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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/03/2021

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	90.81000		90.81000		90.79000	90.79000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	778.38900		778.38900		781.30700	781.30700			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	786.76300		786.76300		789.71500	789.71500			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	795.67100		795.67100		798.65800	798.65800			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	804.81200		804.81200		807.83400	807.83400			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	858.99800		858.99800		867.58400	867.58400			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	868.23900		868.23900		876.92100	876.92100			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	878.07000		878.07000		886.85200	886.85200			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	888.15700		888.15700		897.04100	897.04100			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	753.82800		753.82800		758.95700	758.95700			0.00	0.00	0	299.0
ALBI	On 05/08/2021	Index Future	761.93800		761.93800		767.12500	767.12500			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	770.56500		770.56500		775.81300	775.81300			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	779.41700		779.41700		784.72600	784.72600			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	11.87514		73.16456		11.78932	73.60184			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	12.14542		73.95993		12.05562	74.40298			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.41803		71.01376		12.32414	71.46256			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.71098		71.83030		12.61271	72.28466			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	12.38439		71.52464		12.29851	72.00791			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.64182		72.30264		12.55177	72.79226			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.90375		68.85541		12.80930	69.35131			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	13.17570		69.64769		13.07668	70.14971			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	745.06000		745.06000		750.20500	750.20500			0.00	0.00	0	985.0
GOVI	On 05/08/2021	GOVI	753.07500		753.07500		758.27800	758.27800			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	761.60200		761.60200		766.86600	766.86600			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	770.35100		770.35100		775.67600	775.67600			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	150.29601		150.29601		150.51420	150.51420			0.00	45,088,803.00	300	8,097.0
I2025	On 05/08/2021	Bond Future	150.43683		150.43683		150.65956	150.65956			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	152.15865		152.15865		152.38552	152.38552			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	152.38500		152.38500		152.61528	152.61528			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	107.47680		107.47680		107.46013	107.46013			0.00	0.00	0	2,439.0
I2029	On 05/08/2021	Bond Future	108.67190		108.67190		108.65661	108.65661			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	108.76510		108.76510		108.75078	108.75078			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	110.04033		110.04033		110.02638	110.02638			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	102.32565	102.32565		102.30407	102.30407			0.00	14,325,591.00	140	9,583.0
I2033		On 05/08/2021	Bond Future	103.46343	103.46343		103.44316	103.44316			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future	103.42274	103.42274		103.40318	103.40318			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future	104.63521	104.63521		104.61603	104.61603			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	115.44087	115.44087		115.41376	115.41376			0.00	20,779,356.60	180	7,969.0
I2038		On 05/08/2021	Bond Future	115.00276	115.00276		114.97694	114.97694			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future	116.31926	116.31926		116.29443	116.29443			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future	115.93089	115.93089		115.90626	115.90626			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	103.81174	103.81174		103.78609	103.78609			0.00	0.00	0	14,893.0
I2046		On 05/08/2021	Bond Future	104.96609	104.96609		104.94178	104.94178			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future	104.35966	104.35966		104.33639	104.33639			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future	105.58345	105.58345		105.56029	105.56029			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	106.96945	106.96945		106.94416	106.94416			0.00	0.00	0	10,904.0
I2050		On 05/08/2021	Bond Future	106.23123	106.23123		106.20701	106.20701			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future	107.44714	107.44714		107.42405	107.42405			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future	106.75909	106.75909		106.73628	106.73628			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	279.61900	279.61900		279.65900	279.65900			0.00	8,388,570.00	3	897.0
IGOV		On 05/08/2021	Index Future	282.69600	282.69600		282.73700	282.73700			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future	285.96500	285.96500		286.00800	286.00800			0.00	0.00	0	0.0
IGOV		On 03/02/2022	Index Future	289.31800	289.31800		289.36100	289.36100			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/03/2021	Jibar Tradeable Future	3.66700	96.33300		3.67500	96.32500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future	3.77500	96.22500		3.75500	96.24500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future	3.80000	96.20000		3.77000	96.23000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future	3.86500	96.13500		3.83500	96.16500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future	3.90000	96.10000		3.87000	96.13000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future	4.00000	96.00000		3.97000	96.03000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	4.04500	95.95500		4.00000	96.00000			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	4.36000	95.64000		4.30500	95.69500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	4.57500	95.42500		4.51000	95.49000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.85000	95.15000		4.76000	95.24000			0.00	0.00	0	471.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	5.05000	94.95000		4.95500	95.04500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future	5.31500	94.68500		5.22500	94.77500			0.00	0.00	0	0.0
R186		On 06/05/2021	Bond Future	7.49389	117.62030		7.40924	118.03529		7.00	0.00	58,810,150.00	500	107,144.0

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	1,746.74000		1.74674	1,467.84000	1.46784	1,746.740	6.94	0.62		0.00	0	15,177.0
R186	On 06/05/2021	Bond Future	7.60	Put	977.92000		0.97792	778.82000	0.77882	977.920	7.04	0.43		0.00	0	5,000.0
R186	On 06/05/2021	Bond Future	7.60	Call	1,495.42000		1.49542	1,711.31000	1.71131	1,495.420	7.04	0.57		0.00	0	5,000.0
R186	On 05/08/2021	Bond Future			7.68622		113.61780	7.59590	114.03895		6.92	0.00		0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.87810		114.89204	7.78175	115.31915		6.75	0.00		0.00	0	0.0
R186	On 03/02/2022	Bond Future			8.08976		110.93075	7.98679	111.36341		7.00	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			319.45736		319.45736	319.39160	319.39160				0.00	223,620,152.00	700	2,774.0
R197	On 05/08/2021	Bond Future			315.00542		315.00542	314.94342	314.94342				0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			318.61137		318.61137	318.55204	318.55204				0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			314.24690		314.24690	314.18841	314.18841				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			228.26424		228.26424	228.21465	228.21465				0.00	0.00	0	9,157.0
R202	On 05/08/2021	Bond Future			226.55094		226.55094	226.50406	226.50406				0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			229.14404		229.14404	229.09901	229.09901				0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			227.52821		227.52821	227.48363	227.48363				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			5.41346		105.46970	5.39946	105.49411		1.78	0.00		0.00	0	40,647.0
R2023	On 05/08/2021	Bond Future			5.59388		106.61620	5.57645	106.64237		1.91	0.00		0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.80201		103.90311	5.78019	103.93070		1.81	0.00		0.00	0	0.0
R2023	On 03/02/2022	Bond Future			6.10545		105.09740	6.07756	105.12587		1.59	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			9.45188		93.68936	9.29728	94.54916		12.03	0.00		187,378.72	2	115,348.0
R2030	On 06/05/2021	Bond Future	7.97	Call	25.97000		0.02597	34.44000	0.03444	25.970	11.36	0.02		0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	389.17000		0.38917	475.87000	0.47587	389.170	11.70	0.18		0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	3,662.92000		3.66292	2,922.35000	2.92235	3,662.920	11.79	0.77		0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	3,445.47000		3.44547	2,719.29000	2.71929	3,445.470	11.83	0.74		0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	3,235.37000		3.23537	2,524.60000	2.52460	3,235.370	11.87	0.72		0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,398.60000		2.39860	1,779.05000	1.77905	2,398.600	12.01	0.61		0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	1,217.29000		1.21729	1,480.56000	1.48056	1,217.290	12.05	0.41		0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	753.39000		0.75339	437.00000	0.43700	753.390	12.72	0.27		0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	64.95000		0.06495	31.52000	0.03152	64.950	13.19	0.04		0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.67414		90.70270	9.51203	91.57318		12.00	0.00		0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	133.72000		0.13372	150.40000	0.15040	133.720	11.38	0.05		0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	894.04000		0.89404	999.85000	0.99985	894.040	11.55	0.24		0.00	0	200.0

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R2030	On 05/08/2021	Bond Future	8.83	Call	964.15000	0.96415		1,078.94000	1.07894	964.150	11.58	0.25	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	1,147.54000	1.14754		1,285.55000	1.28555	1,147.540	11.66	0.29	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	2,148.74000	2.14874		2,411.83000	2.41183	2,148.740	11.97	0.44	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.75	Put	2,530.99000	2.53099		2,007.38000	2.00738	2,530.990	12.16	0.46	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.15	Put	1,718.88000	1.71888		1,288.51000	1.28851	1,718.880	12.58	0.35	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	1,482.33000	1.48233		1,089.36000	1.08936	1,482.330	12.76	0.31	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	117.22000	0.11722		71.16000	0.07116	117.220	13.02	0.04	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.88600	91.72034		9.71639	92.60155		11.66	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	644.88000	0.64488		690.45000	0.69045	644.880	11.06	0.16	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,155.95000	1.15595		1,252.79000	1.25279	1,155.950	11.07	0.25	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	1,859.46000	1.85946		1,988.71000	1.98871	1,859.460	11.33	0.35	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	3,463.16000	3.46316		3,742.66000	3.74266	3,463.160	11.76	0.52	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	1,137.41000	1.13741		872.37000	0.87237	1,137.410	12.58	0.21	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	950.93000	0.95093		717.42000	0.71742	950.930	12.58	0.18	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			10.11672	88.77063		9.93889	89.66248		12.11	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	996.56000	0.99656		1,017.47000	1.01747	996.560	11.50	0.20	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	6,254.74000	6.25474		5,438.49000	5.43849	6,254.740	11.71	0.63	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	4,932.46000	4.93246		4,192.90000	4.19290	4,932.460	11.98	0.54	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			10.21558	88.16829		10.06263	89.07847		14.42	0.00	403,281,758.46	4,574	137,650.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	2,272.21000	2.27221		2,668.77000	2.66877	2,272.210	14.79	0.57	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	6.98000	0.00698		2.13000	0.00213	6.980	15.90	0.00	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.43643	89.12673		10.27669	90.04822		13.92	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.65723	85.98044		10.49047	86.91338		14.13	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,113.81000	1.11381		1,147.52000	1.14752	1,113.810	13.36	0.22	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	1,903.49000	1.90349		1,955.54000	1.95554	1,903.490	13.61	0.33	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	650.67000	0.65067		451.27000	0.45127	650.670	15.25	0.12	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.89136	86.96909		10.71718	87.91323		13.96	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	951.32000	0.95132		908.30000	0.90830	951.320	13.27	0.17	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,179.55000	1.17955		1,144.51000	1.14451	1,179.550	13.27	0.20	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	8,185.26000	8.18526		7,244.67000	7.24467	8,185.260	13.31	0.68	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	6,911.91000	6.91191		5,976.41000	5.97641	6,911.910	13.54	0.62	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	5,860.40000	5.86040		4,979.25000	4.97925	5,860.400	13.75	0.56	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	5,221.99000	5.22199		4,381.39000	4.38139	5,221.990	13.90	0.52	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			10.94910	87.11403		10.87187	87.60068		16.36	0.00	89,640,336.87	1,029	101,540.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	313.30000	0.31330		249.89000	0.24989	313.300	15.36	0.13	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	529.58000	0.52958		450.88000	0.45088	529.580	15.68	0.19	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	776.71000	0.77671		703.70000	0.70370	776.710	15.92	0.26	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	3,626.92000	3.62692		3,085.22000	3.08522	3,626.920	16.13	0.68	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	1,713.13000	1.71313		1,713.36000	1.71336	1,713.130	16.43	0.45	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	1,845.56000		1.84556	1,417.03000	1.41703	1,845.560	16.75	0.44	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	2,840.81000		2.84081	2,922.93000	2.92293	2,840.810	16.92	0.60	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	1,232.98000		1.23298	874.70000	0.87470	1,232.980	17.23	0.33	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	862.90000		0.86290	571.92000	0.57192	862.900	17.71	0.25	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	365.22000		0.36522	232.23000	0.23223	365.220	18.13	0.12	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	61.83000		0.06183	29.62000	0.02962	61.830	18.13	0.03	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	42.43000		0.04243	19.10000	0.01910	42.430	18.13	0.02	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			11.17740		88.06099	11.09668	88.55417		15.91	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	875.70000		0.87570	801.56000	0.80156	875.700	14.86	0.20	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	4,887.61000		4.88761	4,311.41000	4.31141	4,887.610	15.70	0.60	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	2,986.15000		2.98615	2,492.51000	2.49251	2,986.150	16.31	0.43	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.40524		84.57272	11.32097	85.07244		16.23	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,412.84000		1.41284	1,248.80000	1.24880	1,412.840	15.31	0.25	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,573.84000		1.57384	1,407.39000	1.40739	1,573.840	15.31	0.27	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	2,333.98000		2.33398	2,114.46000	2.11446	2,333.980	15.66	0.35	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	5,417.96000		5.41796	4,734.08000	4.73408	5,417.960	16.08	0.55	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	3,518.02000		3.51802	2,907.55000	2.90755	3,518.020	16.74	0.40	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	663.77000		0.66377	464.25000	0.46425	663.770	17.51	0.11	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			11.65025		85.54513	11.56219	86.05101		15.94	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,204.06000		1.20406	1,001.25000	1.00125	1,204.060	15.17	0.19	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	8,642.75000		8.64275	7,869.23000	7.86923	8,642.750	15.28	0.66	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	5,918.55000		5.91855	5,167.63000	5.16763	5,918.550	15.85	0.52	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			11.19635		82.57977	11.09880	83.18874		17.50	0.00	74,156,633.46	898	131,410.0	
R2037	On 05/08/2021	Bond Future			11.42726		79.22196	11.32531	79.83883		17.90	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.64582		80.11106	11.53960	80.73567		17.34	0.00	0.00	0	0.0	
R2037	On 03/02/2022	Bond Future			11.88090		76.77780	11.77003	77.41006		17.97	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			11.32407		84.54164	11.23142	85.15597		17.90	0.00	0.00	0	79,955.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	909.55000		0.90955	892.34000	0.89234	909.550	17.23	0.28	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	3,200.86000		3.20086	3,401.92000	3.40192	3,200.860	18.41	0.63	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	41.57000		0.04157	16.38000	0.01638	41.570	19.94	0.02	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.55064		80.95485	11.45375	81.57714		18.50	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	2,258.67000		2.25867	2,248.79000	2.24879	2,258.670	17.96	0.38	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	3,721.18000		3.72118	3,795.99000	3.79599	3,721.180	18.56	0.52	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	101.78000		0.10178	57.64000	0.05764	101.780	20.16	0.03	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.76478		81.86342	11.66376	82.49365		17.91	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			11.99496		78.30010	11.88946	78.93799		18.45	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	

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
R2044	On 06/05/2021	Bond Future			11.37465	81.18052		11.28674	81.76612		18.78	0.00	1,623,610.40	20	62,084.0
R2044	On 06/05/2021	Bond Future	10.70	Call	601.18000	0.60118		508.26000	0.50826	601.180	17.79	0.21	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	3,297.09000	3.29709		2,674.65000	2.67465	3,297.090	18.56	0.62	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	2,189.88000	2.18988		2,231.30000	2.23130	2,189.880	18.93	0.50	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	2,192.14000	2.19214		1,664.32000	1.66432	2,192.140	19.00	0.47	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	1,236.35000	1.23635		830.30000	0.83030	1,236.350	19.79	0.31	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	378.06000	0.37806		226.39000	0.22639	378.060	20.94	0.12	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.59269	77.68235		11.50072	78.27553		19.43	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.79850	78.55421		11.70257	79.15498		18.78	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			12.01952	75.07797		11.91929	75.68605		19.34	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			11.29654	80.32589		11.20801	80.93195		19.12	0.00	2,249,124.92	28	137,173.0
R2048	On 06/05/2021	Bond Future	10.20	Call	140.72000	0.14072		105.86000	0.10586	140.720	16.91	0.07	0.00	0	1,200.0
R2048	On 06/05/2021	Bond Future	10.80	Call	888.29000	0.88829		853.27000	0.85327	888.290	18.28	0.27	0.00	0	1,200.0
R2048	On 05/08/2021	Bond Future			11.50050	81.19901		11.40794	81.81286		18.81	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future	10.00	Call	530.01000	0.53001		461.59000	0.46159	530.010	17.32	0.13	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.30	Call	850.54000	0.85054		775.62000	0.77562	850.540	17.32	0.19	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.60	Call	1,322.76000	1.32276		1,255.26000	1.25526	1,322.760	17.49	0.26	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,003.70000	2.00370		1,962.80000	1.96280	2,003.700	18.00	0.35	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			11.70287	77.69695		11.60623	78.31853		19.19	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.91948	78.59033		11.81841	79.21948		18.60	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 06/05/2021	Bond Future			10.85037	67.08099		10.76326	67.55827		19.28	0.00	77,813,948.40	1,160	26,595.0
R209	On 06/05/2021	Bond Future	9.50	Call	95.79000	0.09579		86.92000	0.08692	95.790	18.27	0.05	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	194.32000	0.19432		186.07000	0.18607	194.320	18.27	0.09	6,338,729.38	1,000	4,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	669.08000	0.66908		665.40000	0.66540	669.080	18.75	0.25	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	822.41000	0.82241		829.46000	0.82946	822.410	18.87	0.29	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	2,686.29000	2.68629		2,257.40000	2.25740	2,686.290	19.14	0.60	80,820,483.67	2,000	5,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	1,549.85000	1.54985		1,211.33000	1.21133	1,549.850	19.58	0.42	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,068.87000	1.06887		783.39000	0.78339	1,068.870	20.02	0.32	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	621.86000	0.62186		417.07000	0.41707	621.860	20.78	0.21	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	175.03000	0.17503		109.04000	0.10904	175.030	21.12	0.07	4,897,190.50	1,000	8,350.0
R209	On 05/08/2021	Bond Future			11.05081	67.81017		10.96017	68.29379		18.44	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.24967	65.42987		11.15545	65.91972		18.81	0.00	30,097,740.20	460	2,255.0
R209	On 04/11/2021	Bond Future	9.50	Call	826.74000	0.82674		742.14000	0.74214	826.740	17.84	0.18	23,039,425.04	2,000	4,750.0

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 04/11/2021	Bond Future	10.50	Put	6,229.01000		6.22901	5,670.19000	5,670.19	6,229.010		18.07	0.63	41,627,008.98	1,000	6,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,414.76000		2.41476	2,032.17000	2,032.17	2,414.760		19.82	0.33	42,826,842.44	2,000	6,500.0
R209	On 03/02/2022	Bond Future			11.45825		66.18221	11.36030	66.67811			18.71	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
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			199.06491		199.06491	199.03822	199.03822				0.00	0.00	0	1,217.0
R210	On 05/08/2021	Bond Future			201.27849		201.27849	201.25437	201.25437				0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			200.84164		200.84164	200.81943	200.81943				0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			203.19659		203.19659	203.17509	203.17509				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			171.31714		171.31714	171.32175	171.32175				0.00	8,051,905.58	47	2,933.0
R212	On 05/08/2021	Bond Future			170.89022		170.89022	170.89728	170.89728				0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			172.84639		172.84639	172.85532	172.85532				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			9.82496		83.82435	9.67533	84.64833			13.90	0.00	0.00	0	9,543.0
R213	On 05/08/2021	Bond Future			10.03481		84.73556	9.87858	85.56974			13.29	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			10.24547		82.15550	10.08248	82.99989			13.48	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.47321		83.09989	10.30288	83.95445			13.42	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	982.11000		0.98211	950.42000	0.95042	982.110		12.74	0.19	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,147.96000		1.14796	1,123.08000	1.12308	1,147.960		12.74	0.21	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.58	Put	6,861.43000		6.86143	5,996.89000	5.99689	6,861.430		12.97	0.65	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	6,249.95000		6.24995	5,409.87000	5.40987	6,249.950		13.09	0.61	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.15	Put	5,068.13000		5.06813	4,291.06000	4.29106	5,068.130		13.35	0.54	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.25	Put	4,795.53000		4.79553	4,036.48000	4.03648	4,795.530		13.42	0.52	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			11.23979		63.91663	11.15129	64.40317			21.02	0.00	0.00	0	14,035.0
R214	On 05/08/2021	Bond Future			11.43973		64.61149	11.34754	65.10420			20.07	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.63792		62.05797	11.54199	62.55695			20.52	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.84933		62.77151	11.74940	63.27651			20.38	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Total for Derivatives :											1,257,664,739.63	19,041	1 229 452.1
Grand Total:											1,257,664,739.63	19,041	1 229 452.1