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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/01/2021

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	90.43000	90.43000	90.37000	90.37000					0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	792.36500	792.36500	793.73100	793.73100					0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	800.44600	800.44600	801.82800	801.82800					0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	809.09100	809.09100	810.49000	810.49000					0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	817.88500	817.88500	819.30000	819.30000					0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	873.15500	873.15500	873.50200	873.50200					0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	882.06000	882.06000	882.41300	882.41300					0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	891.58700	891.58700	891.94500	891.94500					0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	901.27800	901.27800	901.64100	901.64100					0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	762.36000	762.36000	762.42600	762.42600					0.00	22,870,800.00	3	231.0
ALBI	On 06/05/2021	Index Future	770.13500	770.13500	770.20400	770.20400					0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	778.45300	778.45300	778.52500	778.52500					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		786.91400	786.91400		786.98700	786.98700			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		11.40734	77.24748		11.41588	77.20182			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.66124	74.26149		11.67003	74.21595			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		11.92137	75.07267		11.93042	75.02724			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.19098	72.10609		12.20038	72.06039			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		11.92221	76.22711		11.94545	76.08876			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.16905	72.74701		12.19327	72.60776			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.41589	73.54217		12.44110	73.40202			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.67332	70.07607		12.69967	69.93462			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		753.45000	753.45000		753.52700	753.52700			0.00	30,138,000.00	4	957.0
GOVI	On 06/05/2021	GOVI		761.13400	761.13400		761.21400	761.21400			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		769.35500	769.35500		769.43700	769.43700			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		777.71700	777.71700		777.80100	777.80100			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		146.81116	146.81116		146.67703	146.67703			0.00	0.00	0	7,208.0
I2025	On 06/05/2021	Bond Future		148.34492	148.34492		148.21051	148.21051			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		148.46973	148.46973		148.33502	148.33502			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		150.10172	150.10172		149.96585	149.96585			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		103.24405	103.24405		103.21837	103.21837			0.00	0.00	0	2,182.0
I2029	On 06/05/2021	Bond Future		103.18338	103.18338		103.15817	103.15817			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		104.33500	104.33500		104.31040	104.31040			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		104.33146	104.33146		104.30679	104.30679			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	98.83699		98.83699		98.80898	98.80898			0.00	0.00	0	8,131.0
I2033	On 06/05/2021	Bond Future	98.65398		98.65398		98.62638	98.62638			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	99.75506		99.75506		99.72793	99.72793			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	99.62683		99.62683		99.59973	99.59973			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	110.26663		110.26663		110.23482	110.23482			0.00	0.00	0	7,805.0
I2038	On 06/05/2021	Bond Future	111.41848		111.41848		111.38727	111.38727			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	110.93999		110.93999		110.90920	110.90920			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	112.15950		112.15950		112.12876	112.12876			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	99.86423		99.86423		99.83541	99.83541			0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	99.11733		99.11733		99.08887	99.08887			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	100.22384		100.22384		100.19584	100.19584			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	99.51802		99.51802		99.48993	99.48993			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	100.69918		100.69918		100.66984	100.66984			0.00	0.00	0	11,025.0
I2050	On 06/05/2021	Bond Future	101.75109		101.75109		101.72213	101.72213			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	100.95867		100.95867		100.93018	100.93018			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	102.06845		102.06845		102.04000	102.04000			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	269.22500		269.22500		269.17600	269.17600			0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	272.03800		272.03800		271.98900	271.98900			0.00	0.00	0	18.0
IGOV	On 05/08/2021	Index Future	275.04200		275.04200		274.99300	274.99300			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	278.09600		278.09600		278.04700	278.04700			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	3.44000		96.56000		3.40000	96.60000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.42500		96.57500		3.38500	96.61500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.35000		96.65000		3.30000	96.70000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.35000		96.65000		3.29000	96.71000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.32500		96.67500		3.25500	96.74500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.35000		96.65000		3.28000	96.72000			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.50500		96.49500		3.42500	96.57500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.50000		96.50000		3.42000	96.58000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.82000		96.18000		3.74000	96.26000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	3.89000		96.11000		3.79500	96.20500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.38500		95.61500		4.30500	95.69500			0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.66155		119.80577		6.62559	119.99742		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	1.41000		0.00141		1.26000	0.00126	1.410	7.28	0.00	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.81009				6.77181	121.22212		6.95	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.30	Put	986.84000		0.98684		897.29000	0.89729	986.840	7.21	0.30	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			6.95858		117.06772		6.91773	117.26531		6.75	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.11595		118.32760		7.07245	118.52767		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			318.15547		318.15547		318.14095	318.14095			0.00	0.00	0	2,433.0
R197	On 06/05/2021	Bond Future			321.47907		321.47907		321.46679	321.46679			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			317.06170		317.06170		317.05173	317.05173			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.54711		320.54711		320.53787	320.53787			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			218.49050		218.49050		218.42917	218.42917			0.00	0.00	0	7,883.0
R202	On 06/05/2021	Bond Future			220.77295		220.77295		220.71261	220.71261			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			218.98481		218.98481		218.92536	218.92536			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			221.39198		221.39198		221.33251	221.33251			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			4.50359		109.76127		4.43799	109.89378		1.58	0.00	0.00	0	31,397.0
R2023	On 06/05/2021	Bond Future			4.55838		106.97467		4.48264	107.10936		1.59	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.58722		108.14270		4.49782	108.27974		1.57	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.63077		105.39918		4.52330	105.53799		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			8.73466		95.68884		8.73579	95.68212		11.75	0.00	0.00	0	104,915.0
R2030	On 04/02/2021	Bond Future	8.20	Call	229.58000		0.22958		232.95000	0.23295	229.580	11.22	0.15	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	422.38000		0.42238		426.50000	0.42650	422.380	11.38	0.24	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	437.48000		0.43748		441.66000	0.44166	437.480	11.39	0.24	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,675.82000		1.67582		1,679.57000	1.67957	1,675.820	11.85	0.60	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,723.41000		2.72341		2,725.87000	2.72587	2,723.410	12.15	0.76	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	3,088.03000		3.08803		3,089.83000	3.08983	3,088.030	12.26	0.80	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	273.55000		0.27355		280.92000	0.28092	273.550	12.41	0.15	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	234.78000		0.23478		241.46000	0.24146	234.780	12.48	0.14	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	8.08000		0.00808		8.67000	0.00867	8.080	13.07	0.01	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			8.92463		96.66494		8.92567	96.65895		12.51	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	746.71000		0.74671		735.75000	0.73575	746.710	11.83	0.21	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	2,320.86000		2.32086		2,304.88000	2.30488	2,320.860	12.36	0.46	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,015.74000		2.01574		2,003.65000	2.00365	2,015.740	12.67	0.39	0.00	0	700.0

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R2030	On 06/05/2021	Bond Future	9.27	Call	3,872.39000	3.87239	3,854.64000	3.85464	3,872.390	12.71	0.62	0.00	0	300.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	939.44000	0.93944	931.98000	0.93198	939.440	13.51	0.21	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	10.95	Put	200.93000	0.20093	197.75000	0.19775	200.930	13.62	0.06	0.00	0	300.0	
R2030	On 05/08/2021	Bond Future			9.12147	93.71514	9.12242	93.70985		12.24	0.00	0.00	0	0.0	
R2030	On 05/08/2021	Bond Future	7.70	Call	767.23000	0.76723	747.28000	0.74728	767.230	11.63	0.18	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.78	Call	2,597.44000	2.59744	2,524.94000	2.52494	2,597.440	12.11	0.43	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	3,027.95000	3.02795	2,956.31000	2.95631	3,027.950	12.21	0.47	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	4,517.24000	4.51724	4,427.34000	4.42734	4,517.240	12.58	0.60	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	1,322.57000	1.32257	1,304.57000	1.30457	1,322.570	13.22	0.23	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	152.17000	0.15217	147.09000	0.14709	152.170	13.22	0.04	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.31647	94.72389	9.31741	94.71883		11.07	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	1,480.03000	1.48003	1,447.72000	1.44772	1,480.030	10.43	0.28	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	2,447.23000	2.44723	2,361.62000	2.36162	2,447.230	10.77	0.39	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	667.91000	0.66791	656.07000	0.65607	667.910	11.89	0.13	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			9.74062	92.97481	9.73220	93.02742		13.89	0.00	0.00	0	114,916.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	52.84000	0.05284	56.00000	0.05600	52.840	12.91	0.04	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	417.52000	0.41752	432.35000	0.43235	417.520	13.32	0.21	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	84.00000	0.08400	83.61000	0.08361	84.000	15.51	0.05	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			9.94632	89.77925	9.93744	89.83307		15.42	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	4,465.33000	4.46533	4,475.55000	4.47555	4,465.330	15.76	0.63	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	121.65000	0.12165	115.58000	0.11558	121.650	16.85	0.03	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.15487	90.75996	10.14548	90.81515		14.56	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.37068	87.59210	10.36085	87.64811		13.72	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,864.38000	1.86438	1,821.06000	1.82106	1,864.380	12.99	0.30	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,938.18000	2.93818	2,851.02000	2.85102	2,938.180	13.40	0.41	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	675.55000	0.67555	647.43000	0.64743	675.550	14.74	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			10.55554	91.79139	10.57808	91.64303		15.82	0.00	0.00	0	96,418.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	3,377.69000	3.37769	3,492.11000	3.49211	3,377.690	15.29	0.75	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	459.67000	0.45967	492.52000	0.49252	459.670	16.99	0.19	0.00	0	650.0	
R2035	On 06/05/2021	Bond Future			10.76911	88.25450	10.79245	88.10537		17.53	0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	1,563.71000	1.56371	1,486.63000	1.48663	1,563.710	16.60	0.31	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	2,008.35000	2.00835	1,920.74000	1.92074	2,008.350	16.89	0.36	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	2,428.20000	2.42820	2,332.24000	2.33224	2,428.200	17.12	0.41	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	4,276.54000	4.27654	4,322.81000	4.32281	4,276.540	17.31	0.54	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,678.16000	3.67816	3,565.19000	3.56519	3,678.160	17.60	0.53	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	2,760.69000	2.76069	2,786.84000	2.78684	2,760.690	17.90	0.40	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	4,916.38000	4.91638	4,791.04000	4.79104	4,916.380	18.07	0.62	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	2,178.08000	2.17808	2,197.92000	2.19792	2,178.080	18.38	0.33	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	1,783.37000	1.78337	1,798.39000	1.79839	1,783.370	18.83	0.28	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	1,110.75000		1.11075	1,118.91000	1.11891	1,110.750	19.24	0.20	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	440.89000		0.44089	442.07000	0.44207	440.890	19.24	0.09	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	365.68000		0.36568	366.25000	0.36625	365.680	19.24	0.08	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			10.98906		89.21829	11.01327	89.06823		16.66	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,918.64000		1.91864	1,819.23000	1.81923	1,918.640	15.63	0.30	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	5,206.15000		5.20615	5,222.74000	5.22274	5,206.150	16.46	0.52	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	3,485.14000		3.48514	3,487.10000	3.48710	3,485.140	17.05	0.39	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.21550		85.70410	11.24067	85.55273		15.71	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	2,082.40000		2.08240	1,984.05000	1.98405	2,082.400	14.81	0.30	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,280.26000		2.28026	2,177.12000	2.17712	2,280.260	14.81	0.32	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,186.68000		3.18668	3,066.87000	3.06687	3,186.680	15.16	0.41	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	5,282.48000		5.28248	5,296.99000	5.29699	5,282.480	15.57	0.50	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	3,527.19000		3.52719	3,526.67000	3.52667	3,527.190	16.18	0.37	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	761.32000		0.76132	749.73000	0.74973	761.320	16.87	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			10.79265		82.92553	10.80986	82.81314		17.81	0.00	4,975,531.80	60	131,604.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	34.74000		0.03474	32.16000	0.03216	34.740	16.41	0.02	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	3,526.04000		3.52604	3,612.48000	3.61248	3,526.040	17.13	0.76	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	807.12000		0.80712	773.28000	0.77328	807.120	17.40	0.32	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	1,491.21000		1.49121	1,545.33000	1.54533	1,491.210	17.97	0.45	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	125.72000		0.12572	134.41000	0.13441	125.720	19.95	0.06	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	7,284.42000		7.28442	7,179.28000	7.17928	7,284.420	19.95	0.95	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	0.05000		0.00005	0.06000	0.00006	0.050	19.95	0.00	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			11.00649		83.77146	11.02429	83.65860		18.79	0.00	0.00	0	0.0	
R2037	On 05/08/2021	Bond Future			11.22862		80.43064	11.24707	80.31720		18.78	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.44530		81.29658	11.46445	81.18218		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			10.93655		84.85884	10.95873	84.70492		18.30	0.00	47,775,526.92	563	80,474.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	5.92000		0.00592	5.01000	0.00501	5.920	16.66	0.00	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	9.42000		0.00942	8.04000	0.00804	9.420	16.66	0.01	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	110.47000		0.11047	98.90000	0.09890	110.470	16.69	0.06	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	218.97000		0.21897	198.89000	0.19889	218.970	16.78	0.11	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	434.48000		0.43448	461.34000	0.46134	434.480	19.53	0.17	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	289.62000		0.28962	309.42000	0.30942	289.620	19.97	0.12	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			11.14666		85.72447	11.16964	85.56972		19.16	0.00	0.00	0	0.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	2,689.60000		2.68960	2,564.82000	2.56482	2,689.600	18.53	0.43	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	5,376.01000		5.37601	5,224.07000	5.22407	5,376.010	19.65	0.64	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	373.57000		0.37357	366.12000	0.36612	373.570	21.13	0.08	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.36489		82.15466	11.38876	81.99888		19.31	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,758.20000		3.75820	3,673.48000	3.67348	3,758.200	18.78	0.46	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	5,407.97000		5.40797	5,304.93000	5.30493	5,407.970		19.37	0.57	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	281.71000		0.28171	266.70000	0.26670	281.710		20.97	0.05	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.57734		83.03919	11.60215	82.88196			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			10.99911		81.51089	11.01596	81.39316			19.22	0.00	0.00	0	51,766.0
R2044	On 04/02/2021	Bond Future	9.66	Call	10.59000		0.01059	9.41000	0.00941	10.590		17.47	0.01	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	5,441.82000		5.44182	5,544.23000	5.54423	5,441.820		17.70	0.89	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	2,368.07000		2.36807	2,436.32000	2.43632	2,368.070		18.94	0.59	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.20129		82.34245	11.21875	82.22412			20.08	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	2,185.60000		2.18560	2,085.87000	2.08587	2,185.600		19.16	0.37	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	4,112.66000		4.11266	4,117.45000	4.11745	4,112.660		19.87	0.51	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	4,304.21000		4.30421	4,184.22000	4.18422	4,304.210		20.22	0.56	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	3,162.11000		3.16211	3,159.19000	3.15919	3,162.110		20.30	0.42	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	2,251.23000		2.25123	2,242.87000	2.24287	2,251.230		21.05	0.32	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,174.21000		1.17421	1,162.22000	1.16222	1,174.210		22.17	0.19	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.41113		78.86083	11.42924	78.74192			20.26	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.61509		79.70990	11.63391	79.58994			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			10.90791		85.23986	10.92459	85.11948			18.56	0.00	0.00	0	116,103.0
R2048	On 04/02/2021	Bond Future	9.80	Call	29.58000		0.02958	26.79000	0.02679	29.580		16.75	0.02	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	1,387.16000		1.38716	1,332.65000	1.33265	1,387.160		18.20	0.44	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.09765		81.69916	11.11492	81.57823			20.34	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.29239		82.59144	11.31030	82.46986			19.52	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.49140		79.06896	11.51003	78.94633			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			10.39530		70.97385	10.40155	70.93776			18.48	0.00	0.00	0	26,103.0
R209	On 06/05/2021	Bond Future			10.58358		68.55847	10.58997	68.52253			20.62	0.00	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,332.06000		1.33206	1,276.35000	1.27635	1,332.060		19.80	0.29	0.00	0	8,200.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,369.47000		2.36947	2,303.67000	2.30367	2,369.470		20.37	0.43	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,201.26000		3.20126	3,167.34000	3.16734	3,201.260		20.73	0.47	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,271.18000		2.27118	2,236.57000	2.23657	2,271.180		21.34	0.37	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,836.66000		1.83666	1,804.69000	1.80469	1,836.660		21.85	0.31	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,340.92000		1.34092	1,310.58000	1.31058	1,340.920		22.41	0.24	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	645.55000		0.64555	623.18000	0.62318	645.550		22.41	0.14	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	Open Interest
R209	On 05/08/2021	Bond Future			10.77327		69.30734		10.77979	69.27161		19.36	0.00	0.00	0	0.00
R209	On 04/11/2021	Bond Future			10.96742		66.91333		10.97415	66.87739		18.38	0.00	0.00	0	1,000.00
R209	On 04/11/2021	Bond Future	9.50	Call	1,429.03000		1.42903		1,353.20000	1.35320	1,429.030	17.30	0.25	0.00	0	2,000.00
R209	On 04/11/2021	Bond Future	10.50	Put	5,818.09000		5.81809		5,754.07000	5.75407	5,818.090	17.87	0.56	0.00	0	2,000.00
R209	On 04/11/2021	Bond Future	12.00	Put	2,460.06000		2.46006		2,397.69000	2.39769	2,460.060	19.75	0.29	0.00	0	2,000.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			193.09722		193.09722		193.05264	193.05264			0.00	0.00	0	1,213.00
R210	On 06/05/2021	Bond Future			192.40081		192.40081		192.35718	192.35718			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			194.54849		194.54849		194.50580	194.50580			0.00	0.00	0	0.00
R210	On 04/11/2021	Bond Future			193.94678		193.94678		193.90410	193.90410			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			169.92610		169.92610		169.92383	169.92383			0.00	0.00	0	5,730.00
R212	On 06/05/2021	Bond Future			171.70135		171.70135		171.70034	171.70034			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			171.28529		171.28529		171.28563	171.28563			0.00	0.00	0	0.00
R212	On 04/11/2021	Bond Future			173.16815		173.16815		173.16893	173.16893			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			9.21151		88.82646		9.21281	88.81886		13.18	0.00	0.00	0	8,858.00
R213	On 06/05/2021	Bond Future			9.39796		86.20433		9.39919	86.19734		14.64	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			9.58897		87.14565		9.59013	87.13926		13.74	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future	9.34	Call	2,980.89000		2.98089		2,890.78000	2.89078	2,980.890	13.64	0.46	0.00	0	200.00
R213	On 05/08/2021	Bond Future	10.14	Put	2,430.86000		2.43086		2,323.47000	2.32347	2,430.860	14.35	0.36	0.00	0	200.00
R213	On 05/08/2021	Bond Future	10.78	Put	1,449.86000		1.44986		1,419.64000	1.41964	1,449.860	14.84	0.24	0.00	0	200.00
R213	On 04/11/2021	Bond Future			9.78806		84.55436		9.78922	84.54816		12.98	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			10.78619		67.99718		10.80775	67.87173		20.16	0.00	3,399,859.00	50	15,327.00
R214	On 06/05/2021	Bond Future			10.97075		65.41463		10.99303	65.28842		22.55	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future			11.15949		66.12897		11.18253	66.00197		21.15	0.00	0.00	0	0.00
R214	On 04/11/2021	Bond Future			11.35219		63.56370		11.37609	63.43548		20.12	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
Total for Derivatives :											109,159,717.72	680	1 126 896.0
Grand Total:											109,159,717.72	680	1 126 896.0