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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/03/2021

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		90.81000	90.81000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	778.83300		778.83300		778.38900	778.38900			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	787.20900		787.20900		786.76300	786.76300			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	796.12000		796.12000		795.67100	795.67100			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	805.26500		805.26500		804.81200	804.81200			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	853.15900		853.15900		858.99800	858.99800			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	862.33400		862.33400		868.23900	868.23900			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	872.09500		872.09500		878.07000	878.07000			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	882.11300		882.11300		888.15700	888.15700			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	747.19400		747.19400		753.82800	753.82800			0.00	0.00	0	299.0
ALBI	On 05/08/2021	Index Future	755.23000		755.23000		761.93800	761.93800			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	763.77900		763.77900		770.56500	770.56500			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	772.55200		772.55200		779.41700	779.41700			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	12.05624		72.25399		11.87514	73.16456			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	12.33461		73.03918		12.14542	73.95993			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.61560		70.08250		12.41803	71.01376			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.91767		70.88829		12.71098	71.83030			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	12.59154		70.38148		12.38439	71.52464			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.85873		71.14680		12.64182	72.30264			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	13.13108		67.68645		12.90375	68.85541			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	13.41402		68.46517		13.17570	69.64769			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	738.65300		738.65300		745.06000	745.06000			0.00	14,773,060.00	2	987.0
GOVI	On 05/08/2021	GOVI	746.59700		746.59700		753.07500	753.07500			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	755.04800		755.04800		761.60200	761.60200			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	763.72100		763.72100		770.35100	770.35100			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	150.35224		150.35224		150.29601	150.29601			0.00	76,529,290.16	509	8,205.0
I2025	On 05/08/2021	Bond Future	150.49314		150.49314		150.43683	150.43683			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	152.21523		152.21523		152.15865	152.15865			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	152.44202		152.44202		152.38500	152.38500			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	107.48081		107.48081		107.47680	107.47680			0.00	47,291,556.40	440	2,879.0
I2029	On 05/08/2021	Bond Future	108.67559		108.67559		108.67190	108.67190			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	108.76855		108.76855		108.76510	108.76510			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	110.04370		110.04370		110.04033	110.04033			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	102.54262	102.54262	102.54262	102.32565	102.32565				0.00	19,175,469.94	187	9,770.0
I2033	On 05/08/2021	Bond Future	103.68252	103.68252	103.68252	103.46343	103.46343				0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	103.64399	103.64399	103.64399	103.42274	103.42274				0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	104.85899	104.85899	104.85899	104.63521	104.63521				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 06/05/2021	Bond Future	115.52420	115.52420	115.52420	115.44087	115.44087				0.00	0.00	0	7,969.0
I2038	On 05/08/2021	Bond Future	115.08673	115.08673	115.08673	115.00276	115.00276				0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	116.40375	116.40375	116.40375	116.31926	116.31926				0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	116.01630	116.01630	116.01630	115.93089	115.93089				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 06/05/2021	Bond Future	103.81771	103.81771	103.81771	103.81174	103.81174				0.00	0.00	0	14,893.0
I2046	On 05/08/2021	Bond Future	104.97186	104.97186	104.97186	104.96609	104.96609				0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	104.36522	104.36522	104.36522	104.35966	104.35966				0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	105.58898	105.58898	105.58898	105.58345	105.58345				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 06/05/2021	Bond Future	107.37578	107.37578	107.37578	106.96945	106.96945				0.00	0.00	0	10,904.0
I2050	On 05/08/2021	Bond Future	106.64171	106.64171	106.64171	106.23123	106.23123				0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	107.86205	107.86205	107.86205	107.44714	107.44714				0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	107.17885	107.17885	107.17885	106.75909	106.75909				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 06/05/2021	Index Future	279.89900	279.89900	279.89900	279.61900	279.61900				0.00	0.00	0	897.0
IGOV	On 05/08/2021	Index Future	282.97900	282.97900	282.97900	282.69600	282.69600				0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	286.25000	286.25000	286.25000	285.96500	285.96500				0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future	289.60500	289.60500	289.60500	289.31800	289.31800				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.76500	96.23500	96.23500	3.77500	96.22500				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.80000	96.20000	96.20000	3.80000	96.20000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.84500	96.15500	96.15500	3.86500	96.13500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.88000	96.12000	96.12000	3.90000	96.10000				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.98000	96.02000	96.02000	4.00000	96.00000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	4.01500	95.98500	95.98500	4.04500	95.95500				0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.32000	95.68000	95.68000	4.36000	95.64000				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.46500	95.53500	95.53500	4.57500	95.42500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.81000	95.19000	95.19000	4.85000	95.15000				0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.01000	94.99000	94.99000	5.05000	94.95000				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.29500	94.70500	94.70500	5.31500	94.68500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.44000	94.56000	94.56000	5.47000	94.53000				0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.48144	117.68122	117.68122	7.49389	117.62030			7.00	0.00	40,011,614.80	340	107,234.0

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	1,697.65000		1.69765	1,746.74000	1.74674	1,697.650		6.94	0.61	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future	7.60	Put	940.07000		0.94007	977.92000	0.97792	940.070		7.04	0.42	0.00	0	5,000.0
R186	On 06/05/2021	Bond Future	7.60	Call	1,518.49000		1.51849	1,495.42000	1.49542	1,518.490		7.04	0.58	0.00	0	5,000.0
R186	On 05/08/2021	Bond Future			7.67309		113.67890	7.68622	113.61780			6.92	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.86420		114.95353	7.87810	114.89204			6.75	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			8.07496		110.99281	8.08976	110.93075			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			319.85376		319.85376	319.45736	319.45736				0.00	76,445,048.64	239	3,013.0
R197	On 05/08/2021	Bond Future			315.40504		315.40504	315.00542	315.00542				0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			319.01473		319.01473	318.61137	318.61137				0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			314.65459		314.65459	314.24690	314.24690				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			228.27659		228.27659	228.26424	228.26424				0.00	19,175,233.56	84	9,241.0
R202	On 05/08/2021	Bond Future			226.56267		226.56267	226.55094	226.55094				0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			229.15536		229.15536	229.14404	229.14404				0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			227.53936		227.53936	227.52821	227.52821				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			5.42231		105.45427	5.41346	105.46970			1.78	0.00	0.00	0	40,647.0
R2023	On 05/08/2021	Bond Future			5.60452		106.60022	5.59388	106.61620			1.91	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.81501		103.88668	5.80201	103.90311			1.81	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			6.12188		105.08064	6.10545	105.09740			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			9.53138		93.25125	9.45188	93.68936			12.03	0.00	0.00	0	115,348.0
R2030	On 06/05/2021	Bond Future	7.97	Call	17.57000		0.01757	25.97000	0.02597	17.570		11.36	0.01	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	306.62000		0.30662	389.17000	0.38917	306.620		11.70	0.15	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	3,994.36000		3.99436	3,662.92000	3.66292	3,994.360		11.79	0.80	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	3,766.85000		3.76685	3,445.47000	3.44547	3,766.850		11.83	0.78	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	3,546.30000		3.54630	3,235.37000	3.23537	3,546.300		11.87	0.76	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,660.36000		2.66036	2,398.60000	2.39860	2,660.360		12.01	0.65	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	1,029.27000		1.02927	1,217.29000	1.21729	1,029.270		12.05	0.37	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	864.37000		0.86437	753.39000	0.75339	864.370		12.72	0.30	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	77.96000		0.07796	64.95000	0.06495	77.960		13.19	0.04	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.75746		90.25947	9.67414	90.70270			12.00	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	110.54000		0.11054	133.72000	0.13372	110.540		11.38	0.04	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	784.99000		0.78499	894.04000	0.89404	784.990		11.55	0.22	0.00	0	200.0

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
R2030	On 05/08/2021	Bond Future	8.83	Call	848.86000	0.84886	964.15000	0.96415	848.860	11.58	0.23	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	1,016.74000	1.01674	1,147.54000	1.14754	1,016.740	11.66	0.27	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	1,948.30000	1.94830	2,148.74000	2.14874	1,948.300	11.97	0.42	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.75	Put	2,731.57000	2.73157	2,530.99000	2.53099	2,731.570	12.16	0.49	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.15	Put	1,868.02000	1.86802	1,718.88000	1.71888	1,868.020	12.58	0.37	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	1,614.53000	1.61453	1,482.33000	1.48233	1,614.530	12.76	0.33	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	133.09000	0.13309	117.22000	0.11722	133.090	13.02	0.04	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.97314	91.27190	9.88600	91.72034		11.66	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	572.99000	0.57299	644.88000	0.64488	572.990	11.06	0.14	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,042.46000	1.04246	1,155.95000	1.15595	1,042.460	11.07	0.23	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	1,700.47000	1.70047	1,859.46000	1.85946	1,700.470	11.33	0.33	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	3,226.36000	3.22636	3,463.16000	3.46316	3,226.360	11.76	0.50	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	1,228.19000	1.22819	1,137.41000	1.13741	1,228.190	12.58	0.22	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	1,029.76000	1.02976	950.93000	0.95093	1,029.760	12.58	0.19	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			10.20807	88.31694	10.11672	88.77063		12.11	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	906.43000	0.90643	996.56000	0.99656	906.430	11.50	0.18	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	6,539.97000	6.53997	6,254.74000	6.25474	6,539.970	11.71	0.65	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	5,177.52000	5.17752	4,932.46000	4.93246	5,177.520	11.98	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			10.36132	87.31287	10.21558	88.16829		14.42	0.00	0.00	0	137,650.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	1,798.68000	1.79868	2,272.21000	2.27221	1,798.680	14.79	0.50	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	10.68000	0.01068	6.98000	0.00698	10.680	15.90	0.01	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.58851	88.26167	10.43643	89.12673		13.92	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.81589	85.10549	10.65723	85.98044		14.13	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	926.06000	0.92606	1,113.81000	1.11381	926.060	13.36	0.19	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	1,623.47000	1.62347	1,903.49000	1.90349	1,623.470	13.61	0.30	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	758.31000	0.75831	650.67000	0.65067	758.310	15.25	0.14	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			11.05707	86.08397	10.89136	86.96909		13.96	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	803.52000	0.80352	951.32000	0.95132	803.520	13.27	0.15	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,003.82000	1.00382	1,179.55000	1.17955	1,003.820	13.27	0.18	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	8,797.59000	8.79759	8,185.26000	8.18526	8,797.590	13.31	0.71	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	7,467.55000	7.46755	6,911.91000	6.91191	7,467.550	13.54	0.65	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	6,361.87000	6.36187	5,860.40000	5.86040	6,361.870	13.75	0.59	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	5,687.07000	5.68707	5,221.99000	5.22199	5,687.070	13.90	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			11.13052	85.98660	10.94910	87.11403		16.36	0.00	157,785,411.00	1,835	99,782.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	184.45000	0.18445	313.30000	0.31330	184.450	15.36	0.09	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	331.94000	0.33194	529.58000	0.52958	331.940	15.68	0.14	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	509.71000	0.50971	776.71000	0.77671	509.710	15.92	0.19	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	4,414.70000	4.41470	3,626.92000	3.62692	4,414.700	16.13	0.75	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	1,237.13000	1.23713	1,713.13000	1.71313	1,237.130	16.43	0.36	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	2,368.56000	2.36856	1,845.56000	1.84556	2,368.560	16.75	0.53	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	2,184.99000	2.18499	2,840.81000	2.84081	2,184.990	16.92	0.52	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	11.32	Put	1,622.97000	1.62297	1,232.98000	1.23298	1,622.970	17.23	0.40	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	11.55	Put	1,157.30000	1.15730	862.90000	0.86290	1,157.300	17.71	0.31	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.02	Put	513.03000	0.51303	365.22000	0.36522	513.030	18.13	0.16	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	12.77	Put	94.98000	0.09498	61.83000	0.06183	94.980	18.13	0.04	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.91	Put	66.26000	0.06626	42.43000	0.04243	66.260	18.13	0.03	0.00	0	600.0		
R2035	On 05/08/2021	Bond Future			11.36667	86.92095	11.17740	88.06099		15.91	0.00	0.00	0	0.0		
R2035	On 05/08/2021	Bond Future	10.02	Call	661.08000	0.66108	875.70000	0.87570	661.080	14.86	0.16	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	10.77	Put	5,584.44000	5.58444	4,887.61000	4.88761	5,584.440	15.70	0.65	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	11.37	Put	3,490.50000	3.49050	2,986.15000	2.98615	3,490.500	16.31	0.48	0.00	0	100.0		
R2035	On 04/11/2021	Bond Future			11.60253	83.41974	11.40524	84.57272		16.23	0.00	0.00	0	0.0		
R2035	On 04/11/2021	Bond Future	10.12	Call	1,143.80000	1.14380	1,412.84000	1.41284	1,143.800	15.31	0.21	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	10.23	Call	1,281.10000	1.28110	1,573.84000	1.57384	1,281.100	15.31	0.23	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	1,944.50000	1.94450	2,333.98000	2.33398	1,944.500	15.66	0.31	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	6,062.08000	6.06208	5,417.96000	5.41796	6,062.080	16.08	0.59	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	3,996.08000	3.99608	3,518.02000	3.51802	3,996.080	16.74	0.44	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	795.98000	0.79598	663.77000	0.66377	795.980	17.51	0.13	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			11.85634	84.37882	11.65025	85.54513		15.94	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	991.41000	0.99141	1,204.06000	1.20406	991.410	15.17	0.17	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	9,421.45000	9.42145	8,642.75000	8.64275	9,421.450	15.28	0.69	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	6,535.14000	6.53514	5,918.55000	5.91855	6,535.140	15.85	0.55	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			11.40336	81.31032	11.19635	82.57977		17.50	0.00	129,689,960.40	1,595	129,815.0		
R2037	On 05/08/2021	Bond Future			11.64331	77.93846	11.42726	79.22196		17.90	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future			11.87076	78.81297	11.64582	80.11106		17.34	0.00	0.00	0	0.0		
R2037	On 03/02/2022	Bond Future			12.11566	75.46467	11.88090	76.77780		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			11.53631	83.16168	11.32407	84.54164		17.90	0.00	218,216,248.32	2,624	81,831.0		
R2040	On 06/05/2021	Bond Future	10.83	Call	563.53000	0.56353	909.55000	0.90955	563.530	17.23	0.20	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	11.58	Call	2,376.68000	2.37668	3,200.86000	3.20086	2,376.680	18.41	0.53	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	13.38	Put	70.09000	0.07009	41.57000	0.04157	70.090	19.94	0.03	0.00	0	300.0		
R2040	On 05/08/2021	Bond Future			11.77231	79.55962	11.55064	80.95485		18.50	0.00	0.00	0	0.0		
R2040	On 05/08/2021	Bond Future	11.05	Call	1,756.00000	1.75600	2,258.67000	2.25867	1,756.000	17.96	0.32	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	11.55	Call	3,020.56000	3.02056	3,721.18000	3.72118	3,020.560	18.56	0.46	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	14.80	Put	140.71000	0.14071	101.78000	0.10178	140.710	20.16	0.03	0.00	0	900.0		
R2040	On 04/11/2021	Bond Future			11.99571	80.45236	11.76478	81.86342		17.91	0.00	0.00	0	0.0		
R2040	On 03/02/2022	Bond Future			12.23614	76.87275	11.99496	78.30010		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			11.58192		79.82854		11.37465	81.18052		18.78	0.00	0.00	0	62,084.0
R2044	On 06/05/2021	Bond Future	10.70	Call	356.32000		0.35632		601.18000	0.60118	356.320	17.79	0.14	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	4,171.85000		4.17185		3,297.09000	3.29709	4,171.850	18.56	0.71	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	1,552.86000		1.55286		2,189.88000	2.18988	1,552.860	18.93	0.41	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	2,875.28000		2.87528		2,192.14000	2.19214	2,875.280	19.00	0.57	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	1,690.54000		1.69054		1,236.35000	1.23635	1,690.540	19.79	0.40	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	554.15000		0.55415		378.06000	0.37806	554.150	20.94	0.16	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.80928		76.31540		11.59269	77.68235		19.43	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			12.02424		77.17174		11.79850	78.55421		18.78	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			12.25540		73.67955		12.01952	75.07797		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			11.50899		78.90461		11.29654	80.32589		19.12	0.00	27,616,613.50	350	137,273.0
R2048	On 06/05/2021	Bond Future	10.20	Call	65.96000		0.06596		140.72000	0.14072	65.960	16.91	0.03	0.00	0	1,200.0
R2048	On 06/05/2021	Bond Future	10.80	Call	541.85000		0.54185		888.29000	0.88829	541.850	18.28	0.19	0.00	0	1,200.0
R2048	On 05/08/2021	Bond Future			11.72239		79.76204		11.50050	81.19901		18.81	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future	10.00	Call	365.11000		0.36511		530.01000	0.53001	365.110	17.32	0.10	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.30	Call	605.68000		0.60568		850.54000	0.85054	605.680	17.32	0.14	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.60	Call	975.26000		0.97526		1,322.76000	1.32276	975.260	17.49	0.21	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	1,533.14000		1.53314		2,003.70000	2.00370	1,533.140	18.00	0.29	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			11.93443		76.24364		11.70287	77.69695		19.19	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			12.16170		77.12022		11.91948	78.59033		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			11.03167		66.10329		10.85037	67.08099		19.28	0.00	7,932,394.80	120	26,715.0
R209	On 06/05/2021	Bond Future	9.50	Call	52.12000		0.05212		95.79000	0.09579	52.120	18.27	0.03	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	112.95000		0.11295		194.32000	0.19432	112.950	18.27	0.06	0.00	0	4,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	443.95000		0.44395		669.08000	0.66908	443.950	18.75	0.18	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	558.56000		0.55856		822.41000	0.82241	558.560	18.87	0.22	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,294.23000		3.29423		2,686.29000	2.68629	3,294.230	19.14	0.68	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	1,979.66000		1.97966		1,549.85000	1.54985	1,979.660	19.58	0.50	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,396.76000		1.39676		1,068.87000	1.06887	1,396.760	20.02	0.39	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	834.72000		0.83472		621.86000	0.62186	834.720	20.78	0.26	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	250.71000		0.25071		175.03000	0.17503	250.710	21.12	0.10	0.00	0	8,350.0
R209	On 05/08/2021	Bond Future			11.23912		66.82162		11.05081	67.81017		18.44	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.44520		64.43007		11.24967	65.42987		18.81	0.00	0.00	0	2,255.0
R209	On 04/11/2021	Bond Future	9.50	Call	659.95000		0.65995		826.74000	0.82674	659.950	17.84	0.15	0.00	0	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	Options Interest
R209	On 04/11/2021	Bond Future	10.50	Put	6,876.31000		6.87631		6,229.01000	6.22901	6,876.310	18.07	0.67	0.00	0	6,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,750.84000		2.75084		2,414.76000	2.41476	2,750.840	19.82	0.36	0.00	0	6,500.0
R209	On 03/02/2022	Bond Future			11.66144		65.17086		11.45825	66.18221		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			199.13451		199.13451		199.06491	199.06491			0.00	47,194,878.87	237	1,454.0
R210	On 05/08/2021	Bond Future			201.34809		201.34809		201.27849	201.27849			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			200.91153		200.91153		200.84164	200.84164			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			203.26709		203.26709		203.19659	203.19659			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			171.38471		171.38471		171.31714	171.31714			0.00	0.00	0	2,933.0
R212	On 05/08/2021	Bond Future			170.95794		170.95794		170.89022	170.89022			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			172.91444		172.91444		172.84639	172.84639			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			9.95039		83.14181		9.82496	83.82435		13.90	0.00	0.00	0	9,543.0
R213	On 05/08/2021	Bond Future			10.16566		84.04532		10.03481	84.73556		13.29	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			10.38193		81.45725		10.24547	82.15550		13.48	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.61579		82.39354		10.47321	83.09989		13.42	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	851.07000		0.85107		982.11000	0.98211	851.070	12.74	0.17	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	999.60000		0.99960		1,147.96000	1.14796	999.600	12.74	0.19	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.58	Put	7,323.20000		7.32320		6,861.43000	6.86143	7,323.200	12.97	0.67	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	6,686.69000		6.68669		6,249.95000	6.24995	6,686.690	13.09	0.64	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.15	Put	5,450.39000		5.45039		5,068.13000	5.06813	5,450.390	13.35	0.56	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.25	Put	5,163.96000		5.16396		4,795.53000	4.79553	5,163.960	13.42	0.54	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			11.44678		62.80187		11.23979	63.91663		21.02	0.00	38,183,536.96	608	14,643.0
R214	On 05/08/2021	Bond Future			11.65515		63.48429		11.43973	64.61149		20.07	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.86189		60.91806		11.63792	62.05797		20.52	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			12.08267		61.61841		11.84933	62.77151		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 :											920,020,317.35	9,170	1 230 190.0
Grand Total:											920,020,317.35	9,170	1 230 190.0