	On 04/02/2021	Bond Future	8.20	Call	0.49000		0.00049		2.73000	0.00273	0.490	10.45	0.00	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	12.57000		0.01257		23.38000	0.02338	12.570	10.60	0.03	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	14.89000		0.01489		26.27000	0.02627	14.890	10.62	0.04	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,343.62000		1.34362		997.53000	0.99753	1,343.620	11.06	0.91	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,822.60000		2.82260		2,298.60000	2.29860	2,822.600	11.35	1.00	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	3,282.47000		3.28247		2,743.21000	2.74321	3,282.470	11.46	1.00	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	0.01000		0.00001		4.29000	0.00429	0.010	11.60	0.00	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	0.00000		0.00000		2.40000	0.00240	0.000	11.67	0.00	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	0.00000		0.00000		0.00000	0.00000	0.000	12.23	0.00	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			8.82986		97.21296		8.92618	96.65602		11.36	0.00	512,506,725.12	5,272	113,253.0
R2030	On 06/05/2021	Bond Future	7.97	Call	491.68000		0.49168		420.10000	0.42010	491.680	10.69	0.18	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	2,042.52000		2.04252		1,817.29000	1.81729	2,042.520	11.22	0.49	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,299.78000		1.29978		1,530.26000	1.53026	1,299.780	11.52	0.34	0.00	0	700.0

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R2030	On 06/05/2021	Bond Future	9.25	Put	1,244.50000	1.24450	1,468.58000	1.46858	1,244.500	11.54	0.32	0.00	0	2,500.0		
R2030	On 06/05/2021	Bond Future	9.27	Call	3,721.00000	3.72100	3,384.00000	3.38400	3,721.000	11.56	0.68	0.00	0	300.0		
R2030	On 06/05/2021	Bond Future	9.35	Put	1,080.36000	1.08036	1,284.12000	1.28412	1,080.360	11.65	0.29	0.00	0	2,500.0		
R2030	On 06/05/2021	Bond Future	9.92	Put	468.26000	0.46826	579.30000	0.57930	468.260	12.37	0.15	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	10.95	Put	54.84000	0.05484	75.82000	0.07582	54.840	12.48	0.02	0.00	0	300.0		
R2030	On 05/08/2021	Bond Future			9.02552	94.25123	9.12624	93.68859		11.41	0.00	0.00	0	0.0		
R2030	On 05/08/2021	Bond Future	7.70	Call	584.65000	0.58465	513.46000	0.51346	584.650	10.80	0.16	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.78	Call	2,353.79000	2.35379	2,136.66000	2.13666	2,353.790	11.12	0.44	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	2,804.03000	2.80403	2,558.77000	2.55877	2,804.030	11.23	0.49	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	4,362.35000	4.36235	4,036.22000	4.03622	4,362.350	11.54	0.64	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	10.30	Put	881.50000	0.88150	1,010.20000	1.01020	881.500	12.40	0.19	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	61.63000	0.06163	77.33000	0.07733	61.630	12.40	0.02	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			9.22027	95.24393	9.32547	94.67543		10.72	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	1,400.10000	1.40010	1,260.94000	1.26094	1,400.100	10.10	0.28	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	2,388.01000	2.38801	2,182.31000	2.18231	2,388.010	10.43	0.41	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	479.91000	0.47991	550.12000	0.55012	479.910	11.62	0.10	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			9.57638	94.00862	9.66891	93.42422		12.59	0.00	124,185,387.02	1,321	11,837.0		
R2032	On 04/02/2021	Bond Future	8.79	Call	0.00000	0.00000	0.01000	0.00001	0.000	11.68	0.00	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	9.29	Call	15.51000	0.01551	29.12000	0.02912	15.510	12.02	0.04	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	10.82	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.15	0.00	0.00	0	800.0		
R2032	On 06/05/2021	Bond Future			9.77849	90.80382	9.87477	90.21411		13.94	0.00	361,580,811.24	3,982	125,786.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	4,563.24000	4.56324	4,192.14000	4.19214	4,563.240	14.29	0.71	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	21.07000	0.02107	30.14000	0.03014	21.070	15.38	0.01	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			9.98277	91.77894	10.08306	91.18321		13.47	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future			10.19489	88.60125	10.29942	87.99928		13.19	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,866.60000	1.86660	1,699.72000	1.69972	1,866.600	12.44	0.32	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	3,018.87000	3.01887	2,783.64000	2.78364	3,018.870	12.87	0.44	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	433.84000	0.43384	495.53000	0.49553	433.840	14.32	0.08	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			10.34210	93.21461	10.45483	92.45877		13.82	0.00	276,567,747.87	2,967	36,839.0		
R2035	On 04/02/2021	Bond Future	10.14	Put	1,439.38000	1.43938	2,200.71000	2.20071	1,439.380	13.26	0.89	0.00	0	650.0		
R2035	On 04/02/2021	Bond Future	11.14	Put	0.00000	0.00000	3.12000	0.00312	0.000	15.00	0.00	0.00	0	650.0		
R2035	On 06/05/2021	Bond Future			10.55002	89.67292	10.66720	88.91011		15.74	0.00	155,851,534.96	1,738	97,813.0		
R2035	On 06/05/2021	Bond Future	10.05	Call	1,368.85000	1.36885	1,172.42000	1.17242	1,368.850	14.75	0.32	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	1,856.24000	1.85624	1,609.30000	1.60930	1,856.240	15.07	0.40	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	10.40	Call	2,326.98000	2.32698	2,035.95000	2.03595	2,326.980	15.31	0.46	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	10.55	Put	2,816.23000	2.81623	3,246.25000	3.24625	2,816.230	15.52	0.48	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.81	Call	3,761.20000	3.76120	3,357.07000	3.35707	3,761.200	15.81	0.61	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	11.05	Put	1,556.95000	1.55695	1,853.94000	1.85394	1,556.950	16.13	0.31	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	5,187.17000	5.18717	4,697.77000	4.69777	5,187.170	16.30	0.71	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	1,125.57000	1.12557		1,361.97000	1.36197	1,125.570	16.61	0.24	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	855.13000	0.85513		1,048.00000	1.04800	855.130	17.06	0.19	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	441.27000	0.44127		559.36000	0.55936	441.270	17.48	0.11	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	116.63000	0.11663		158.85000	0.15885	116.630	17.48	0.04	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	88.77000	0.08877		122.67000	0.12267	88.770	17.48	0.03	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			10.76342	90.63557		10.88546	89.86480		15.26	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,862.44000	1.86244		1,650.90000	1.65090	1,862.440	14.49	0.32	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	3,909.47000	3.90947		4,320.36000	4.32036	3,909.470	15.28	0.48	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	2,443.66000	2.44366		2,743.66000	2.74366	2,443.660	16.03	0.34	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.98380	87.11640		11.11087	86.33763		14.97	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	2,156.12000	2.15612		1,930.74000	1.93074	2,156.120	14.10	0.33	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,408.63000	2.40863		2,164.50000	2.16450	2,408.630	14.22	0.35	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,422.03000	3.42203		3,110.14000	3.11014	3,422.030	14.62	0.44	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	4,237.56000	4.23756		4,625.54000	4.62554	4,237.560	15.04	0.45	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	2,739.61000	2.73961		3,024.74000	3.02474	2,739.610	15.86	0.32	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	453.72000	0.45372		528.05000	0.52805	453.720	16.26	0.08	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			10.59143	84.25693		10.70901	83.47505		15.64	0.00	5,223,929.66	62	50,431.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.34	0.00	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	1,680.66000	1.68066		2,470.72000	2.47072	1,680.660	14.95	0.92	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	183.44000	0.18344		155.41000	0.15541	183.440	15.22	0.26	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	41.29000	0.04129		308.06000	0.30806	41.290	15.80	0.08	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	0.00000	0.00000		0.01000	0.00001	0.000	17.73	0.00	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	8,515.00000	8.51500		7,733.12000	7.73312	8,515.000	17.73	1.00	0.00	0	23.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	0.00000	0.00000		0.00000	0.00000	0.000	17.73	0.00	0.00	0	23.0	
R2037	On 06/05/2021	Bond Future			10.79998	85.09827		10.92221	84.30905		16.91	0.00	14,636,902.44	172	125,669.0	
R2037	On 05/08/2021	Bond Future			11.01591	81.75620		11.14325	80.95871		17.23	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.22718	82.61739		11.35960	81.81160		16.07	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			10.72620	86.34114		10.82869	85.61378		15.51	0.00	25,470,636.30	295	51,833.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.98	0.00	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.98	0.00	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	0.00000	0.00000		0.09000	0.00009	0.000	14.14	0.00	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	0.29000	0.00029		1.94000	0.00194	0.290	14.40	0.00	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	0.00000	0.00000		2.05000	0.00205	0.000	17.40	0.00	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	0.00000	0.00000		0.32000	0.00032	0.000	17.75	0.00	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			10.93043	87.20337		11.03702	86.46915		17.26	0.00	5,668,219.05	65	75,499.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	2,678.69000	2.67869		2,387.02000	2.38702	2,678.690	17.02	0.48	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	5,768.60000	5.76860		5,293.35000	5.29335	5,768.600	18.29	0.72	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	92.53000	0.09253		124.94000	0.12494	92.530	19.28	0.03	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	Open Interest
R2040	On 05/08/2021	Bond Future			11.14185		83.63352		11.25293	82.89172		17.68	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future	11.05	Call	3,855.82000		3.85582		3,527.84000	3.52784	3,855.820	17.46	0.50	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	11.55	Call	5,687.31000		5.68731		5,267.18000	5.26718	5,687.310	18.05	0.62	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	14.80	Put	96.14000		0.09614		118.83000	0.11883	96.140	19.36	0.02	0.00	0	900.00
R2040	On 04/11/2021	Bond Future			11.34825		84.51450		11.46381	83.76496		16.41	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future			10.78074		83.06312		10.88816	82.29336		16.25	0.00	14,868,298.48	179	16,649.00
R2044	On 04/02/2021	Bond Future	9.66	Call	0.00000		0.00000		0.00000	0.00000	0.000	14.62	0.00	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	3,675.96000		3.67596		4,446.82000	4.44682	3,675.960	14.74	1.00	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	294.56000		0.29456		858.15000	0.85815	294.560	15.94	0.36	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			10.97654		83.89260		11.08829	83.11555		18.14	0.00	15,016,775.40	179	53,296.00
R2044	On 06/05/2021	Bond Future	10.70	Call	2,148.05000		2.14805		1,886.04000	1.88604	2,148.050	17.67	0.41	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.10	Put	2,679.15000		2.67915		3,083.22000	3.08322	2,679.150	18.29	0.44	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.35	Call	4,568.11000		4.56811		4,129.16000	4.12916	4,568.110	18.72	0.65	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.40	Put	1,909.38000		1.90938		2,235.09000	2.23509	1,909.380	18.83	0.34	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.79	Put	1,238.82000		1.23882		1,478.97000	1.47897	1,238.820	19.75	0.24	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	12.50	Put	472.77000		0.47277		592.49000	0.59249	472.770	20.27	0.11	0.00	0	3,100.00
R2044	On 05/08/2021	Bond Future			11.17901		80.41244		11.29551	79.62728		18.58	0.00	0.00	0	0.00
R2044	On 04/11/2021	Bond Future			11.37635		81.25946		11.49757	80.46616		17.22	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future			10.70073		86.76166		10.80315	86.00314		15.57	0.00	810,440,666.06	9,341	79,924.00
R2048	On 04/02/2021	Bond Future	9.80	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.94	0.00	0.00	0	2,140.00
R2048	On 04/02/2021	Bond Future	10.80	Call	942.56000		0.94256		677.72000	0.67772	942.560	15.67	0.73	0.00	0	2,140.00
R2048	On 06/05/2021	Bond Future			10.88451		83.21860		10.99103	82.45293		18.43	0.00	777,344,942.60	9,341	123,651.00
R2048	On 05/08/2021	Bond Future			11.07247		84.11195		11.18343	83.33835		17.92	0.00	0.00	0	0.00
R2048	On 04/11/2021	Bond Future			11.26503		80.58714		11.38062	79.80539		17.48	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			10.26049		71.75880		10.36283	71.16174		17.25	0.00	7,678,191.60	107	17,870.00
R209	On 06/05/2021	Bond Future			10.44644		69.33639		10.55249	68.73371		18.58	0.00	14,837,987.46	214	28,174.00
R209	On 06/05/2021	Bond Future	9.75	Call	1,004.12000		1.00412		879.36000	0.87936	1,004.120	17.74	0.27	0.00	0	8,200.00
R209	On 06/05/2021	Bond Future	10.25	Call	2,064.36000		2.06436		1,844.33000	1.84433	2,064.360	18.33	0.45	0.00	0	5,325.00
R209	On 06/05/2021	Bond Future	10.35	Call	2,328.56000		2.32856		2,087.89000	2.08789	2,328.560	18.43	0.48	0.00	0	1,000.00
R209	On 06/05/2021	Bond Future	10.60	Put	2,194.93000		2.19493		2,505.05000	2.50505	2,194.930	18.70	0.43	0.00	0	6,250.00
R209	On 06/05/2021	Bond Future	11.00	Put	1,394.40000		1.39440		1,626.69000	1.62669	1,394.400	19.31	0.31	0.00	0	3,500.00

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
R209	On 06/05/2021	Bond Future	11.25	Put	1,049.49000		1.04949	1,240.02000	1.24002	1,049.490		19.82	0.24	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	685.34000		0.68534	825.58000	0.82558	685.340		20.37	0.17	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	248.92000		0.24892	315.60000	0.31560	248.920		20.37	0.07	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.63332		70.08096	10.74328	69.47205			17.90	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.82519		67.67937	10.93924	67.06411			17.62	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,341.75000		1.34175	1,211.31000	1.21131	1,341.750		16.60	0.25	0.00	0	3,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	5,034.56000		5.03456	5,395.88000	5.39588	5,034.560		17.13	0.54	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,940.78000		1.94078	2,127.54000	2.12754	1,940.780		19.10	0.26	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			196.25309		196.25309	196.25459	196.25459				0.00	0.00	0	859.0
R210	On 06/05/2021	Bond Future			195.55065		195.55065	195.55087	195.55087				0.00	0.00	0	1,183.0
R210	On 05/08/2021	Bond Future			197.69791		197.69791	197.69856	197.69856				0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			197.08865		197.08865	197.08684	197.08684				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			170.36303		170.36303	170.33512	170.33512				0.00	4,259,075.75	25	3,884.0
R212	On 06/05/2021	Bond Future			172.10664		172.10664	172.07936	172.07936				0.00	4,302,666.00	25	3,400.0
R212	On 05/08/2021	Bond Future			171.66602		171.66602	171.63675	171.63675				0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.51394		173.51394	173.48446	173.48446				0.00	8,675,697.00	50	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			9.16594		89.09346	9.24835	88.61141			12.41	0.00	31,717,271.76	356	638.0
R213	On 06/05/2021	Bond Future			9.35380		86.45553	9.43946	85.96913			13.32	0.00	30,778,168.68	356	8,790.0
R213	On 05/08/2021	Bond Future			9.54586		87.38356	9.63507	86.89219			12.84	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,597.14000		2.59714	2,402.09000	2.40209	2,597.140		12.57	0.46	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	1,855.84000		1.85584	2,046.79000	2.04679	1,855.840		13.17	0.33	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,045.03000		1.04503	1,170.22000	1.17022	1,045.030		13.94	0.20	0.00	0	200.0
R213	On 04/11/2021	Bond Future			9.74681		84.77520	9.83974	84.27875			12.59	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			10.63558		68.88441	10.73795	68.27928			18.71	0.00	0.00	0	9,610.0
R214	On 06/05/2021	Bond Future			10.81698		66.29662	10.92311	65.68584			20.28	0.00	0.00	0	11,831.0
R214	On 05/08/2021	Bond Future			11.00195		67.00834	11.11215	66.39119			19.51	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.19136		64.43756	11.30578	63.81388			19.24	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 :											5,186,765,077.74	49,509	1 605 196.0
Grand Total:											5,186,765,077.74	49,509	1 605 196.0