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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/04/2021

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	90.75000		90.75000		90.77000	90.77000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	777.92100		777.92100		775.16300	775.16300			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	786.01300		786.01300		783.27500	783.27500			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	794.75800		794.75800		791.99200	791.99200			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	803.65100		803.65100		800.87000	800.87000			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	854.17700		854.17700		847.73000	847.73000			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	863.06300		863.06300		856.60100	856.60100			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	872.66500		872.66500		866.13500	866.13500			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	882.42900		882.42900		875.84400	875.84400			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	752.20100		752.20100		746.35700	746.35700			0.00	0.00	0	299.0
ALBI	On 05/08/2021	Index Future	760.02500		760.02500		754.16700	754.16700			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	768.48100		768.48100		762.56100	762.56100			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 03/02/2022	Index Future		777.08000	777.08000		771.10900	771.10900			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 06/05/2021	Bond Future		11.90832	72.99650		12.07853	72.14305			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future		12.18150	73.78301		12.35863	72.92350			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.45483	70.83896		12.63993	69.96904			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		12.75041	71.64917		12.94382	70.77041			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 06/05/2021	Bond Future		12.34567	71.74184		12.51107	70.82181			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future		12.60261	72.51512		12.77515	71.58828			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.86194	69.07418		13.04283	68.13617			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		13.13276	69.86460		13.32212	68.91692			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 06/05/2021	GOVI		743.35000	743.35000		737.71900	737.71900			0.00	0.00	0	999.0
GOVI	On 05/08/2021	GOVI		751.08300	751.08300		745.43800	745.43800			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		759.43900	759.43900		753.73500	753.73500			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		767.93700	767.93700		762.18400	762.18400			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		150.19756	150.19756		150.38069	150.38069			0.00	2,553,358.52	17	5,536.0
I2025	On 05/08/2021	Bond Future		150.28982	150.28982		150.47717	150.47717			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		151.98258	151.98258		152.17051	152.17051			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		152.16659	152.16659		152.35463	152.35463			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 06/05/2021	Bond Future		108.05071	108.05071		108.91060	108.91060			0.00	0.00	0	2,808.0
I2029	On 05/08/2021	Bond Future		109.21493	109.21493		110.08879	110.08879			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		109.29774	109.29774		110.17708	110.17708			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		110.54705	110.54705		111.43814	111.43814			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 06/05/2021	Bond Future		102.60888	102.60888		102.59877	102.59877			0.00	0.00	0	10,050.0
I2033	On 05/08/2021	Bond Future		103.71438	103.71438		103.70861	103.70861			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future		103.66122	103.66122		103.65100	103.65100			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future		104.84613	104.84613		104.83726	104.83726			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 06/05/2021	Bond Future		115.67058	115.67058		115.58181	115.58181			0.00	0.00	0	7,969.0
I2038	On 05/08/2021	Bond Future		115.19995	115.19995		115.11048	115.11048			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future		116.49769	116.49769		116.40613	116.40613			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future		116.08206	116.08206		115.98634	115.98634			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 06/05/2021	Bond Future		103.59456	103.59456		103.58366	103.58366			0.00	0.00	0	15,133.0
I2046	On 05/08/2021	Bond Future		104.71075	104.71075		104.70429	104.70429			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future		104.08773	104.08773		104.07495	104.07495			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future		105.27762	105.27762		105.26644	105.26644			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 06/05/2021	Bond Future		106.91290	106.91290		107.30014	107.30014			0.00	0.00	0	11,044.0
I2050	On 05/08/2021	Bond Future		106.14282	106.14282		106.53331	106.53331			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future		107.33829	107.33829		107.73234	107.73234			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future		106.62326	106.62326		107.01788	107.01788			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 06/05/2021	Index Future		280.43700	280.43700		280.64500	280.64500			0.00	0.00	0	897.0
IGOV	On 05/08/2021	Index Future		283.42400	283.42400		283.65100	283.65100			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future		286.64600	286.64600		286.87600	286.87600			0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future		289.92100	289.92100		290.16000	290.16000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future		3.69500	96.30500		3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future		3.72000	96.28000		3.74000	96.26000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future		3.76500	96.23500		3.78500	96.21500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future		3.80000	96.20000		3.83000	96.17000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future		3.88000	96.12000		3.90000	96.10000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future		3.90500	96.09500		3.93500	96.06500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future		4.20000	95.80000		4.26000	95.74000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future		4.32000	95.68000		4.40000	95.60000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future		4.79000	95.21000		4.84000	95.16000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		4.91000	95.09000		4.98500	95.01500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		5.32500	94.67500		5.36500	94.63500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future		5.43000	94.57000		5.49000	94.51000			0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future		7.52237	117.48111		7.59579	117.12327		9.07	0.00	0.00	0	107,199.0

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	06/05/2021	Bond Future	7.30	Put	1,841.29000	1.84129	2,164.04000	2.16404	1,841.290	9.02	0.63	0.00	0	15,177.0	
R186	On	06/05/2021	Bond Future	7.60	Put	1,041.69000	1.04169	1,307.19000	1.30719	1,041.690	9.11	0.45	0.00	0	5,000.0	
R186	On	06/05/2021	Bond Future	7.60	Call	1,420.00000	1.42000	1,327.66000	1.32766	1,420.000	9.11	0.55	0.00	0	5,000.0	
R186	On	05/08/2021	Bond Future			7.72506	113.43731	7.80203	113.08069		8.61	0.00	0.00	0	0.0	
R186	On	04/11/2021	Bond Future			7.92413	114.68872	8.00628	114.32701		7.84	0.00	0.00	0	0.0	
R186	On	03/02/2022	Bond Future			8.14684	110.69184	8.23412	110.32777		7.15	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	06/05/2021	Bond Future			320.99670	320.99670	321.14533	321.14533			0.00	0.00	0	2,993.0	
R197	On	05/08/2021	Bond Future			316.47543	316.47543	316.61688	316.61688			0.00	0.00	0	0.0	
R197	On	04/11/2021	Bond Future			320.04036	320.04036	320.18017	320.18017			0.00	0.00	0	0.0	
R197	On	03/02/2022	Bond Future			315.62262	315.62262	315.74609	315.74609			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	06/05/2021	Bond Future			230.83374	230.83374	230.81106	230.81106			0.00	0.00	0	9,236.0	
R202	On	05/08/2021	Bond Future			229.08229	229.08229	229.05741	229.05741			0.00	0.00	0	0.0	
R202	On	04/11/2021	Bond Future			231.66249	231.66249	231.63488	231.63488			0.00	0.00	0	0.0	
R202	On	03/02/2022	Bond Future			230.02081	230.02081	229.98429	229.98429			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	06/05/2021	Bond Future			5.24202	105.76917	5.36939	105.54657		2.25	0.00	47,701,895.67	451	40,196.0	
R2023	On	05/08/2021	Bond Future			5.41695	106.88230	5.56340	106.66197		2.11	0.00	0.00	0	0.0	
R2023	On	04/11/2021	Bond Future			5.60452	104.15324	5.78123	103.92939		2.01	0.00	0.00	0	0.0	
R2023	On	03/02/2022	Bond Future			5.88812	105.31956	6.10800	105.09480		1.71	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	06/05/2021	Bond Future			9.52026	93.31237	9.61906	92.77121		15.43	0.00	0.00	0	114,969.0	
R2030	On	06/05/2021	Bond Future	7.97	Call	21.56000	0.02156	25.63000	0.02563	21.560	14.84	0.02	0.00	0	700.0	
R2030	On	06/05/2021	Bond Future	8.77	Call	316.36000	0.31636	309.92000	0.30992	316.360	14.95	0.15	0.00	0	300.0	
R2030	On	06/05/2021	Bond Future	8.90	Put	3,942.75000	3.94275	4,467.14000	4.46714	3,942.750	15.04	0.80	0.00	0	2,500.0	
R2030	On	06/05/2021	Bond Future	8.95	Put	3,715.02000	3.71502	4,234.28000	4.23428	3,715.020	15.07	0.78	0.00	0	2,500.0	
R2030	On	06/05/2021	Bond Future	9.00	Put	3,494.18000	3.49418	4,007.62000	4.00762	3,494.180	15.10	0.75	0.00	0	5,000.0	
R2030	On	06/05/2021	Bond Future	9.22	Put	2,611.41000	2.61141	3,090.66000	3.09066	2,611.410	15.26	0.65	0.00	0	700.0	
R2030	On	06/05/2021	Bond Future	9.27	Call	1,041.82000	1.04182	970.16000	0.97016	1,041.820	15.29	0.38	0.00	0	300.0	
R2030	On	06/05/2021	Bond Future	9.92	Put	803.30000	0.80330	1,098.92000	1.09892	803.300	15.80	0.29	0.00	0	700.0	
R2030	On	06/05/2021	Bond Future	10.95	Put	69.36000	0.06936	133.07000	0.13307	69.360	16.59	0.04	0.00	0	300.0	
R2030	On	05/08/2021	Bond Future			9.75181	90.28943	9.85453	89.74662		14.92	0.00	0.00	0	0.0	
R2030	On	05/08/2021	Bond Future	7.70	Call	243.26000	0.24326	225.06000	0.22506	243.260	14.39	0.08	0.00	0	200.0	
R2030	On	05/08/2021	Bond Future	8.78	Call	1,111.07000	1.11107	1,024.81000	1.02481	1,111.070	14.40	0.26	0.00	0	200.0	

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R2030	On 05/08/2021	Bond Future	8.83	Call	1,182.27000	1.18227	1,090.89000	1.09089	1,182.270	14.43	0.27	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	1,365.91000	1.36591	1,261.56000	1.26156	1,365.910	14.48	0.30	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	2,343.03000	2.34303	2,175.65000	2.17565	2,343.030	14.75	0.43	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.75	Put	3,098.33000	3.09833	3,431.16000	3.43116	3,098.330	14.92	0.48	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	10.15	Put	2,192.38000	2.19238	2,467.37000	2.46737	2,192.380	15.24	0.38	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	10.30	Put	1,921.98000	1.92198	2,176.09000	2.17609	1,921.980	15.40	0.34	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	245.95000	0.24595	307.85000	0.30785	245.950	16.01	0.07	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			9.97039	91.28601	10.07798	90.73620		13.66	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	849.14000	0.84914	781.33000	0.78133	849.140	13.15	0.18	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	1,396.83000	1.39683	1,290.51000	1.29051	1,396.830	13.15	0.26	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	9.20	Call	2,065.30000	2.06530	1,917.08000	1.91708	2,065.300	13.24	0.35	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	9.90	Call	3,603.25000	3.60325	3,375.68000	3.37568	3,603.250	13.60	0.51	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	11.26	Put	1,547.80000	1.54780	1,724.57000	1.72457	1,547.800	14.65	0.24	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	1,327.20000	1.32720	1,486.72000	1.48672	1,327.200	14.65	0.22	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			10.21061	88.30436	10.32311	87.74982		12.57	0.00	0.00	0	0.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	924.44000	0.92444	846.01000	0.84601	924.440	11.95	0.19	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	6,528.59000	6.52859	6,924.20000	6.92420	6,528.590	12.01	0.65	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	5,159.62000	5.15962	5,509.85000	5.50985	5,159.620	12.27	0.56	0.00	0	101.0		
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2032	On 06/05/2021	Bond Future			10.33966	87.43928	10.46878	86.68943		18.54	0.00	0.00	0	137,207.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	1,812.13000	1.81213	1,602.01000	1.60201	1,812.130	18.40	0.51	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	8.69000	0.00869	24.70000	0.02470	8.690	20.02	0.01	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			10.57120	88.35954	10.70527	87.60552		17.24	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future			10.80068	85.18884	10.94072	84.42566		16.58	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,302.48000	1.30248	1,169.47000	1.16947	1,302.480	15.85	0.23	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,023.71000	2.02371	1,829.59000	1.82959	2,023.710	15.85	0.32	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	1,029.97000	1.02997	1,192.57000	1.19257	1,029.970	17.81	0.16	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			11.04593	86.14307	11.19197	85.37271		14.59	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	848.19000	0.84819	753.39000	0.75339	848.190	13.87	0.16	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	1,054.53000	1.05453	939.91000	0.93991	1,054.530	13.87	0.19	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	8,795.31000	8.79531	9,379.52000	9.37952	8,795.310	13.87	0.71	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	7,405.05000	7.40505	7,947.24000	7.94724	7,405.050	13.87	0.65	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	6,274.34000	6.27434	6,773.09000	6.77309	6,274.340	14.01	0.59	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	5,600.86000	5.60086	6,069.10000	6.06910	5,600.860	14.16	0.55	0.00	0	97.0		
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2035	On 06/05/2021	Bond Future			11.00597	86.75825	11.13514	85.95818		20.65	0.00	28,543,464.25	329	98,751.0		
R2035	On 06/05/2021	Bond Future	10.05	Call	245.50000	0.24550	231.78000	0.23178	245.500	19.32	0.11	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	405.60000	0.40560	373.32000	0.37332	405.600	19.32	0.16	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	10.40	Call	608.98000	0.60898	552.48000	0.55248	608.980	19.50	0.22	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	10.55	Put	3,775.26000	3.77526	4,488.12000	4.48812	3,775.260	19.70	0.71	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.81	Call	1,450.53000	1.45053	1,292.10000	1.29210	1,450.530	20.10	0.41	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	11.05	Put	1,889.31000	1.88931	2,448.48000	2.44848	1,889.310	20.43	0.47	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	2,503.98000	2.50398	2,225.39000	2.22539	2,503.980	20.54	0.58	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	11.32	Put	1,214.31000	1.21431	1,669.61000	1.66961	1,214.310	20.73	0.34	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	11.55	Put	806.89000	0.80689	1,173.62000	1.17362	806.890	21.03	0.25	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.02	Put	334.30000	0.33430	549.84000	0.54984	334.300	21.93	0.12	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	12.77	Put	56.18000	0.05618	120.09000	0.12009	56.180	22.42	0.03	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.91	Put	37.82000	0.03782	85.83000	0.08583	37.820	22.42	0.02	0.00	0	600.0		
R2035	On 05/08/2021	Bond Future			11.24167	87.67131		11.37579	86.86659	19.28	0.00	0.00	0	0.0		
R2035	On 05/08/2021	Bond Future	10.02	Call	1,104.22000	1.10422	988.78000	0.98878	1,104.220	18.17	0.22	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	10.77	Put	5,423.66000	5.42366	5,991.56000	5.99156	5,423.660	18.49	0.60	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	11.37	Put	3,465.68000	3.46568	3,916.18000	3.91618	3,465.680	19.16	0.45	0.00	0	100.0		
R2035	On 04/11/2021	Bond Future			11.47481	84.16344		11.61478	83.34892	18.72	0.00	0.00	0	0.0		
R2035	On 04/11/2021	Bond Future	10.12	Call	1,667.64000	1.66764	1,506.73000	1.50673	1,667.640	17.76	0.26	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	10.23	Call	1,834.81000	1.83481	1,660.04000	1.66004	1,834.810	17.76	0.28	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	2,520.04000	2.52004	2,291.42000	2.29142	2,520.040	17.76	0.35	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	5,963.07000	5.96307	6,477.06000	6.47706	5,963.070	18.08	0.55	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	3,988.11000	3.98811	4,395.19000	4.39519	3,988.110	18.72	0.42	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	952.32000	0.95232	1,103.99000	1.10399	952.320	20.14	0.14	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			11.72731	85.10615		11.87332	84.28382	16.50	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	1,134.07000	1.13407	1,016.02000	1.01602	1,134.070	15.72	0.18	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	8,918.39000	8.91839	9,514.04000	9.51404	8,918.390	15.72	0.67	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	6,040.65000	6.04065	6,529.43000	6.52943	6,040.650	16.02	0.53	0.00	0	683.0		
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.0		
R2037	On 06/05/2021	Bond Future			11.26252	82.17064		11.39687	81.34965	22.17	0.00	0.00	0	128,524.0		
R2037	On 05/08/2021	Bond Future			11.50102	78.78017		11.64065	77.95407	21.80	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future			11.72506	79.64999		11.87059	78.81394	20.05	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future	11.49	Call	4,112.62000	4.11262	3,774.55000	3.77455	4,112.620	19.55	0.48	0.00	0	600.0		
R2037	On 04/11/2021	Bond Future	12.30	Put	3,385.83000	3.38583	3,757.25000	3.75725	3,385.830	20.37	0.37	0.00	0	792.0		
R2037	On 03/02/2022	Bond Future			11.96776	76.28792		12.11946	75.44370	18.64	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 06/05/2021	Bond Future			11.33516	84.46860		11.46439	83.62509	22.46	0.00	0.00	0	84,776.0		
R2040	On 06/05/2021	Bond Future	10.83	Call	815.21000	0.81521	734.86000	0.73486	815.210	21.32	0.27	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	11.58	Call	3,044.98000	3.04498	2,711.33000	2.71133	3,044.980	22.57	0.63	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	13.38	Put	30.64000	0.03064	72.14000	0.07214	30.640	24.50	0.01	0.00	0	300.0		
R2040	On 05/08/2021	Bond Future			11.56677	80.85199		11.70115	80.00324	22.22	0.00	0.00	0	0.0		
R2040	On 05/08/2021	Bond Future	11.05	Call	2,546.65000	2.54665	2,303.41000	2.30341	2,546.650	21.22	0.39	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	11.55	Call	4,028.76000	4.02876	3,683.15000	3.68315	4,028.760	21.98	0.52	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	14.80	Put	183.09000	0.18309	240.93000	0.24093	183.090	24.11	0.04	0.00	0	900.0		
R2040	On 04/11/2021	Bond Future			11.78394	81.74479		11.92407	80.88575	20.53	0.00	0.00	0	0.0		
R2040	On 03/02/2022	Bond Future			12.01900	78.15591		12.16514	77.28854	19.18	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
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future			11.39734	81.03056		11.51637	80.25181		23.53	0.00	12,397,675.68	153	61,848.0
R2044	On 06/05/2021	Bond Future	10.70	Call	513.94000	0.51394		481.65000	0.48165	513.940	22.07	0.19	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	3,296.64000	3.29664		3,961.70000	3.96170	3,296.640	22.89	0.63	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	2,011.91000	2.01191		1,821.74000	1.82174	2,011.910	23.32	0.49	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	2,158.33000	2.15833		2,729.74000	2.72974	2,158.330	23.39	0.49	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	1,154.09000	1.15409		1,581.99000	1.58199	1,154.090	23.98	0.31	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	333.69000	0.33369		540.18000	0.54018	333.690	25.67	0.11	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.62075	77.50290		11.74457	76.71946		23.27	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.83000	78.35869		11.95917	77.56581		21.48	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			12.05628	74.85705		12.19107	74.05646		20.06	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 06/05/2021	Bond Future			11.30675	80.25652		11.42557	79.45718		23.89	0.00	157,543,548.76	1,963	135,329.0
R2048	On 06/05/2021	Bond Future	10.90	Call	996.92000	0.99692		907.88000	0.90788	996.920	22.75	0.31	0.00	0	1,030.0
R2048	On 06/05/2021	Bond Future	11.40	Call	2,498.74000	2.49874		2,247.69000	2.24769	2,498.740	23.74	0.56	0.00	0	1,030.0
R2048	On 05/08/2021	Bond Future			11.51538	81.10113		11.63893	80.29689		22.39	0.00	0.00	0	5,000.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,096.29000	1.09629		989.15000	0.98915	1,096.290	20.73	0.21	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,406.42000	1.40642		1,270.84000	1.27084	1,406.420	20.73	0.26	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,245.63000	2.24563		2,041.03000	2.04103	2,245.630	21.02	0.36	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	3,096.04000	3.09604		2,832.62000	2.83262	3,096.040	21.58	0.44	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.72061	77.58382		11.84965	76.76992		21.90	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.94176	78.45290		12.07655	77.63106		19.31	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
R209	On 06/05/2021	Bond Future			10.93688	66.61185		11.06561	65.92258		24.72	0.00	20,449,837.95	307	26,085.0
R209	On 06/05/2021	Bond Future	9.50	Call	79.63000	0.07963		83.23000	0.08323	79.630	23.91	0.04	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	163.19000	0.16319		162.42000	0.16242	163.190	23.91	0.08	0.00	0	4,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	549.49000	0.54949		511.93000	0.51193	549.490	24.03	0.22	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	679.57000	0.67957		627.89000	0.62789	679.570	24.12	0.25	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	2,951.56000	2.95156		3,542.25000	3.54225	2,951.560	24.35	0.64	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	1,713.36000	1.71336		2,197.84000	2.19784	1,713.360	24.72	0.46	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,166.48000	1.16648		1,572.81000	1.57281	1,166.480	25.00	0.35	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	656.81000	0.65681		956.10000	0.95610	656.810	25.65	0.22	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	190.36000	0.19036		329.27000	0.32927	190.360	26.52	0.08	0.00	0	8,350.0
R209	On 05/08/2021	Bond Future			11.14502	67.31290		11.27818	66.61927		22.81	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.34982	64.91497		11.48823	64.21304		21.93	0.00	0.00	0	2,255.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,060.69000	1.06069		960.95000	0.96095	1,060.690	21.14	0.20	0.00	0	4,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	6,973.48000	6.97348		7,471.56000	7.47156	6,973.480	21.14	0.63	0.00	0	6,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,920.06000	2.92006		3,224.41000	3.22441	2,920.060	22.55	0.35	0.00	0	6,500.0
R209	On 03/02/2022	Bond Future			11.56618	65.64212		11.70985	64.93331		19.30	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			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
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	06/05/2021			Bond Future	199.86700	199.86700		200.10376	200.10376			0.00	0.00	0	1,440.0
R210	On	05/08/2021			Bond Future	202.02044	202.02044		202.26848	202.26848			0.00	0.00	0	0.0
R210	On	04/11/2021			Bond Future	201.56317	201.56317		201.80439	201.80439			0.00	0.00	0	0.0
R210	On	03/02/2022			Bond Future	203.86726	203.86726		204.11423	204.11423			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	06/05/2021			Bond Future	171.79998	171.79998		171.78472	171.78472			0.00	0.00	0	2,930.0
R212	On	05/08/2021			Bond Future	171.32581	171.32581		171.31129	171.31129			0.00	0.00	0	0.0
R212	On	04/11/2021			Bond Future	173.25574	173.25574		173.23932	173.23932			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	06/05/2021			Bond Future	9.96130	83.08279		10.07000	82.49779		18.01	0.00	0.00	0	9,143.0
R213	On	05/08/2021			Bond Future	10.18247	83.95720		10.29517	83.36963		16.64	0.00	0.00	0	0.0
R213	On	04/11/2021			Bond Future	10.40232	81.35359		10.52000	80.75873		15.93	0.00	0.00	0	0.0
R213	On	03/02/2022			Bond Future	10.64198	82.26467		10.76471	81.66439		14.02	0.00	0.00	0	0.0
R213	On	03/02/2022	8.63	Call	Bond Future	866.49000	0.86649		787.90000	0.78790	866.490	13.33	0.17	0.00	0	200.0
R213	On	03/02/2022	8.80	Call	Bond Future	1,015.14000	1.01514		924.81000	0.92481	1,015.140	13.33	0.19	0.00	0	102.0
R213	On	03/02/2022	9.58	Put	Bond Future	7,400.99000	7.40099		7,843.86000	7.84386	7,400.990	13.33	0.68	0.00	0	200.0
R213	On	03/02/2022	9.76	Put	Bond Future	6,726.52000	6.72652		7,151.08000	7.15108	6,726.520	13.34	0.65	0.00	0	102.0
R213	On	03/02/2022	10.15	Put	Bond Future	5,475.57000	5.47557		5,856.96000	5.85696	5,475.570	13.60	0.57	0.00	0	200.0
R213	On	03/02/2022	10.25	Put	Bond Future	5,185.64000	5.18564		5,555.75000	5.55575	5,185.640	13.67	0.55	0.00	0	102.0
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	06/05/2021			Bond Future	11.25562	63.83023		11.37933	63.16160		26.76	0.00	0.00	0	14,809.0
R214	On	05/08/2021			Bond Future	11.46038	64.50198		11.58857	63.82911		24.64	0.00	0.00	0	0.0
R214	On	04/11/2021			Bond Future	11.66155	61.93606		11.79496	61.25508		23.76	0.00	0.00	0	0.0
R214	On	03/02/2022			Bond Future	11.87762	62.62978		12.01642	61.94214		20.86	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
Total for Derivatives :														269,189,780.83	3,220	1 229 803.0

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
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Grand Total:											269,189,780.83	3,220	1 229 803.0
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