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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 08/01/2021

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
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap		90.49000	90.49000		90.47000	90.47000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future		789.82300	789.82300		788.87700	788.87700			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future		797.87400	797.87400		796.92000	796.92000			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future		806.48700	806.48700		805.52500	805.52500			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		815.25200	815.25200		814.28000	814.28000			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future		867.97900	867.97900		867.26700	867.26700			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future		876.82700	876.82700		876.11000	876.11000			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		886.29300	886.29300		885.57000	885.57000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		895.92400	895.92400		895.19500	895.19500			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future		759.30000	759.30000		758.90200	758.90200			0.00	0.00	0	236.0
ALBI	On 06/05/2021	Index Future		767.04000	767.04000		766.64000	766.64000			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		775.32000	775.32000		774.91800	774.91800			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		783.74600	783.74600		783.33900	783.33900			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		11.47254	76.89989		11.47542	76.88459			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.72929	73.90996		11.73225	73.89472			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		11.99248	74.71684		11.99552	74.70169			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.26521	71.74634		12.26837	71.73108			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		11.96753	75.95773		11.97022	75.94179			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.21652	72.47451		12.21931	72.45854			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.46560	73.26626		12.46847	73.25038			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.72538	69.79708		12.72838	69.78106			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI		750.37600	750.37600		749.96700	749.96700			0.00	0.00	0	957.0
GOVI	On 06/05/2021	GOVI		758.02500	758.02500		757.61400	757.61400			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		766.20800	766.20800		765.79400	765.79400			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		774.53400	774.53400		774.11700	774.11700			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		147.33573	147.33573		147.33495	147.33495			0.00	0.00	0	7,208.0
I2025	On 06/05/2021	Bond Future		148.87422	148.87422		148.87380	148.87380			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		149.00419	149.00419		149.00414	149.00414			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		150.64174	150.64174		150.64187	150.64187			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		104.02755	104.02755		104.01917	104.01917			0.00	0.00	0	2,182.0
I2029	On 06/05/2021	Bond Future		103.97450	103.97450		103.96632	103.96632			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		105.13451	105.13451		105.12653	105.12653			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		105.13951	105.13951		105.13152	105.13152			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	98.85557	98.85557	98.85557	98.84633	98.84633				0.00	0.00	0	8,131.0
I2033	On 06/05/2021	Bond Future	98.67229	98.67229	98.67229	98.66309	98.66309				0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	99.77302	99.77302	99.77302	99.76404	99.76404				0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	99.64491	99.64491	99.64491	99.63587	99.63587				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	110.43540	110.43540	110.43540	110.27719	110.27719				0.00	0.00	0	7,805.0
I2038	On 06/05/2021	Bond Future	111.58860	111.58860	111.58860	111.42893	111.42893				0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	111.11136	111.11136	111.11136	110.95020	110.95020				0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	112.33249	112.33249	112.33249	112.16975	112.16975				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	99.88356	99.88356	99.88356	99.87390	99.87390				0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	99.13636	99.13636	99.13636	99.12692	99.12692				0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	100.24245	100.24245	100.24245	100.23322	100.23322				0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	99.53665	99.53665	99.53665	99.52733	99.52733				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	100.90564	100.90564	100.90564	100.70884	100.70884				0.00	0.00	0	11,025.0
I2050	On 06/05/2021	Bond Future	101.95918	101.95918	101.95918	101.76069	101.76069				0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	101.16853	101.16853	101.16853	100.96805	100.96805				0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	102.28034	102.28034	102.28034	102.07793	102.07793				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	269.75200	269.75200	269.75200	269.63500	269.63500				0.00	377,652,800.00	140	1,020.0
IGOV	On 06/05/2021	Index Future	272.56900	272.56900	272.56900	272.45100	272.45100				0.00	2,725,690.00	1	17.0
IGOV	On 05/08/2021	Index Future	275.57800	275.57800	275.57800	275.45900	275.45900				0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	278.63800	278.63800	278.63800	278.51800	278.51800				0.00	0.00	0	0.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.64500	96.35500	96.35500	3.63500	96.36500				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.51000	96.49000	96.49000	3.47000	96.53000				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.49500	96.50500	96.50500	3.46500	96.53500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.43000	96.57000	96.57000	3.41000	96.59000				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.42000	96.58000	96.58000	3.40000	96.60000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.41500	96.58500	96.58500	3.38500	96.61500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.45000	96.55000	96.55000	3.41000	96.59000				0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.60500	96.39500	96.39500	3.56500	96.43500				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.61000	96.39000	96.39000	3.57000	96.43000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.93000	96.07000	96.07000	3.89000	96.11000				0.00	24,012.50	1	1.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	3.94000	96.06000	96.06000	3.89500	96.10500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.45500	95.54500	95.54500	4.39500	95.60500				0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.73459	119.41772	119.41772	6.76168	119.27420			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	Open Interest
R186	On 04/02/2021	Bond Future	8.00	Put	1.66000		0.00166		2.44000	0.00244	1.660	7.28	0.00	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.88759		120.63505		6.91624	120.49035		6.95	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.30	Put	1,096.08000		1.09608		1,152.21000	1.15221	1,096.080	7.21	0.33	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			7.04103		116.67019		7.07139	116.52424		6.75	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.20364		117.92560		7.23589	117.77820		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			318.16514		318.16514		318.16031	318.16031			0.00	0.00	0	2,433.0
R197	On 06/05/2021	Bond Future			321.48731		321.48731		321.48319	321.48319			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			317.06827		317.06827		317.06495	317.06495			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.55325		320.55325		320.55021	320.55021			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			218.97351		218.97351		218.95308	218.95308			0.00	0.00	0	7,883.0
R202	On 06/05/2021	Bond Future			221.25984		221.25984		221.23996	221.23996			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			219.47601		219.47601		219.45642	219.45642			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			221.88836		221.88836		221.86848	221.86848			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			4.50714		109.75411		4.51838	109.73143		1.58	0.00	0.00	0	31,397.0
R2023	On 06/05/2021	Bond Future			4.56278		106.96686		4.57552	106.94423		1.59	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.59276		108.13421		4.60751	108.11163		1.57	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.63758		105.39039		4.65520	105.36766		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			8.83180		95.11274		8.84405	95.04041		11.75	0.00	0.00	0	104,915.0
R2030	On 04/02/2021	Bond Future	8.20	Call	136.58000		0.13658		138.69000	0.13869	136.580	11.22	0.10	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	273.26000		0.27326		274.55000	0.27455	273.260	11.38	0.17	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	284.41000		0.28441		285.59000	0.28559	284.410	11.39	0.18	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,306.92000		1.30692		1,291.46000	1.29146	1,306.920	11.85	0.53	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,261.11000		2.26111		2,229.94000	2.22994	2,261.110	12.15	0.71	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,603.88000		2.60388		2,567.82000	2.56782	2,603.880	12.26	0.76	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	342.77000		0.34277		373.22000	0.37322	342.770	12.41	0.19	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	294.42000		0.29442		322.13000	0.32213	294.420	12.48	0.17	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	9.93000		0.00993		12.19000	0.01219	9.930	13.07	0.01	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.02614		96.08246		9.03889	96.00963		12.51	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	618.21000		0.61821		612.24000	0.61224	618.210	11.83	0.18	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	2,039.06000		2.03906		2,019.24000	2.01924	2,039.060	12.36	0.43	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,229.70000		2.22970		2,272.08000	2.27208	2,229.700	12.67	0.42	0.00	0	700.0

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R2030	On 06/05/2021	Bond Future	9.27	Call	3,494.98000		3.49498		3,463.32000	3.46332	3,494.980	12.71	0.59	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	1,050.88000		1.05088		1,077.70000	1.07770	1,050.880	13.51	0.23	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	230.32000		0.23032		239.55000	0.23955	230.320	13.62	0.07	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.22778		93.12575		9.24107	93.05241		12.24	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	658.06000		0.65806		651.19000	0.65119	658.060	11.63	0.16	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	2,335.79000		2.33579		2,314.21000	2.31421	2,335.790	12.11	0.40	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.95	Call	2,739.87000		2.73987		2,715.31000	2.71531	2,739.870	12.21	0.45	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	4,155.03000		4.15503		4,121.39000	4.12139	4,155.030	12.58	0.57	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	10.30	Put	1,449.58000		1.44958		1,474.98000	1.47498	1,449.580	13.22	0.25	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	172.48000		0.17248		177.79000	0.17779	172.480	13.22	0.04	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.42756		94.12799		9.44143	94.05394		11.07	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,310.69000		1.31069		1,296.55000	1.29655	1,310.690	10.43	0.26	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	2,208.40000		2.20840		2,186.97000	2.18697	2,208.400	10.77	0.37	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	11.44	Put	738.74000		0.73874		752.67000	0.75267	738.740	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			9.82212		92.46771		9.83962	92.35933		13.89	0.00	0.00	0	114,916.0
R2032	On 04/02/2021	Bond Future	8.79	Call	28.75000		0.02875		29.51000	0.02951	28.750	12.91	0.02	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	288.54000		0.28854		285.98000	0.28598	288.540	13.32	0.17	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	95.38000		0.09538		110.33000	0.11033	95.380	15.51	0.06	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			10.03130		89.26650		10.04949	89.15726		15.42	0.00	0.00	0	0.0
R2032	On 06/05/2021	Bond Future	10.33	Call	4,122.79000		4.12279		4,069.95000	4.06995	4,122.790	15.76	0.61	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	134.42000		0.13442		141.68000	0.14168	134.420	16.85	0.04	0.00	0	736.0
R2032	On 05/08/2021	Bond Future			10.24354		90.24113		10.26246	90.13096		14.56	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			10.46316		87.06748		10.48287	86.95623		13.72	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,699.38000		1.69938		1,673.84000	1.67384	1,699.380	12.99	0.28	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,714.92000		2.71492		2,678.51000	2.67851	2,714.920	13.40	0.39	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	728.81000		0.72881		746.19000	0.74619	728.810	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			10.62153		91.35807		10.62400	91.34191		15.82	0.00	0.00	0	96,768.0
R2035	On 04/02/2021	Bond Future	10.14	Put	3,670.29000		3.67029		3,703.09000	3.70309	3,670.290	15.29	0.79	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	502.14000		0.50214		527.78000	0.52778	502.140	16.99	0.21	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			10.83786		87.81627		10.84039	87.80021		17.53	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.05	Call	1,409.75000		1.40975		1,417.08000	1.41708	1,409.750	16.60	0.29	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,827.44000		1.82744		1,835.04000	1.83504	1,827.440	16.89	0.34	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.40	Call	2,224.75000		2.22475		2,232.35000	2.23235	2,224.750	17.12	0.39	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.55	Put	4,490.64000		4.49064		4,514.10000	4.51410	4,490.640	17.31	0.56	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.81	Call	3,419.84000		3.41984		3,426.44000	3.42644	3,419.840	17.60	0.51	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.05	Put	2,911.39000		2.91139		2,932.93000	2.93293	2,911.390	17.90	0.42	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	11.15	Call	4,617.55000		4.61755		4,622.50000	4.62250	4,617.550	18.07	0.61	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	2,299.66000		2.29966		2,319.69000	2.31969	2,299.660	18.38	0.35	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	1,883.71000		1.88371		1,902.32000	1.90232	1,883.710	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	1,175.86000		1.17586	1,190.78000	1.19078	1,175.860	19.24	0.21	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	469.02000		0.46902	477.71000	0.47771	469.020	19.24	0.10	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	389.28000		0.38928	396.98000	0.39698	389.280	19.24	0.08	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			11.06079		88.77480	11.06339	88.75879		16.66	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,770.71000		1.77071	1,774.66000	1.77466	1,770.710	15.63	0.29	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	5,421.02000		5.42102	5,440.15000	5.44015	5,421.020	16.46	0.54	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	3,642.10000		3.64210	3,659.29000	3.65929	3,642.100	17.05	0.41	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.29025		85.25571	11.29295	85.23958		15.71	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,936.37000		1.93637	1,938.22000	1.93822	1,936.370	14.81	0.29	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,124.45000		2.12445	2,126.18000	2.12618	2,124.450	14.81	0.31	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	2,992.91000		2.99291	2,994.10000	2.99410	2,992.910	15.16	0.39	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	5,493.41000		5.49341	5,509.68000	5.50968	5,493.410	15.57	0.51	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	3,681.13000		3.68113	3,695.31000	3.69531	3,681.130	16.18	0.39	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	804.33000		0.80433	810.52000	0.81052	804.330	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			10.85372		82.52776	10.86116	82.47949		17.81	0.00	0.00	0	131,604.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	20.38000		0.02038	22.34000	0.02234	20.380	16.41	0.02	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	3,794.30000		3.79430	3,852.70000	3.85270	3,794.300	17.13	0.80	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	640.95000		0.64095	651.59000	0.65159	640.950	17.40	0.27	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	1,620.96000		1.62096	1,674.36000	1.67436	1,620.960	17.97	0.49	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	130.60000		0.13060	144.63000	0.14463	130.600	19.95	0.07	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	6,889.98000		6.88998	6,853.69000	6.85369	6,889.980	19.95	0.95	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	0.04000		0.00004	0.06000	0.00006	0.040	19.95	0.00	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			11.07010		83.36923	11.07781	83.32069		18.79	0.00	0.00	0	0.0	
R2037	On 05/08/2021	Bond Future			11.29502		80.02351	11.30302	79.97467		18.78	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.51441		80.88492	11.52273	80.83557		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			10.97240		84.61028	10.97980	84.55912		18.30	0.00	0.00	0	80,457.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	3.38000		0.00338	3.89000	0.00389	3.380	16.66	0.00	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	5.59000		0.00559	6.35000	0.00635	5.590	16.66	0.00	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	80.07000		0.08007	84.88000	0.08488	80.070	16.69	0.05	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	167.60000		0.16760	174.73000	0.17473	167.600	16.78	0.09	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	435.54000		0.43554	466.26000	0.46626	435.540	19.53	0.18	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	286.03000		0.28603	309.94000	0.30994	286.030	19.97	0.12	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			11.18404		85.47299	11.19171	85.42153		19.16	0.00	0.00	0	0.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	2,553.87000		2.55387	2,547.37000	2.54737	2,553.870	18.53	0.42	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	5,186.12000		5.18612	5,169.03000	5.16903	5,186.120	19.65	0.63	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	380.43000		0.38043	390.88000	0.39088	380.430	21.13	0.08	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.40396		81.89993	11.41193	81.84812		19.31	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,620.65000		3.62065	3,608.42000	3.60842	3,620.650	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	Options Inter
R2040	On 05/08/2021	Bond Future	11.55	Call	5,241.56000		5.24156	5,223.88000	5.22388	5,241.560		19.37	0.56	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	287.93000		0.28793	293.75000	0.29375	287.930		20.97	0.05	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.61804		82.78152	11.62632	82.72926			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			11.05537		81.11892	11.05257	81.13836			19.22	0.00	6,489,513.60	80	51,853.0
R2044	On 04/02/2021	Bond Future	9.66	Call	5.64000		0.00564	6.78000	0.00678	5.640		17.47	0.00	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	5,770.72000		5.77072	5,764.45000	5.76445	5,770.720		17.70	0.91	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	2,549.11000		2.54911	2,565.87000	2.56587	2,549.110		18.94	0.63	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.25996		81.94598	11.25700	81.96591			20.08	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	2,013.41000		2.01341	2,034.53000	2.03453	2,013.410		19.16	0.35	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	4,285.73000		4.28573	4,290.89000	4.29089	4,285.730		19.87	0.52	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	4,052.05000		4.05205	4,078.77000	4.07877	4,052.050		20.22	0.55	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	3,301.00000		3.30100	3,308.04000	3.30804	3,301.000		20.30	0.44	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	2,352.47000		2.35247	2,360.90000	2.36090	2,352.470		21.05	0.34	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,227.67000		1.22767	1,235.92000	1.23592	1,227.670		22.17	0.20	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.47242		78.45962	11.46930	78.47996			20.26	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.67894		79.30420	11.67568	79.32483			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			10.94912		84.94303	10.94625	84.96364			18.56	0.00	0.00	0	116,103.0
R2048	On 04/02/2021	Bond Future	9.80	Call	18.62000		0.01862	21.57000	0.02157	18.620		16.75	0.01	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	1,201.32000		1.20132	1,239.79000	1.23979	1,201.320		18.20	0.41	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.14062		81.39888	11.13760	81.41992			20.34	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.33728		82.28734	11.33409	82.30888			19.52	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.53821		78.76148	11.53488	78.78328			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			10.46190		70.59075	10.46401	70.57866			18.48	0.00	0.00	0	26,185.0
R209	On 06/05/2021	Bond Future			10.65271		68.17112	10.65487	68.15907			20.62	0.00	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,201.75000		1.20175	1,209.23000	1.20923	1,201.750		19.80	0.27	0.00	0	8,200.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,180.84000		2.18084	2,188.88000	2.18888	2,180.840		20.37	0.41	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	2,416.53000		2.41653	2,424.47000	2.42447	2,416.530		20.47	0.44	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,360.64000		3.36064	3,380.11000	3.38011	3,360.640		20.73	0.49	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,390.26000		2.39026	2,408.27000	2.40827	2,390.260		21.34	0.38	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,934.36000		1.93436	1,951.20000	1.95120	1,934.360		21.85	0.33	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,413.65000		1.41365	1,428.51000	1.42851	1,413.650		22.41	0.25	0.00	0	3,750.0



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 06/05/2021	Bond Future	12.25	Put	683.59000		0.68359		693.73000	0.69373	683.590	22.41	0.14	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.84506		68.91540		10.84726	68.90344		19.36	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.04192		66.51707		11.04420	66.50500		18.38	0.00	0.00	0	1,000.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,323.00000		1.32300		1,325.50000	1.32550	1,323.000	17.30	0.23	0.00	0	2,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	6,028.66000		6.02866		6,042.63000	6.04263	6,028.660	17.87	0.57	0.00	0	2,000.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,565.13000		2.56513		2,575.78000	2.57578	2,565.130	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			193.74786		193.74786		193.73310	193.73310			0.00	0.00	0	1,213.0
R210	On 06/05/2021	Bond Future			193.05727		193.05727		193.04295	193.04295			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			195.21110		195.21110		195.19720	195.19720			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			194.61634		194.61634		194.60243	194.60243			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			169.95402		169.95402		169.95335	169.95335			0.00	35,350,436.16	208	5,522.0
R212	On 06/05/2021	Bond Future			171.72871		171.72871		171.72847	171.72847			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			171.31207		171.31207		171.31226	171.31226			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.19491		173.19491		173.19525	173.19525			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			9.31860		88.20326		9.32584	88.16134		13.18	0.00	0.00	0	8,858.0
R213	On 06/05/2021	Bond Future			9.50946		85.57433		9.51695	85.53222		14.64	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			9.70524		86.50831		9.71300	86.46600		13.74	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,679.86000		2.67986		2,670.01000	2.67001	2,679.860	13.64	0.43	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	2,648.07000		2.64807		2,672.75000	2.67275	2,648.070	14.35	0.38	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,592.63000		1.59263		1,611.05000	1.61105	1,592.630	14.84	0.26	0.00	0	200.0
R213	On 04/11/2021	Bond Future			9.90924		83.90996		9.91731	83.86727		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			10.83254		67.72795		10.83468	67.71556		20.16	0.00	0.00	0	15,327.0
R214	On 06/05/2021	Bond Future			11.01891		65.14230		11.02109	65.13002		22.55	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			11.20959		65.85333		11.21182	65.84111		21.15	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.40425		63.28495		11.40656	63.27262		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
<b>Total for Derivatives :</b>											<b>422,242,452.26</b>	<b>430</b>	<b>1 128 125.0</b>
<b>Grand Total:</b>											<b>422,242,452.26</b>	<b>430</b>	<b>1 128 125.0</b>