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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/03/2021

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	90.83000	90.83000	90.81000	90.81000					0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	780.06900	780.06900	778.83300	778.83300					0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	788.45500	788.45500	787.20900	787.20900					0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	797.37800	797.37800	796.12000	796.12000					0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	806.53600	806.53600	805.26500	805.26500					0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	858.17700	858.17700	853.15900	853.15900					0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	867.40400	867.40400	862.33400	862.33400					0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	877.22000	877.22000	872.09500	872.09500					0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	887.29500	887.29500	882.11300	882.11300					0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	750.97100	750.97100	747.19400	747.19400					0.00	0.00	0	299.0
ALBI	On 05/08/2021	Index Future	759.04500	759.04500	755.23000	755.23000					0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	767.63500	767.63500	763.77900	763.77900					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	776.45100		776.45100		772.55200	772.55200			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	11.97666		72.65209		12.05624	72.25399			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	12.25154		73.44136		12.33461	73.03918			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.52890		70.48899		12.61560	70.08250			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.82699		71.29931		12.91767	70.88829			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	12.49632		70.90304		12.59154	70.38148			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.75907		71.67377		12.85873	71.14680			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	13.02667		68.21907		13.13108	67.68645			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	13.30455		69.00389		13.41402	68.46517			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	742.39600		742.39600		738.65300	738.65300			0.00	0.00	0	987.0
GOVI	On 05/08/2021	GOVI	750.37800		750.37800		746.59700	746.59700			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	758.87000		758.87000		755.04800	755.04800			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	767.58600		767.58600		763.72100	763.72100			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	150.40839		150.40839		150.35224	150.35224			0.00	0.00	0	8,205.0
I2025	On 05/08/2021	Bond Future	150.54937		150.54937		150.49314	150.49314			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	152.27168		152.27168		152.21523	152.21523			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	152.49902		152.49902		152.44202	152.44202			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	107.56349		107.56349		107.48081	107.48081			0.00	5,163,047.52	48	2,927.0
I2029	On 05/08/2021	Bond Future	108.75880		108.75880		108.67559	108.67559			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	108.85246		108.85246		108.76855	108.76855			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	110.12840		110.12840		110.04370	110.04370			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		102.65391	102.65391		102.54262	102.54262			0.00	0.00	0	9,770.0
I2033	On 05/08/2021	Bond Future		103.79469	103.79469		103.68252	103.68252			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future		103.75725	103.75725		103.64399	103.64399			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future		104.97344	104.97344		104.85899	104.85899			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		115.45435	115.45435		115.52420	115.52420			0.00	48,490,827.00	420	7,969.0
I2038	On 05/08/2021	Bond Future		115.01568	115.01568		115.08673	115.08673			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future		116.33175	116.33175		116.40375	116.40375			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future		115.94312	115.94312		116.01630	116.01630			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		103.38157	103.38157		103.81771	103.81771			0.00	16,541,051.20	160	15,053.0
I2046	On 05/08/2021	Bond Future		104.53047	104.53047		104.97186	104.97186			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future		103.91862	103.91862		104.36522	104.36522			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future		105.13685	105.13685		105.58898	105.58898			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		107.38214	107.38214		107.37578	107.37578			0.00	5,369,107.00	50	10,954.0
I2050	On 05/08/2021	Bond Future		106.64765	106.64765		106.64171	106.64171			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future		107.86775	107.86775		107.86205	107.86205			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future		107.18453	107.18453		107.17885	107.17885			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		279.86000	279.86000		279.89900	279.89900			0.00	0.00	0	897.0
IGOV	On 05/08/2021	Index Future		282.93800	282.93800		282.97900	282.97900			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future		286.20800	286.20800		286.25000	286.25000			0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future		289.56300	289.56300		289.60500	289.60500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future		3.79500	96.20500		3.76500	96.23500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future		3.83000	96.17000		3.80000	96.20000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future		3.88500	96.11500		3.84500	96.15500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future		3.95000	96.05000		3.88000	96.12000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future		4.06000	95.94000		3.98000	96.02000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future		4.09500	95.90500		4.01500	95.98500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future		4.44000	95.56000		4.32000	95.68000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future		4.57500	95.42500		4.46500	95.53500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future		4.92000	95.08000		4.81000	95.19000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.13000	94.87000		5.01000	94.99000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		5.39500	94.60500		5.29500	94.70500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future		5.52500	94.47500		5.44000	94.56000			0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future		7.44323	117.86843		7.48144	117.68122		7.00	0.00	122,583,167.20	1,040	107,074.0

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	1,573.39000	1.57339	1,697.65000	1.69765	1,573.390	6.94	0.59	0.00	0	15,177.0	
R186	On	06/05/2021	Bond Future	7.60	Put	851.84000	0.85184	940.07000	0.94007	851.840	7.04	0.39	0.00	0	5,000.0	
R186	On	06/05/2021	Bond Future	7.60	Call	1,617.47000	1.61747	1,518.49000	1.51849	1,617.470	7.04	0.61	0.00	0	5,000.0	
R186	On	05/08/2021	Bond Future			7.63256	113.86777	7.67309	113.67890		6.92	0.00	0.00	0	0.0	
R186	On	04/11/2021	Bond Future			7.82117	115.14416	7.86420	114.95353		6.75	0.00	0.00	0	0.0	
R186	On	03/02/2022	Bond Future			8.02908	111.18546	8.07496	110.99281		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			320.16970	320.16970	319.85376	319.85376			0.00	0.00	0	3,013.0	
R197	On	05/08/2021	Bond Future			315.72341	315.72341	315.40504	315.40504			0.00	0.00	0	0.0	
R197	On	04/11/2021	Bond Future			319.33596	319.33596	319.01473	319.01473			0.00	0.00	0	0.0	
R197	On	03/02/2022	Bond Future			314.97915	314.97915	314.65459	314.65459			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			228.28893	228.28893	228.27659	228.27659			0.00	3,880,911.81	17	9,258.0	
R202	On	05/08/2021	Bond Future			226.57439	226.57439	226.56267	226.56267			0.00	0.00	0	0.0	
R202	On	04/11/2021	Bond Future			229.16667	229.16667	229.15536	229.15536			0.00	0.00	0	0.0	
R202	On	03/02/2022	Bond Future			227.55051	227.55051	227.53936	227.53936			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			5.49566	105.32652	5.42231	105.45427		1.78	0.00	109,012,948.20	1,035	40,647.0	
R2023	On	05/08/2021	Bond Future			5.69090	106.47067	5.60452	106.60022		1.91	0.00	0.00	0	0.0	
R2023	On	04/11/2021	Bond Future			5.91896	103.75539	5.81501	103.88668		1.81	0.00	0.00	0	0.0	
R2023	On	03/02/2022	Bond Future			6.25228	104.94773	6.12188	105.08064		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			9.43175	93.80073	9.53138	93.25125		12.03	0.00	16,227,526.29	173	115,348.0	
R2030	On	06/05/2021	Bond Future	7.97	Call	24.45000	0.02445	17.57000	0.01757	24.450	11.36	0.02	0.00	0	700.0	
R2030	On	06/05/2021	Bond Future	8.77	Call	387.76000	0.38776	306.62000	0.30662	387.760	11.70	0.18	0.00	0	300.0	
R2030	On	06/05/2021	Bond Future	8.90	Put	3,552.32000	3.55232	3,994.36000	3.99436	3,552.320	11.79	0.76	0.00	0	2,500.0	
R2030	On	06/05/2021	Bond Future	8.95	Put	3,336.01000	3.33601	3,766.85000	3.76685	3,336.010	11.83	0.74	0.00	0	2,500.0	
R2030	On	06/05/2021	Bond Future	9.00	Put	3,127.23000	3.12723	3,546.30000	3.54630	3,127.230	11.87	0.72	0.00	0	5,000.0	
R2030	On	06/05/2021	Bond Future	9.22	Put	2,298.46000	2.29846	2,660.36000	2.66036	2,298.460	12.01	0.60	0.00	0	700.0	
R2030	On	06/05/2021	Bond Future	9.27	Call	1,230.84000	1.23084	1,029.27000	1.02927	1,230.840	12.05	0.42	0.00	0	300.0	
R2030	On	06/05/2021	Bond Future	9.92	Put	694.54000	0.69454	864.37000	0.86437	694.540	12.72	0.26	0.00	0	700.0	
R2030	On	06/05/2021	Bond Future	10.95	Put	54.49000	0.05449	77.96000	0.07796	54.490	13.19	0.03	0.00	0	300.0	
R2030	On	05/08/2021	Bond Future			9.65319	90.81459	9.75746	90.25947		12.00	0.00	0.00	0	0.0	
R2030	On	05/08/2021	Bond Future	7.70	Call	134.65000	0.13465	110.54000	0.11054	134.650	11.38	0.05	0.00	0	200.0	
R2030	On	05/08/2021	Bond Future	8.78	Call	906.72000	0.90672	784.99000	0.78499	906.720	11.55	0.24	0.00	0	200.0	

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R2030	On 05/08/2021	Bond Future	8.83	Call	977.90000		0.97790		848.86000	0.84886	977.900	11.58	0.26	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,164.09000		1.16409		1,016.74000	1.01674	1,164.090	11.66	0.29	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,179.77000		2.17977		1,948.30000	1.94830	2,179.770	11.97	0.45	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	2,460.36000		2.46036		2,731.57000	2.73157	2,460.360	12.16	0.45	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	1,661.94000		1.66194		1,868.02000	1.86802	1,661.940	12.58	0.34	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	1,430.28000		1.43028		1,614.53000	1.61453	1,430.280	12.76	0.30	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	108.75000		0.10875		133.09000	0.13309	108.750	13.02	0.04	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.86420		91.83298		9.97314	91.27190		11.66	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	654.33000		0.65433		572.99000	0.57299	654.330	11.06	0.16	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,173.14000		1.17314		1,042.46000	1.04246	1,173.140	11.07	0.25	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	1,885.85000		1.88585		1,700.47000	1.70047	1,885.850	11.33	0.35	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	9.90	Call	3,507.46000		3.50746		3,226.36000	3.22636	3,507.460	11.76	0.53	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	11.26	Put	1,102.84000		1.10284		1,228.19000	1.22819	1,102.840	12.58	0.20	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	11.44	Put	920.32000		0.92032		1,029.76000	1.02976	920.320	12.58	0.18	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			10.09392		88.88434		10.20807	88.31694		12.11	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	1,010.75000		1.01075		906.43000	0.90643	1,010.750	11.50	0.20	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.35	Put	6,171.61000		6.17161		6,539.97000	6.53997	6,171.610	11.71	0.63	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.78	Put	4,858.47000		4.85847		5,177.52000	5.17752	4,858.470	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			10.26697		87.86535		10.36132	87.31287		14.42	0.00	10,983,168.75	125	137,615.0
R2032	On 06/05/2021	Bond Future	10.33	Call	2,065.84000		2.06584		1,798.68000	1.79868	2,065.840	14.79	0.54	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	6.96000		0.00696		10.68000	0.01068	6.960	15.90	0.00	0.00	0	736.0
R2032	On 05/08/2021	Bond Future			10.49014		88.81986		10.58851	88.26167		13.92	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			10.71333		85.66967		10.81589	85.10549		14.13	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,034.85000		1.03485		926.06000	0.92606	1,034.850	13.36	0.21	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	1,788.83000		1.78883		1,623.47000	1.62347	1,788.830	13.61	0.32	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	679.59000		0.67959		758.31000	0.75831	679.590	15.25	0.13	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.94998		86.65452		11.05707	86.08397		13.96	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	889.81000		0.88981		803.52000	0.80352	889.810	13.27	0.16	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	1,107.09000		1.10709		1,003.82000	1.00382	1,107.090	13.27	0.20	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.81	Put	8,390.22000		8.39022		8,797.59000	8.79759	8,390.220	13.31	0.69	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	7,095.64000		7.09564		7,467.55000	7.46755	7,095.640	13.54	0.63	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.45	Put	6,024.21000		6.02421		6,361.87000	6.36187	6,024.210	13.75	0.57	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.66	Put	5,372.60000		5.37260		5,687.07000	5.68707	5,372.600	13.90	0.53	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			11.03611		86.57057		11.13052	85.98660		16.36	0.00	181,451,914.72	2,096	98,054.0
R2035	On 06/05/2021	Bond Future	10.05	Call	230.84000		0.23084		184.45000	0.18445	230.840	15.36	0.10	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	406.73000		0.40673		331.94000	0.33194	406.730	15.68	0.16	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	10.40	Call	614.64000		0.61464		509.71000	0.50971	614.640	15.92	0.22	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.55	Put	3,968.61000		3.96861		4,414.70000	4.41470	3,968.610	16.13	0.72	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.81	Call	1,440.29000		1.44029		1,237.13000	1.23713	1,440.290	16.43	0.40	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	2,052.98000	2.05298	2,368.56000	2.36856	2,052.980	16.75	0.48	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	2,480.42000	2.48042	2,184.99000	2.18499	2,480.420	16.92	0.57	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	11.32	Put	1,378.65000	1.37865	1,622.97000	1.62297	1,378.650	17.23	0.36	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	11.55	Put	966.81000	0.96681	1,157.30000	1.15730	966.810	17.71	0.27	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.02	Put	411.07000	0.41107	513.03000	0.51303	411.070	18.13	0.14	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	12.77	Put	69.77000	0.06977	94.98000	0.09498	69.770	18.13	0.03	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.91	Put	47.81000	0.04781	66.26000	0.06626	47.810	18.13	0.02	0.00	0	600.0		
R2035	On 05/08/2021	Bond Future			11.26824	87.51099	11.36667	86.92095		15.91	0.00	0.00	0	0.0		
R2035	On 05/08/2021	Bond Future	10.02	Call	755.07000	0.75507	661.08000	0.66108	755.070	14.86	0.18	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	10.77	Put	5,198.84000	5.19884	5,584.44000	5.58444	5,198.840	15.70	0.62	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	11.37	Put	3,203.23000	3.20323	3,490.50000	3.49050	3,203.230	16.31	0.45	0.00	0	100.0		
R2035	On 04/11/2021	Bond Future			11.49997	84.01616	11.60253	83.41974		16.23	0.00	0.00	0	0.0		
R2035	On 04/11/2021	Bond Future	10.12	Call	1,267.77000	1.26777	1,143.80000	1.14380	1,267.770	15.31	0.23	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	10.23	Call	1,416.61000	1.41661	1,281.10000	1.28110	1,416.610	15.31	0.25	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	2,127.64000	2.12764	1,944.50000	1.94450	2,127.640	15.66	0.33	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	5,708.85000	5.70885	6,062.08000	6.06208	5,708.850	16.08	0.57	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	3,728.61000	3.72861	3,996.08000	3.99608	3,728.610	16.74	0.42	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	717.29000	0.71729	795.98000	0.79598	717.290	17.51	0.12	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			11.74923	84.98192	11.85634	84.37882		15.94	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	1,090.15000	1.09015	991.41000	0.99141	1,090.150	15.17	0.18	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	9,003.31000	9.00331	9,421.45000	9.42145	9,003.310	15.28	0.67	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	6,199.08000	6.19908	6,535.14000	6.53514	6,199.080	15.85	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			11.31905	81.82362	11.40336	81.31032		17.50	0.00	119,380,661.58	1,459	128,356.0		
R2037	On 05/08/2021	Bond Future			11.55537	78.45704	11.64331	77.93846		17.90	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future			11.77924	79.33712	11.87076	78.81297		17.34	0.00	0.00	0	0.0		
R2037	On 03/02/2022	Bond Future			12.02015	75.99474	12.11566	75.46467		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			11.43669	83.80471	11.53631	83.16168		17.90	0.00	232,977,093.80	2,780	84,611.0		
R2040	On 06/05/2021	Bond Future	10.83	Call	685.90000	0.68590	563.53000	0.56353	685.900	17.23	0.23	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	11.58	Call	2,711.48000	2.71148	2,376.68000	2.37668	2,711.480	18.41	0.58	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	13.38	Put	50.13000	0.05013	70.09000	0.07009	50.130	19.94	0.02	0.00	0	300.0		
R2040	On 05/08/2021	Bond Future			11.66830	80.20939	11.77231	79.55962		18.50	0.00	0.00	0	0.0		
R2040	On 05/08/2021	Bond Future	11.05	Call	1,962.54000	1.96254	1,756.00000	1.75600	1,962.540	17.96	0.35	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	11.55	Call	3,317.06000	3.31706	3,020.56000	3.02056	3,317.060	18.56	0.49	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	14.80	Put	117.57000	0.11757	140.71000	0.14071	117.570	20.16	0.03	0.00	0	900.0		
R2040	On 04/11/2021	Bond Future			11.88739	81.10916	11.99571	80.45236		17.91	0.00	0.00	0	0.0		
R2040	On 03/02/2022	Bond Future			12.12302	77.53693	12.23614	76.87275		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			11.48748		80.43961		11.58192	79.82854		18.78	0.00	87,035,658.02	1,082	62,104.0
R2044	On 06/05/2021	Bond Future	10.70	Call	435.92000		0.43592		356.32000	0.35632	435.920	17.79	0.16	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	3,731.39000		3.73139		4,171.85000	4.17185	3,731.390	18.56	0.67	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	1,791.78000		1.79178		1,552.86000	1.55286	1,791.780	18.93	0.45	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	2,517.25000		2.51725		2,875.28000	2.87528	2,517.250	19.00	0.53	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	1,439.07000		1.43907		1,690.54000	1.69054	1,439.070	19.79	0.35	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	446.69000		0.44669		554.15000	0.55415	446.690	20.94	0.14	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.71063		76.93285		11.80928	76.31540		19.43	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.92144		77.79594		12.02424	77.17174		18.78	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			12.14798		74.31079		12.25540	73.67955		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			11.40965		79.56344		11.50899	78.90461		19.12	0.00	22,357,326.64	281	137,300.0
R2048	On 06/05/2021	Bond Future	10.20	Call	87.78000		0.08778		65.96000	0.06596	87.780	16.91	0.04	0.00	0	1,200.0
R2048	On 06/05/2021	Bond Future	10.80	Call	663.30000		0.66330		541.85000	0.54185	663.300	18.28	0.22	0.00	0	1,200.0
R2048	On 05/08/2021	Bond Future			11.61866		80.42781		11.72239	79.76204		18.81	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future	10.00	Call	427.19000		0.42719		365.11000	0.36511	427.190	17.32	0.11	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.30	Call	700.34000		0.70034		605.68000	0.60568	700.340	17.32	0.16	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.60	Call	1,113.00000		1.11300		975.26000	0.97526	1,113.000	17.49	0.23	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	1,724.01000		1.72401		1,533.14000	1.53314	1,724.010	18.00	0.32	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			11.82620		76.91666		11.93443	76.24364		19.19	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			12.04848		77.80086		12.16170	77.12022		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			10.95300		66.52496		11.03167	66.10329		19.28	0.00	0.00	0	26,715.0
R209	On 06/05/2021	Bond Future	9.50	Call	62.95000		0.06295		52.12000	0.05212	62.950	18.27	0.04	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	134.81000		0.13481		112.95000	0.11295	134.810	18.27	0.07	0.00	0	4,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	513.73000		0.51373		443.95000	0.44395	513.730	18.75	0.21	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	642.40000		0.64240		558.56000	0.55856	642.400	18.87	0.25	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	2,996.94000		2.99694		3,294.23000	3.29423	2,996.940	19.14	0.65	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	1,756.87000		1.75687		1,979.66000	1.97966	1,756.870	19.58	0.46	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,220.05000		1.22005		1,396.76000	1.39676	1,220.050	20.02	0.36	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	713.49000		0.71349		834.72000	0.83472	713.490	20.78	0.23	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	203.17000		0.20317		250.71000	0.25071	203.170	21.12	0.08	0.00	0	8,350.0
R209	On 05/08/2021	Bond Future			11.15746		67.24764		11.23912	66.82162		18.44	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.36045		64.86067		11.44520	64.43007		18.81	0.00	0.00	0	2,255.0
R209	On 04/11/2021	Bond Future	9.50	Call	721.46000		0.72146		659.95000	0.65995	721.460	17.84	0.16	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	6,581.99000		6.58199	6,876.31000	6.87631	6,581.990		18.07	0.66	0.00	0	6,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,590.04000		2.59004	2,750.84000	2.75084	2,590.040		19.82	0.35	0.00	0	6,500.0
R209	On 03/02/2022	Bond Future			11.57338		65.60632	11.66144	65.17086			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			199.14081		199.14081	199.13451	199.13451				0.00	9,160,477.26	46	1,500.0
R210	On 05/08/2021	Bond Future			201.35385		201.35385	201.34809	201.34809				0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			200.91688		200.91688	200.91153	200.91153				0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			203.27216		203.27216	203.26709	203.26709				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			171.43019		171.43019	171.38471	171.38471				0.00	0.00	0	2,933.0
R212	On 05/08/2021	Bond Future			171.00333		171.00333	170.95794	170.95794				0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			172.95988		172.95988	172.91444	172.91444				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			9.86640		83.59803	9.95039	83.14181			13.90	0.00	16,719,606.00	200	9,343.0
R213	On 05/08/2021	Bond Future			10.07813		84.50620	10.16566	84.04532			13.29	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			10.29072		81.92309	10.38193	81.45725			13.48	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.52052		82.86461	10.61579	82.39354			13.42	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	930.13000		0.93013	851.07000	0.85107	930.130		12.74	0.18	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,089.56000		1.08956	999.60000	0.99960	1,089.560		12.74	0.21	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.58	Put	7,003.59000		7.00359	7,323.20000	7.32320	7,003.590		12.97	0.66	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	6,383.31000		6.38331	6,686.69000	6.68669	6,383.310		13.09	0.62	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.15	Put	5,182.66000		5.18266	5,450.39000	5.45039	5,182.660		13.35	0.55	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.25	Put	4,905.35000		4.90535	5,163.96000	5.16396	4,905.350		13.42	0.53	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			11.35276		63.30424	11.44678	62.80187			21.02	0.00	182,062,994.24	2,876	14,643.0
R214	On 05/08/2021	Bond Future			11.55734		63.99195	11.65515	63.48429			20.07	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.76022		61.43122	11.86189	60.91806			20.52	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.97675		62.13736	12.08267	61.61841			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 :											1,189,397,487.23	13,888	1 229 756.0
Grand Total:											1,189,397,487.23	13,888	1 229 756.0