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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/01/2021

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	90.47000		90.47000		90.43000	90.43000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	788.87700		788.87700		792.36500	792.36500			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	796.92000		796.92000		800.44600	800.44600			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	805.52500		805.52500		809.09100	809.09100			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	814.28000		814.28000		817.88500	817.88500			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	867.26700		867.26700		873.15500	873.15500			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	876.11000		876.11000		882.06000	882.06000			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	885.57000		885.57000		891.58700	891.58700			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	895.19500		895.19500		901.27800	901.27800			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	758.90200		758.90200		762.36000	762.36000			0.00	37,945,100.00	5	236.0
ALBI	On 06/05/2021	Index Future	766.64000		766.64000		770.13500	770.13500			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	774.91800		774.91800		778.45300	778.45300			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		783.33900	783.33900		786.91400	786.91400			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		11.47542	76.88459		11.40734	77.24748			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.73225	73.89472		11.66124	74.26149			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		11.99552	74.70169		11.92137	75.07267			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.26837	71.73108		12.19098	72.10609			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		11.97022	75.94179		11.92221	76.22711			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.21931	72.45854		12.16905	72.74701			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.46847	73.25038		12.41589	73.54217			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.72838	69.78106		12.67332	70.07607			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		749.96700	749.96700		753.45000	753.45000			0.00	0.00	0	957.0
GOVI	On 06/05/2021	GOVI		757.61400	757.61400		761.13400	761.13400			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		765.79400	765.79400		769.35500	769.35500			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		774.11700	774.11700		777.71700	777.71700			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		147.33495	147.33495		146.81116	146.81116			0.00	0.00	0	7,208.0
I2025	On 06/05/2021	Bond Future		148.87380	148.87380		148.34492	148.34492			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		149.00414	149.00414		148.46973	148.46973			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		150.64187	150.64187		150.10172	150.10172			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		104.01917	104.01917		103.24405	103.24405			0.00	0.00	0	2,182.0
I2029	On 06/05/2021	Bond Future		103.96632	103.96632		103.18338	103.18338			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		105.12653	105.12653		104.33500	104.33500			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		105.13152	105.13152		104.33146	104.33146			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	98.84633		98.84633		98.83699	98.83699			0.00	0.00	0	8,131.0
I2033	On 06/05/2021	Bond Future	98.66309		98.66309		98.65398	98.65398			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	99.76404		99.76404		99.75506	99.75506			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	99.63587		99.63587		99.62683	99.62683			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	110.27719		110.27719		110.26663	110.26663			0.00	0.00	0	7,805.0
I2038	On 06/05/2021	Bond Future	111.42893		111.42893		111.41848	111.41848			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	110.95020		110.95020		110.93999	110.93999			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	112.16975		112.16975		112.15950	112.15950			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	99.87390		99.87390		99.86423	99.86423			0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	99.12692		99.12692		99.11733	99.11733			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	100.23322		100.23322		100.22384	100.22384			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	99.52733		99.52733		99.51802	99.51802			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	100.70884		100.70884		100.69918	100.69918			0.00	0.00	0	11,025.0
I2050	On 06/05/2021	Bond Future	101.76069		101.76069		101.75109	101.75109			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	100.96805		100.96805		100.95867	100.95867			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	102.07793		102.07793		102.06845	102.06845			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	269.63500		269.63500		269.22500	269.22500			0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	272.45100		272.45100		272.03800	272.03800			0.00	0.00	0	18.0
IGOV	On 05/08/2021	Index Future	275.45900		275.45900		275.04200	275.04200			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	278.51800		278.51800		278.09600	278.09600			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.63500		96.36500		3.63500	96.36500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.47000		96.53000		3.44000	96.56000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.46500		96.53500		3.42500	96.57500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.41000		96.59000		3.35000	96.65000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.40000		96.60000		3.35000	96.65000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.38500		96.61500		3.32500	96.67500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.41000		96.59000		3.35000	96.65000			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.56500		96.43500		3.50500	96.49500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.57000		96.43000		3.50000	96.50000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.89000		96.11000		3.82000	96.18000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	3.89500		96.10500		3.89000	96.11000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.39500		95.60500		4.38500	95.61500			0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.76168		119.27420		6.66155	119.80577		6.58	0.00	0.00	0	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	Options Interest
R186	On 04/02/2021	Bond Future	8.00	Put	2.44000		0.00244		1.41000	0.00141	2.440	7.28	0.00	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.91624		120.49035		6.81009	121.02761		6.95	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.30	Put	1,152.21000		1.15221		986.84000	0.98684	1,152.210	7.21	0.34	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			7.07139		116.52424		6.95858	117.06772		6.75	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.23589		117.77820		7.11595	118.32760		6.15	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			318.16031		318.16031		318.15547	318.15547			0.00	0.00	0	2,433.0
R197	On 06/05/2021	Bond Future			321.48319		321.48319		321.47907	321.47907			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			317.06495		317.06495		317.06170	317.06170			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.55021		320.55021		320.54711	320.54711			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			218.95308		218.95308		218.49050	218.49050			0.00	0.00	0	7,883.0
R202	On 06/05/2021	Bond Future			221.23996		221.23996		220.77295	220.77295			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			219.45642		219.45642		218.98481	218.98481			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			221.86848		221.86848		221.39198	221.39198			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			4.51838		109.73143		4.50359	109.76127		1.58	0.00	0.00	0	31,397.0
R2023	On 06/05/2021	Bond Future			4.57552		106.94423		4.55838	106.97467		1.59	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.60751		108.11163		4.58722	108.14270		1.57	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.65520		105.36766		4.63077	105.39918		1.45	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			8.84405		95.04041		8.73466	95.68884		11.75	0.00	0.00	0	104,915.0
R2030	On 04/02/2021	Bond Future	8.20	Call	138.69000		0.13869		229.58000	0.22958	138.690	11.22	0.10	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	274.55000		0.27455		422.38000	0.42238	274.550	11.38	0.17	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	285.59000		0.28559		437.48000	0.43748	285.590	11.39	0.18	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,291.46000		1.29146		1,675.82000	1.67582	1,291.460	11.85	0.52	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,229.94000		2.22994		2,723.41000	2.72341	2,229.940	12.15	0.70	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,567.82000		2.56782		3,088.03000	3.08803	2,567.820	12.26	0.75	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	373.22000		0.37322		273.55000	0.27355	373.220	12.41	0.20	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	322.13000		0.32213		234.78000	0.23478	322.130	12.48	0.18	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	12.19000		0.01219		8.08000	0.00808	12.190	13.07	0.01	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.03889		96.00963		8.92463	96.66494		12.51	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	612.24000		0.61224		746.71000	0.74671	612.240	11.83	0.18	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	2,019.24000		2.01924		2,320.86000	2.32086	2,019.240	12.36	0.42	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,272.08000		2.27208		2,015.74000	2.01574	2,272.080	12.67	0.43	0.00	0	700.0

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R2030	On 06/05/2021	Bond Future	9.27	Call	3,463.32000	3.46332	3,872.39000	3.87239	3,463.320	12.71	0.59	0.00	0	300.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	1,077.70000	1.07770	939.44000	0.93944	1,077.700	13.51	0.24	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	10.95	Put	239.55000	0.23955	200.93000	0.20093	239.550	13.62	0.07	0.00	0	300.0	
R2030	On 05/08/2021	Bond Future			9.24107	93.05241	9.12147	93.71514		12.24	0.00	0.00	0	0.0	
R2030	On 05/08/2021	Bond Future	7.70	Call	651.19000	0.65119	767.23000	0.76723	651.190	11.63	0.16	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.78	Call	2,314.21000	2.31421	2,597.44000	2.59744	2,314.210	12.11	0.40	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	2,715.31000	2.71531	3,027.95000	3.02795	2,715.310	12.21	0.44	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	4,121.39000	4.12139	4,517.24000	4.51724	4,121.390	12.58	0.57	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	1,474.98000	1.47498	1,322.57000	1.32257	1,474.980	13.22	0.25	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	177.79000	0.17779	152.17000	0.15217	177.790	13.22	0.04	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.44143	94.05394	9.31647	94.72389		11.07	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	1,296.55000	1.29655	1,480.03000	1.48003	1,296.550	10.43	0.25	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	2,186.97000	2.18697	2,447.23000	2.44723	2,186.970	10.77	0.37	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	752.67000	0.75267	667.91000	0.66791	752.670	11.89	0.14	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			9.83962	92.35933	9.74062	92.97481		13.89	0.00	0.00	0	114,916.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	29.51000	0.02951	52.84000	0.05284	29.510	12.91	0.02	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	285.98000	0.28598	417.52000	0.41752	285.980	13.32	0.16	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	110.33000	0.11033	84.00000	0.08400	110.330	15.51	0.06	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.04949	89.15726	9.94632	89.77925		15.42	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	4,069.95000	4.06995	4,465.33000	4.46533	4,069.950	15.76	0.60	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	141.68000	0.14168	121.65000	0.12165	141.680	16.85	0.04	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.26246	90.13096	10.15487	90.75996		14.56	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.48287	86.95623	10.37068	87.59210		13.72	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,673.84000	1.67384	1,864.38000	1.86438	1,673.840	12.99	0.28	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,678.51000	2.67851	2,938.18000	2.93818	2,678.510	13.40	0.39	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	746.19000	0.74619	675.55000	0.67555	746.190	14.74	0.12	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			10.62400	91.34191	10.55554	91.79139		15.82	0.00	64,487,388.46	706	96,768.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	3,703.09000	3.70309	3,377.69000	3.37769	3,703.090	15.29	0.79	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	527.78000	0.52778	459.67000	0.45967	527.780	16.99	0.21	0.00	0	650.0	
R2035	On 06/05/2021	Bond Future			10.84039	87.80021	10.76911	88.25450		17.53	0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	1,417.08000	1.41708	1,563.71000	1.56371	1,417.080	16.60	0.29	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	1,835.04000	1.83504	2,008.35000	2.00835	1,835.040	16.89	0.34	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	2,232.35000	2.23235	2,428.20000	2.42820	2,232.350	17.12	0.39	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	4,514.10000	4.51410	4,276.54000	4.27654	4,514.100	17.31	0.57	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,426.44000	3.42644	3,678.16000	3.67816	3,426.440	17.60	0.51	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	2,932.93000	2.93293	2,760.69000	2.76069	2,932.930	17.90	0.42	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	4,622.50000	4.62250	4,916.38000	4.91638	4,622.500	18.07	0.61	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	2,319.69000	2.31969	2,178.08000	2.17808	2,319.690	18.38	0.35	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	1,902.32000	1.90232	1,783.37000	1.78337	1,902.320	18.83	0.30	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	1,190.78000		1.19078		1,110.75000	1.11075	1,190.780	19.24	0.21	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	477.71000		0.47771		440.89000	0.44089	477.710	19.24	0.10	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	396.98000		0.39698		365.68000	0.36568	396.980	19.24	0.09	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			11.06339		88.75879		10.98906	89.21829		16.66	0.00	0.00	0	0.0
R2035	On 05/08/2021	Bond Future	10.02	Call	1,774.66000		1.77466		1,918.64000	1.91864	1,774.660	15.63	0.29	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	5,440.15000		5.44015		5,206.15000	5.20615	5,440.150	16.46	0.54	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	3,659.29000		3.65929		3,485.14000	3.48514	3,659.290	17.05	0.41	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			11.29295		85.23958		11.21550	85.70410		15.71	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,938.22000		1.93822		2,082.40000	2.08240	1,938.220	14.81	0.29	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,126.18000		2.12618		2,280.26000	2.28026	2,126.180	14.81	0.31	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.62	Call	2,994.10000		2.99410		3,186.68000	3.18668	2,994.100	15.16	0.39	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	5,509.68000		5.50968		5,282.48000	5.28248	5,509.680	15.57	0.51	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	3,695.31000		3.69531		3,527.19000	3.52719	3,695.310	16.18	0.39	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	810.52000		0.81052		761.32000	0.76132	810.520	16.87	0.12	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			10.86116		82.47949		10.79265	82.92553		17.81	0.00	0.00	0	131,604.0
R2037	On 04/02/2021	Bond Future	9.65	Call	22.34000		0.02234		34.74000	0.03474	22.340	16.41	0.02	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	3,852.70000		3.85270		3,526.04000	3.52604	3,852.700	17.13	0.80	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	651.59000		0.65159		807.12000	0.80712	651.590	17.40	0.27	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	1,674.36000		1.67436		1,491.21000	1.49121	1,674.360	17.97	0.50	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	144.63000		0.14463		125.72000	0.12572	144.630	19.95	0.07	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	6,853.69000		6.85369		7,284.42000	7.28442	6,853.690	19.95	0.94	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	19.95	0.00	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.07781		83.32069		11.00649	83.77146		18.79	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			11.30302		79.97467		11.22862	80.43064		18.78	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.52273		80.83557		11.44530	81.29658		16.82	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			10.97980		84.55912		10.93655	84.85884		18.30	0.00	2,875,010.08	34	80,457.0
R2040	On 04/02/2021	Bond Future	9.49	Call	3.89000		0.00389		5.92000	0.00592	3.890	16.66	0.00	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	6.35000		0.00635		9.42000	0.00942	6.350	16.66	0.01	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	84.88000		0.08488		110.47000	0.11047	84.880	16.69	0.05	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	174.73000		0.17473		218.97000	0.21897	174.730	16.78	0.10	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	466.26000		0.46626		434.48000	0.43448	466.260	19.53	0.18	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	309.94000		0.30994		289.62000	0.28962	309.940	19.97	0.13	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.19171		85.42153		11.14666	85.72447		19.16	0.00	0.00	0	0.0
R2040	On 06/05/2021	Bond Future	10.83	Call	2,547.37000		2.54737		2,689.60000	2.68960	2,547.370	18.53	0.41	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	5,169.03000		5.16903		5,376.01000	5.37601	5,169.030	19.65	0.63	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	390.88000		0.39088		373.57000	0.37357	390.880	21.13	0.08	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.41193		81.84812		11.36489	82.15466		19.31	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,608.42000		3.60842		3,758.20000	3.75820	3,608.420	18.78	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	5,223.88000		5.22388	5,407.97000	5.40797	5,223.880		19.37	0.56	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	293.75000		0.29375	281.71000	0.28171	293.750		20.97	0.05	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.62632		82.72926	11.57734	83.03919			17.21	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			11.05257		81.13836	10.99911	81.51089			19.22	0.00	567,968.52	7	51,773.0
R2044	On 04/02/2021	Bond Future	9.66	Call	6.78000		0.00678	10.59000	0.01059	6.780		17.47	0.01	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	5,764.45000		5.76445	5,441.82000	5.44182	5,764.450		17.70	0.91	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	2,565.87000		2.56587	2,368.07000	2.36807	2,565.870		18.94	0.63	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.25700		81.96591	11.20129	82.34245			20.08	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	2,034.53000		2.03453	2,185.60000	2.18560	2,034.530		19.16	0.36	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	4,290.89000		4.29089	4,112.66000	4.11266	4,290.890		19.87	0.52	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	4,078.77000		4.07877	4,304.21000	4.30421	4,078.770		20.22	0.55	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	3,308.04000		3.30804	3,162.11000	3.16211	3,308.040		20.30	0.44	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	2,360.90000		2.36090	2,251.23000	2.25123	2,360.900		21.05	0.34	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,235.92000		1.23592	1,174.21000	1.17421	1,235.920		22.17	0.20	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.46930		78.47996	11.41113	78.86083			20.26	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.67568		79.32483	11.61509	79.70990			18.02	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			10.94625		84.96364	10.90791	85.23986			18.56	0.00	0.00	0	116,103.0
R2048	On 04/02/2021	Bond Future	9.80	Call	21.57000		0.02157	29.58000	0.02958	21.570		16.75	0.02	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	1,239.79000		1.23979	1,387.16000	1.38716	1,239.790		18.20	0.41	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.13760		81.41992	11.09765	81.69916			20.34	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.33409		82.30888	11.29239	82.59144			19.52	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.53488		78.78328	11.49140	79.06896			18.27	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			10.46401		70.57866	10.39530	70.97385			18.48	0.00	5,787,450.12	82	26,185.0
R209	On 06/05/2021	Bond Future			10.65487		68.15907	10.58358	68.55847			20.62	0.00	122,686,326.00	1,800	5,250.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,209.23000		1.20923	1,332.06000	1.33206	1,209.230		19.80	0.27	0.00	0	8,200.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,188.88000		2.18888	2,369.47000	2.36947	2,188.880		20.37	0.41	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	2,424.47000		2.42447	0.00000	0.00000	2,424.470		20.47	0.44	29,853,622.31	1,000	1,000.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,380.11000		3.38011	3,201.26000	3.20126	3,380.110		20.73	0.49	67,015,553.16	2,000	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,408.27000		2.40827	2,271.18000	2.27118	2,408.270		21.34	0.39	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,951.20000		1.95120	1,836.66000	1.83666	1,951.200		21.85	0.33	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,428.51000		1.42851	1,340.92000	1.34092	1,428.510		22.41	0.26	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	693.73000		0.69373		645.55000	0.64555	693.730	22.41	0.15	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.84726		68.90344		10.77327	69.30734		19.36	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.04420		66.50500		10.96742	66.91333		18.38	0.00	0.00	0	1,000.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,325.50000		1.32550		1,429.03000	1.42903	1,325.500	17.30	0.23	0.00	0	2,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	6,042.63000		6.04263		5,818.09000	5.81809	6,042.630	17.87	0.57	0.00	0	2,000.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,575.78000		2.57578		2,460.06000	2.46006	2,575.780	19.75	0.31	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			193.73310		193.73310		193.09722	193.09722			0.00	0.00	0	1,213.0
R210	On 06/05/2021	Bond Future			193.04295		193.04295		192.40081	192.40081			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			195.19720		195.19720		194.54849	194.54849			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			194.60243		194.60243		193.94678	193.94678			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			169.95335		169.95335		169.92610	169.92610			0.00	0.00	0	5,730.0
R212	On 06/05/2021	Bond Future			171.72847		171.72847		171.70135	171.70135			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			171.31226		171.31226		171.28529	171.28529			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.19525		173.19525		173.16815	173.16815			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			9.32584		88.16134		9.21151	88.82646		13.18	0.00	0.00	0	8,858.0
R213	On 06/05/2021	Bond Future			9.51695		85.53222		9.39796	86.20433		14.64	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			9.71300		86.46600		9.58897	87.14565		13.74	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,670.01000		2.67001		2,980.89000	2.98089	2,670.010	13.64	0.43	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	2,672.75000		2.67275		2,430.86000	2.43086	2,672.750	14.35	0.38	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,611.05000		1.61105		1,449.86000	1.44986	1,611.050	14.84	0.26	0.00	0	200.0
R213	On 04/11/2021	Bond Future			9.91731		83.86727		9.78806	84.55436		12.98	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			10.83468		67.71556		10.78619	67.99718		20.16	0.00	0.00	0	15,327.0
R214	On 06/05/2021	Bond Future			11.02109		65.13002		10.97075	65.41463		22.55	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			11.21182		65.84111		11.15949	66.12897		21.15	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.40656		63.27262		11.35219	63.56370		20.12	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											331,218,418.65	5,634	1 128 323.0
Grand Total:											331,218,418.65	5,634	1 128 323.0