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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/01/2021

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	90.37000		90.37000		90.36000	90.36000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	793.73100		793.73100		794.34800	794.34800			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	801.82800		801.82800		802.37400	802.37400			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	810.49000		810.49000		810.93900	810.93900			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	819.30000		819.30000		819.60800	819.60800			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	873.50200		873.50200		875.81200	875.81200			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	882.41300		882.41300		884.66000	884.66000			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	891.94500		891.94500		894.10400	894.10400			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	901.64100		901.64100		903.66200	903.66200			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	762.42600		762.42600		765.46000	765.46000			0.00	0.00	0	231.0
ALBI	On 06/05/2021	Index Future	770.20400		770.20400		773.19300	773.19300			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	778.52500		778.52500		781.44700	781.44700			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	Options Interest
ALBI	On 04/11/2021	Index Future		786.98700	786.98700		789.80100	789.80100			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		11.41588	77.20182		11.32808	77.67315			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.67003	74.21595		11.57990	74.68483			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		11.93042	75.02724		11.83831	75.49145			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.20038	72.06039		12.10695	72.51647			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		11.94545	76.08876		11.85735	76.61554			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.19327	72.60776		12.10240	73.13257			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.44110	73.40202		12.34782	73.92296			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.69967	69.93462		12.60446	70.44804			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		753.52700	753.52700		756.42300	756.42300			0.00	7,535,270.00	1	961.0
GOVI	On 06/05/2021	GOVI		761.21400	761.21400		764.06500	764.06500			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		769.43700	769.43700		772.22100	772.22100			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		777.80100	777.80100		780.47700	780.47700			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		146.67703	146.67703		146.66252	146.66252			0.00	0.00	0	7,208.0
I2025	On 06/05/2021	Bond Future		148.21051	148.21051		148.18146	148.18146			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		148.33502	148.33502		148.28508	148.28508			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		149.96585	149.96585		149.88887	149.88887			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future		103.21837	103.21837		103.20443	103.20443			0.00	0.00	0	2,182.0
I2029	On 06/05/2021	Bond Future		103.15817	103.15817		103.13304	103.13304			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		104.31040	104.31040		104.27159	104.27159			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		104.30679	104.30679		104.24804	104.24804			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 04/02/2021	Bond Future	98.80898	98.80898	98.80898	98.79450	98.79450				0.00	0.00	0	8,131.0
I2033	On 06/05/2021	Bond Future	98.62638	98.62638	98.62638	98.60122	98.60122				0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	99.72793	99.72793	99.72793	99.68968	99.68968				0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	99.59973	99.59973	99.59973	99.54226	99.54226				0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future	110.23482	110.23482	110.23482	110.21847	110.21847				0.00	0.00	0	7,805.0
I2038	On 06/05/2021	Bond Future	111.38727	111.38727	111.38727	111.35997	111.35997				0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	110.90920	110.90920	110.90920	110.86575	110.86575				0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	112.12876	112.12876	112.12876	112.06496	112.06496				0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future	99.83541	99.83541	99.83541	99.82059	99.82059				0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	99.08887	99.08887	99.08887	99.06277	99.06277				0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	100.19584	100.19584	100.19584	100.15645	100.15645				0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	99.48993	99.48993	99.48993	99.43071	99.43071				0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future	100.66984	100.66984	100.66984	100.65491	100.65491				0.00	0.00	0	11,025.0
I2050	On 06/05/2021	Bond Future	101.72213	101.72213	101.72213	101.69726	101.69726				0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	100.93018	100.93018	100.93018	100.89001	100.89001				0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	102.04000	102.04000	102.04000	101.98139	101.98139				0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
IGOV	On 04/02/2021	Index Future	269.17600	269.17600	269.17600	269.14400	269.14400				0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	271.98900	271.98900	271.98900	271.92900	271.92900				0.00	0.00	0	18.0
IGOV	On 05/08/2021	Index Future	274.99300	274.99300	274.99300	274.89800	274.89800				0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	278.04700	278.04700	278.04700	277.90200	277.90200				0.00	0.00	0	0.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.63500	96.36500	96.36500	3.63500	96.36500				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.40000	96.60000	96.60000	3.40000	96.60000				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.38500	96.61500	96.61500	3.38500	96.61500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.30000	96.70000	96.70000	3.29000	96.71000				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.29000	96.71000	96.71000	3.28000	96.72000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.25500	96.74500	96.74500	3.23500	96.76500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.28000	96.72000	96.72000	3.26000	96.74000				0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.42500	96.57500	96.57500	3.43500	96.56500				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.42000	96.58000	96.58000	3.43000	96.57000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.74000	96.26000	96.26000	3.78000	96.22000				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	3.79500	96.20500	96.20500	3.83000	96.17000				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.30500	95.69500	95.69500	4.31500	95.68500				0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.62559	119.99742	119.99742	6.60793	120.09167			6.55	0.00	5,159,889.06	43	79,392.0

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	1.26000		0.00126		1.33000	0.00133	1.260	7.26	0.00	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.77181				6.75540	121.30563		6.93	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.30	Put	897.29000		0.89729		880.48000	0.88048	897.290	7.05	0.29	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			6.91773		117.26531		6.90350	117.33424		6.72	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.07245		118.52767		7.06190	118.57626		6.14	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			318.14095		318.14095		318.11965	318.11965			0.00	2,545,127.60	8	2,433.0
R197	On 06/05/2021	Bond Future			321.46679		321.46679		321.41415	321.41415			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			317.05173		317.05173		316.95030	316.95030			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.53787		320.53787		320.37869	320.37869			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 04/02/2021	Bond Future			218.42917		218.42917		218.39727	218.39727			0.00	0.00	0	7,883.0
R202	On 06/05/2021	Bond Future			220.71261		220.71261		220.65898	220.65898			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			218.92536		218.92536		218.83923	218.83923			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			221.33251		221.33251		221.20636	221.20636			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			4.43799		109.89378		4.43105	109.90781		1.59	0.00	0.00	0	31,397.0
R2023	On 06/05/2021	Bond Future			4.48264		107.10936		4.48051	107.11315		1.59	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.49782		108.27974		4.50441	108.26963		1.59	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.52330		105.53799		4.54586	105.50883		1.47	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			8.73579		95.68212		8.70316	95.87663		11.62	0.00	478,410.60	5	104,915.0
R2030	On 04/02/2021	Bond Future	8.20	Call	232.95000		0.23295		276.21000	0.27621	232.950	11.10	0.15	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	426.50000		0.42650		491.44000	0.49144	426.500	11.26	0.24	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	441.66000		0.44166		508.08000	0.50808	441.660	11.27	0.24	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,679.57000		1.67957		1,818.31000	1.81831	1,679.570	11.73	0.60	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,725.87000		2.72587		2,891.87000	2.89187	2,725.870	12.03	0.76	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	3,089.83000		3.08983		3,261.84000	3.26184	3,089.830	12.15	0.80	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	280.92000		0.28092		264.51000	0.26451	280.920	12.29	0.16	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	241.46000		0.24146		227.56000	0.22756	241.460	12.37	0.14	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	8.67000		0.00867		8.44000	0.00844	8.670	12.95	0.01	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			8.92567		96.65895		8.89323	96.84600		12.39	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	735.75000		0.73575		783.08000	0.78308	735.750	11.72	0.21	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	2,304.88000		2.30488		2,403.48000	2.40348	2,304.880	12.25	0.46	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,003.65000		2.00365		1,942.55000	1.94255	2,003.650	12.55	0.39	0.00	0	700.0

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R2030	On	06/05/2021	Bond Future	9.27	Call	3,854.64000	3.85464	3,983.39000	3.98339	3,854.640	12.59	0.62	0.00	0	300.0	
R2030	On	06/05/2021	Bond Future	9.92	Put	931.98000	0.93198	901.75000	0.90175	931.980	13.40	0.21	0.00	0	700.0	
R2030	On	06/05/2021	Bond Future	10.95	Put	197.75000	0.19775	190.46000	0.19046	197.750	13.51	0.06	0.00	0	300.0	
R2030	On	05/08/2021	Bond Future			9.12242	93.70985	9.09073	93.88646		12.12	0.00	0.00	0	0.0	
R2030	On	05/08/2021	Bond Future	7.70	Call	747.28000	0.74728	783.92000	0.78392	747.280	11.50	0.18	0.00	0	200.0	
R2030	On	05/08/2021	Bond Future	8.78	Call	2,524.94000	2.52494	2,609.12000	2.60912	2,524.940	11.83	0.43	0.00	0	200.0	
R2030	On	05/08/2021	Bond Future	8.95	Call	2,956.31000	2.95631	3,048.62000	3.04862	2,956.310	11.94	0.47	0.00	0	600.0	
R2030	On	05/08/2021	Bond Future	9.45	Call	4,427.34000	4.42734	4,542.00000	4.54200	4,427.340	12.24	0.60	0.00	0	600.0	
R2030	On	05/08/2021	Bond Future	10.30	Put	1,304.57000	1.30457	1,271.29000	1.27129	1,304.570	13.10	0.23	0.00	0	200.0	
R2030	On	05/08/2021	Bond Future	12.10	Put	147.09000	0.14709	142.31000	0.14231	147.090	13.10	0.04	0.00	0	600.0	
R2030	On	04/11/2021	Bond Future			9.31741	94.71883	9.28744	94.88043		10.97	0.00	0.00	0	0.0	
R2030	On	04/11/2021	Bond Future	8.27	Call	1,447.72000	1.44772	1,497.88000	1.49788	1,447.720	10.31	0.28	0.00	0	300.0	
R2030	On	04/11/2021	Bond Future	8.77	Call	2,361.62000	2.36162	2,430.98000	2.43098	2,361.620	10.50	0.39	0.00	0	300.0	
R2030	On	04/11/2021	Bond Future	11.44	Put	656.07000	0.65607	639.67000	0.63967	656.070	11.80	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			9.73220	93.02742	9.68449	93.32632		13.71	0.00	0.00	0	114,916.0	
R2032	On	04/02/2021	Bond Future	8.79	Call	56.00000	0.05600	75.43000	0.07543	56.000	12.74	0.04	0.00	0	800.0	
R2032	On	04/02/2021	Bond Future	9.29	Call	432.35000	0.43235	520.07000	0.52007	432.350	13.14	0.22	0.00	0	800.0	
R2032	On	04/02/2021	Bond Future	10.82	Put	83.61000	0.08361	76.36000	0.07636	83.610	15.33	0.05	0.00	0	800.0	
R2032	On	06/05/2021	Bond Future			9.93744	89.83307	9.88921	90.12611		15.23	0.00	0.00	0	0.0	
R2032	On	06/05/2021	Bond Future	10.33	Call	4,475.55000	4.47555	4,675.33000	4.67533	4,475.550	15.58	0.63	0.00	0	736.0	
R2032	On	06/05/2021	Bond Future	12.57	Put	115.58000	0.11558	108.75000	0.10875	115.580	16.67	0.03	0.00	0	736.0	
R2032	On	05/08/2021	Bond Future			10.14548	90.81515	10.09720	91.09965		14.36	0.00	0.00	0	0.0	
R2032	On	04/11/2021	Bond Future			10.36085	87.64811	10.31333	87.91960		13.55	0.00	0.00	0	0.0	
R2032	On	04/11/2021	Bond Future	9.33	Call	1,821.06000	1.82106	1,909.54000	1.90954	1,821.060	12.75	0.30	0.00	0	700.0	
R2032	On	04/11/2021	Bond Future	9.83	Call	2,851.02000	2.85102	2,969.81000	2.96981	2,851.020	13.03	0.41	0.00	0	700.0	
R2032	On	04/11/2021	Bond Future	12.81	Put	647.43000	0.64743	621.91000	0.62191	647.430	14.57	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			10.57808	91.64303	10.50003	92.15833		15.59	0.00	0.00	0	96,418.0	
R2035	On	04/02/2021	Bond Future	10.14	Put	3,492.11000	3.49211	3,132.39000	3.13239	3,492.110	15.06	0.76	0.00	0	650.0	
R2035	On	04/02/2021	Bond Future	11.14	Put	492.52000	0.49252	417.62000	0.41762	492.520	16.77	0.20	0.00	0	650.0	
R2035	On	06/05/2021	Bond Future			10.79245	88.10537	10.71258	88.61728		17.29	0.00	0.00	0	0.0	
R2035	On	06/05/2021	Bond Future	10.05	Call	1,486.63000	1.48663	1,656.70000	1.65670	1,486.630	16.35	0.30	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	10.24	Call	1,920.74000	1.92074	2,121.22000	2.12122	1,920.740	16.64	0.35	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	10.40	Call	2,332.24000	2.33224	2,558.29000	2.55829	2,332.240	16.87	0.40	0.00	0	600.0	
R2035	On	06/05/2021	Bond Future	10.55	Put	4,322.81000	4.32281	4,060.59000	4.06059	4,322.810	17.07	0.55	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	10.81	Call	3,565.19000	3.56519	3,854.30000	3.85430	3,565.190	17.36	0.53	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	11.05	Put	2,786.84000	2.78684	2,597.99000	2.59799	2,786.840	17.66	0.41	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	11.15	Call	4,791.04000	4.79104	5,127.27000	5.12727	4,791.040	17.83	0.62	0.00	0	600.0	
R2035	On	06/05/2021	Bond Future	11.32	Put	2,197.92000	2.19792	2,043.10000	2.04310	2,197.920	18.14	0.34	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	11.55	Put	1,798.39000	1.79839	1,668.58000	1.66858	1,798.390	18.59	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	1,118.91000		1.11891	1,032.02000	1.03202	1,118.910	19.01	0.20	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	442.07000		0.44207	402.58000	0.40258	442.070	19.01	0.09	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	366.25000		0.36625	332.75000	0.33275	366.250	19.01	0.08	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			11.01327	89.06823		10.93189	89.57418		16.39	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,819.23000		1.81923	1,980.96000	1.98096	1,819.230	15.36	0.29	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	5,222.74000		5.22274	4,969.45000	4.96945	5,222.740	16.19	0.53	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	3,487.10000		3.48710	3,299.95000	3.29995	3,487.100	16.79	0.40	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.24067	85.55273		11.15847	86.04855		15.48	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,984.05000		1.98405	2,141.10000	2.14110	1,984.050	14.59	0.30	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,177.12000		2.17712	2,344.94000	2.34494	2,177.120	14.59	0.32	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,066.87000		3.06687	3,276.41000	3.27641	3,066.870	14.94	0.40	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	5,296.99000		5.29699	5,058.91000	5.05891	5,296.990	15.34	0.50	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	3,526.67000		3.52667	3,351.78000	3.35178	3,526.670	15.96	0.38	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	749.73000		0.74973	700.05000	0.70005	749.730	16.65	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			10.80986	82.81314		10.73681	83.29179		17.53	0.00	0.00	0	131,664.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	32.16000		0.03216	49.37000	0.04937	32.160	16.14	0.02	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	3,612.48000		3.61248	3,275.85000	3.27585	3,612.480	16.85	0.77	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	773.28000		0.77328	954.60000	0.95460	773.280	17.12	0.31	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	1,545.33000		1.54533	1,360.79000	1.36079	1,545.330	17.69	0.47	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	134.41000		0.13441	114.95000	0.11495	134.410	19.67	0.06	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	7,179.28000		7.17928	7,642.11000	7.64211	7,179.280	19.67	0.95	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	0.06000		0.00006	0.05000	0.00005	0.060	19.67	0.00	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			11.02429	83.65860		10.94955	84.13408		18.50	0.00	0.00	0	0.0	
R2037	On 05/08/2021	Bond Future			11.24707	80.31720		11.17092	80.78698		18.45	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.46445	81.18218		11.38766	81.64241		16.56	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			10.95873	84.70492		10.87038	85.32071		17.96	0.00	0.00	0	79,911.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	5.01000		0.00501	9.48000	0.00948	5.010	16.31	0.00	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	8.04000		0.00804	14.74000	0.01474	8.040	16.31	0.01	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	98.90000		0.09890	151.29000	0.15129	98.900	16.34	0.06	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	198.89000		0.19889	288.20000	0.28820	198.890	16.43	0.11	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	461.34000		0.46134	379.67000	0.37967	461.340	19.20	0.18	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	309.42000		0.30942	253.43000	0.25343	309.420	19.65	0.13	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			11.16964	85.56972		11.07889	86.18352		18.78	0.00	0.00	0	0.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	2,564.82000		2.56482	2,844.68000	2.84468	2,564.820	18.14	0.42	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	5,224.07000		5.22407	5,635.22000	5.63522	5,224.070	19.28	0.63	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	366.12000		0.36612	327.65000	0.32765	366.120	20.77	0.08	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.38876	81.99888		11.29580	82.60825		18.90	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,673.48000		3.67348	3,966.50000	3.96650	3,673.480	18.68	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	5,304.93000		5.30493	5,665.61000	5.66561	5,304.930	19.26	0.56	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	266.70000		0.26670	242.08000	0.24208	266.700	20.56	0.05	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.60215		82.88196	11.50773	83.48295		16.87	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			11.01596		81.39316	10.92748	82.01461		18.88	0.00	0.00	0	51,766.0	
R2044	On 04/02/2021	Bond Future	9.66	Call	9.41000		0.00941	17.07000	0.01707	9.410	17.12	0.01	0.00	0	265.0	
R2044	On 04/02/2021	Bond Future	10.29	Put	5,544.23000		5.54423	5,011.90000	5.01190	5,544.230	17.34	0.90	0.00	0	265.0	
R2044	On 04/02/2021	Bond Future	10.84	Put	2,436.32000		2.43632	2,108.35000	2.10835	2,436.320	18.60	0.60	0.00	0	265.0	
R2044	On 06/05/2021	Bond Future			11.21875		82.22412	11.12778	82.84395		19.71	0.00	0.00	0	0.0	
R2044	On 06/05/2021	Bond Future	10.70	Call	2,085.87000		2.08587	2,333.88000	2.33388	2,085.870	18.77	0.36	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.10	Put	4,117.45000		4.11745	3,823.38000	3.82338	4,117.450	19.49	0.51	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.35	Call	4,184.22000		4.18422	4,554.63000	4.55463	4,184.220	19.85	0.56	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.40	Put	3,159.19000		3.15919	2,918.25000	2.91825	3,159.190	19.93	0.43	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.79	Put	2,242.87000		2.24287	2,061.30000	2.06130	2,242.870	20.69	0.33	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	12.50	Put	1,162.22000		1.16222	1,059.32000	1.05932	1,162.220	21.81	0.19	0.00	0	3,100.0	
R2044	On 05/08/2021	Bond Future			11.42924		78.74192	11.33595	79.35777		19.84	0.00	0.00	0	0.0	
R2044	On 04/11/2021	Bond Future			11.63391		79.58994	11.53900	80.19813		17.69	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			10.92459		85.11948	10.83092	85.79958		18.23	0.00	0.00	0	116,103.0	
R2048	On 04/02/2021	Bond Future	9.80	Call	26.79000		0.02679	46.83000	0.04683	26.790	16.43	0.02	0.00	0	2,140.0	
R2048	On 04/02/2021	Bond Future	10.80	Call	1,332.65000		1.33265	1,673.69000	1.67369	1,332.650	17.87	0.43	0.00	0	2,140.0	
R2048	On 06/05/2021	Bond Future			11.11492		81.57823	11.01854	82.25725		19.97	0.00	0.00	0	0.0	
R2048	On 05/08/2021	Bond Future			11.31030		82.46986	11.21138	83.14556		19.13	0.00	0.00	0	0.0	
R2048	On 04/11/2021	Bond Future			11.51003		78.94633	11.40909	79.61495		17.94	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			10.40155		70.93776	10.31308	71.45106		18.09	0.00	70,937.76	1	26,103.0	
R209	On 06/05/2021	Bond Future			10.58997		68.52253	10.49944	69.03424		20.21	0.00	17,130,632.50	250	5,250.0	
R209	On 06/05/2021	Bond Future	9.75	Call	1,276.35000		1.27635	1,438.63000	1.43863	1,276.350	19.38	0.28	0.00	0	8,200.0	
R209	On 06/05/2021	Bond Future	10.25	Call	2,303.67000		2.30367	2,541.10000	2.54110	2,303.670	19.96	0.43	0.00	0	5,325.0	
R209	On 06/05/2021	Bond Future	10.60	Put	3,167.34000		3.16734	2,944.50000	2.94450	3,167.340	20.32	0.47	0.00	0	6,250.0	
R209	On 06/05/2021	Bond Future	11.00	Put	2,236.57000		2.23657	2,066.85000	2.06685	2,236.570	20.93	0.37	0.00	0	3,500.0	
R209	On 06/05/2021	Bond Future	11.25	Put	1,804.69000		1.80469	1,663.31000	1.66331	1,804.690	21.45	0.31	0.00	0	9,150.0	
R209	On 06/05/2021	Bond Future	11.60	Put	1,310.58000		1.31058	1,202.99000	1.20299	1,310.580	22.00	0.24	0.00	0	3,750.0	
R209	On 06/05/2021	Bond Future	12.25	Put	623.18000		0.62318	564.91000	0.56491	623.180	22.00	0.13	0.00	0	9,150.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R209	On 05/08/2021	Bond Future			10.77979		69.27161		10.68750	69.77995		18.96	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.97415		66.87739		10.88070	67.37890		18.00	0.00	0.00	0	1,000.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,353.20000		1.35320		1,482.90000	1.48290	1,353.200	16.92	0.24	0.00	0	2,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	5,754.07000		5.75407		5,483.14000	5.48314	5,754.070	17.49	0.56	0.00	0	2,000.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,397.69000		2.39769		2,260.81000	2.26081	2,397.690	19.37	0.29	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			193.05264		193.05264		193.02781	193.02781			0.00	0.00	0	1,213.0
R210	On 06/05/2021	Bond Future			192.35718		192.35718		192.31091	192.31091			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			194.50580		194.50580		194.43398	194.43398			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			193.90410		193.90410		193.79460	193.79460			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			169.92383		169.92383		169.94106	169.94106			0.00	0.00	0	5,730.0
R212	On 06/05/2021	Bond Future			171.70034		171.70034		171.70115	171.70115			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			171.28563		171.28563		171.26208	171.26208			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.16893		173.16893		173.11450	173.11450			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			9.21281		88.81886		9.15990	89.12893		12.99	0.00	0.00	0	8,858.0
R213	On 06/05/2021	Bond Future			9.39919		86.19734		9.34562	86.50217		14.45	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			9.59013		87.13926		9.53635	87.43616		13.55	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,890.78000		2.89078		3,036.96000	3.03696	2,890.780	13.28	0.46	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	2,323.47000		2.32347		2,228.67000	2.22867	2,323.470	13.88	0.35	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,419.64000		1.41964		1,358.01000	1.35801	1,419.640	14.65	0.24	0.00	0	200.0
R213	On 04/11/2021	Bond Future			9.78922		84.54816		9.73604	84.83298		12.81	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			10.80775		67.87173		10.71921	68.38940		19.68	0.00	0.00	0	15,327.0
R214	On 06/05/2021	Bond Future			10.99303		65.28842		10.90228	65.80500		22.04	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			11.18253		66.00197		11.08980	66.51559		20.64	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.37609		63.43548		11.28193	63.94307		19.62	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
R214/R209	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
Total for Derivatives :											32,920,267.52	308	1 126 397.0
Grand Total:											32,920,267.52	308	1 126 397.0