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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/03/2021

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	90.79000		90.79000		90.81000	90.81000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	776.31100		776.31100		774.58900	774.58900			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	784.43500		784.43500		782.69800	782.69800			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	793.12000		793.12000		791.36600	791.36600			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	801.97900		801.97900		800.20600	800.20600			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	850.44500		850.44500		848.98700	848.98700			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	859.34400		859.34400		857.87500	857.87500			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	868.85900		868.85900		867.37500	867.37500			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	878.56400		878.56400		877.06500	877.06500			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	746.97300		746.97300		745.38500	745.38500			0.00	0.00	0	299.0
ALBI	On 05/08/2021	Index Future	754.79000		754.79000		753.18800	753.18800			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	763.14700		763.14700		761.52900	761.52900			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	771.67100		771.67100		770.03600	770.03600			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	12.06678		72.20150		12.08505	72.11065			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	12.34622		72.98323		12.36524	72.89171			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.62776		70.02576		12.64758	69.93341			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.93167		70.82514		12.95239	70.73184			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	12.54029		70.66138		12.57907	70.44941			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.80560		71.42688		12.84615	71.21294			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	13.07545		67.96934		13.11791	67.75324			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	13.35682		68.74572		13.40134	68.52719			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	738.38800		738.38800		736.80300	736.80300			0.00	36,919,400.00	5	990.0
GOVI	On 05/08/2021	GOVI	746.11500		746.11500		744.51700	744.51700			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	754.37600		754.37600		752.76200	752.76200			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	762.80200		762.80200		761.17100	761.17100			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	150.77572		150.77572		150.82976	150.82976			0.00	398,500,227.96	2,643	5,536.0
I2025	On 05/08/2021	Bond Future	150.87781		150.87781		150.93311	150.93311			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	152.56784		152.56784		152.62422	152.62422			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	152.75077		152.75077		152.80795	152.80795			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	108.83474		108.83474		108.83075	108.83075			0.00	6,421,249.66	59	2,923.0
I2029	On 05/08/2021	Bond Future	110.01307		110.01307		110.00948	110.00948			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	110.09493		110.09493		110.09158	110.09158			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	111.35084		111.35084		111.34765	111.34765			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	104.48809		104.48809		103.94412	103.94412			0.00	0.00	0	9,770.0
I2033	On 05/08/2021	Bond Future	105.61942		105.61942		105.06998	105.06998			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	105.57771		105.57771		105.02248	105.02248			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	106.78222		106.78222		106.22070	106.22070			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	116.24503		116.24503		115.46995	115.46995			0.00	0.00	0	7,969.0
I2038	On 05/08/2021	Bond Future	115.78200		115.78200		114.99886	114.99886			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	117.07907		117.07907		116.28759	116.28759			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	116.66260		116.66260		115.86220	115.86220			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	104.37750		104.37750		106.35776	106.35776			0.00	0.00	0	15,053.0
I2046	On 05/08/2021	Bond Future	105.50755		105.50755		107.50977	107.50977			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	104.88193		104.88193		106.90681	106.90681			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	106.07860		106.07860		108.12662	108.12662			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	108.61446		108.61446		110.04445	110.04445			0.00	0.00	0	10,954.0
I2050	On 05/08/2021	Bond Future	107.86289		107.86289		109.30887	109.30887			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	109.07113		109.07113		110.53392	110.53392			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	108.36789		108.36789		109.84749	109.84749			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	282.13100		282.13100		283.07200	283.07200			0.00	0.00	0	897.0
IGOV	On 05/08/2021	Index Future	285.15300		285.15300		286.10600	286.10600			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	288.37900		288.37900		289.34300	289.34300			0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future	291.66800		291.66800		292.64400	292.64400			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.71500		96.28500		3.79500	96.20500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.75000		96.25000		3.83000	96.17000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.80500		96.19500		3.92000	96.08000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.85000		96.15000		3.97000	96.03000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.95000		96.05000		4.08500	95.91500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.98500		96.01500		4.12500	95.87500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.37000		95.63000		4.48500	95.51500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.51500		95.48500		4.63500	95.36500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.96000		95.04000		5.03000	94.97000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.10500		94.89500		5.18000	94.82000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.48500		94.51500		5.53000	94.47000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.61000		94.39000		5.65500	94.34500			0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.56279		117.28394		7.61646	117.02279		8.68	0.00	0.00	0	107,312.0

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	2,101.99000		2.10199	2,288.22000	2.28822	2,101.990		8.63	0.64	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future	7.60	Put	1,277.06000		1.27706	1,421.11000	1.42111	1,277.060		8.72	0.47	0.00	0	5,000.0
R186	On 06/05/2021	Bond Future	7.60	Call	1,458.20000		1.45820	1,341.10000	1.34110	1,458.200		8.72	0.53	0.00	0	5,000.0
R186	On 05/08/2021	Bond Future			7.76669		113.24425	7.82363	112.98086			8.23	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.97000		114.48657	8.03050	114.22065			7.49	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			8.19637		110.48505	8.26092	110.21629			6.84	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			320.73017		320.73017	320.73413	320.73413				0.00	0.00	0	2,993.0
R197	On 05/08/2021	Bond Future			316.20021		316.20021	316.20559	316.20559				0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			319.74255		319.74255	319.74898	319.74898				0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			315.29174		315.29174	315.29858	315.29858				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			231.30643		231.30643	232.45215	232.45215				0.00	7,170,499.33	31	9,268.0
R202	On 05/08/2021	Bond Future			229.56029		229.56029	230.71937	230.71937				0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			232.13175		232.13175	233.30446	233.30446				0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			230.47820		230.47820	231.66464	231.66464				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			5.43945		105.42440	5.44165	105.42057			1.85	0.00	0.00	0	40,647.0
R2023	On 05/08/2021	Bond Future			5.64499		106.53950	5.64727	106.53608			1.78	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.88343		103.80024	5.88591	103.79711			1.78	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			6.23986		104.96037	6.24286	104.95732			1.69	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			9.57312		93.02232	9.61137	92.81318			14.92	0.00	15,534,727.44	167	114,810.0
R2030	On 06/05/2021	Bond Future	7.97	Call	39.60000		0.03960	37.69000	0.03769	39.600		14.29	0.02	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	393.57000		0.39357	372.76000	0.37276	393.570		14.41	0.17	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	4,319.79000		4.31979	4,501.14000	4.50114	4,319.790		14.51	0.79	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	4,095.05000		4.09505	4,273.37000	4.27337	4,095.050		14.54	0.77	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	3,876.68000		3.87668	4,051.77000	4.05177	3,876.680		14.58	0.75	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,995.15000		2.99515	3,153.91000	3.15391	2,995.150		14.74	0.65	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	1,133.77000		1.13377	1,079.23000	1.07923	1,133.770		14.77	0.37	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	1,091.98000		1.09198	1,185.41000	1.18541	1,091.980		15.29	0.34	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	145.95000		0.14595	168.48000	0.16848	145.950		16.07	0.07	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.80624		90.00127	9.84623	89.79032			14.38	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	226.25000		0.22625	215.45000	0.21545	226.250		13.83	0.07	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,047.86000		1.04786	1,005.71000	1.00571	1,047.860		13.84	0.25	0.00	0	200.0

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R2030	On 05/08/2021	Bond Future	8.83	Call	1,116.01000	1.11601	1,071.63000	1.07163	1,116.010	13.87	0.26	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	1,292.05000	1.29205	1,242.10000	1.24210	1,292.050	13.92	0.29	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	2,238.78000	2.23878	2,162.66000	2.16266	2,238.780	14.21	0.42	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.75	Put	3,260.30000	3.26030	3,378.20000	3.37820	3,260.300	14.38	0.50	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	10.15	Put	2,327.32000	2.32732	2,422.91000	2.42291	2,327.320	14.71	0.39	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	10.30	Put	2,047.95000	2.04795	2,135.66000	2.13566	2,047.950	14.87	0.36	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	276.49000	0.27649	296.45000	0.29645	276.490	15.48	0.07	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			10.02839	90.98907	10.07015	90.77607		13.17	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	764.59000	0.76459	734.54000	0.73454	764.590	12.64	0.17	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	1,278.73000	1.27873	1,232.52000	1.23252	1,278.730	12.64	0.25	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	9.20	Call	1,916.10000	1.91610	1,852.59000	1.85259	1,916.100	12.73	0.34	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	9.90	Call	3,412.40000	3.41240	3,316.80000	3.31680	3,412.400	13.11	0.49	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	11.26	Put	1,590.86000	1.59086	1,652.15000	1.65215	1,590.860	14.15	0.25	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	1,364.10000	1.36410	1,419.05000	1.41905	1,364.100	14.15	0.22	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			10.27181	88.00214	10.31556	87.78690		11.87	0.00	0.00	0	0.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	768.45000	0.76845	737.04000	0.73704	768.450	11.25	0.17	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	6,582.51000	6.58251	6,733.13000	6.73313	6,582.510	11.31	0.67	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	5,180.75000	5.18075	5,312.53000	5.31253	5,180.750	11.58	0.58	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			10.42289	86.95491	10.43562	86.88116		17.94	0.00	0.00	0	137,284.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	1,841.59000	1.84159	1,832.33000	1.83233	1,841.590	18.02	0.47	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	30.54000	0.03054	34.38000	0.03438	30.540	19.42	0.01	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			10.65723	87.87465	10.67045	87.80048		16.67	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future			10.89141	84.69331	10.90515	84.61861		16.13	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,173.60000	1.17360	1,164.27000	1.16427	1,173.600	15.36	0.21	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	1,860.86000	1.86086	1,846.20000	1.84620	1,860.860	15.42	0.30	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	1,110.59000	1.11059	1,129.88000	1.12988	1,110.590	17.36	0.17	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			11.14105	85.64021	11.15539	85.56476		13.83	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	680.33000	0.68033	673.71000	0.67371	680.330	13.11	0.14	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	860.05000	0.86005	851.78000	0.85178	860.050	13.11	0.16	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	9,019.95000	9.01995	9,080.79000	9.08079	9,019.950	13.11	0.73	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	7,616.72000	7.61672	7,673.58000	7.67358	7,616.720	13.21	0.67	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	6,476.25000	6.47625	6,528.94000	6.52894	6,476.250	13.43	0.61	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	5,781.06000	5.78106	5,830.81000	5.83081	5,781.060	13.59	0.57	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			11.13033	85.98777	11.15839	85.81534		19.90	0.00	0.00	0	98,260.0		
R2035	On 06/05/2021	Bond Future	10.05	Call	272.27000	0.27227	265.77000	0.26577	272.270	18.57	0.11	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	443.48000	0.44348	432.12000	0.43212	443.480	18.82	0.16	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	10.40	Call	645.35000	0.64535	628.33000	0.62833	645.350	19.08	0.21	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	10.55	Put	4,570.98000	4.57098	4,719.76000	4.71976	4,570.980	19.32	0.73	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.81	Call	1,424.91000	1.42491	1,386.91000	1.38691	1,424.910	19.69	0.38	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	2,557.81000		2.55781	2,676.33000	2.67633	2,557.810		19.96	0.52	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	11.15	Call	2,367.56000		2.36756	2,306.54000	2.30654	2,367.560		20.08	0.52	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	1,788.60000		1.78860	1,887.64000	1.88764	1,788.600		20.33	0.41	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	11.55	Put	1,299.99000		1.29999	1,382.61000	1.38261	1,299.990		20.75	0.32	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	650.75000		0.65075	703.90000	0.70390	650.750		21.68	0.18	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	12.77	Put	147.63000		0.14763	166.07000	0.16607	147.630		21.68	0.05	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	107.87000		0.10787	122.37000	0.12237	107.870		21.68	0.04	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			11.37064		86.89728	11.39985	86.72343			18.55	0.00	0.00	0	0.0
R2035	On 05/08/2021	Bond Future	10.02	Call	937.82000		0.93782	913.58000	0.91358	937.820		17.36	0.20	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	5,965.17000		5.96517	6,088.53000	6.08853	5,965.170		18.03	0.63	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	3,893.26000		3.89326	3,991.61000	3.99161	3,893.260		18.68	0.48	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			11.61016		83.37562	11.64057	83.20013			18.24	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,454.75000		1.45475	1,421.41000	1.42141	1,454.750		17.23	0.24	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,606.16000		1.60616	1,569.89000	1.56989	1,606.160		17.23	0.25	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.62	Call	2,261.47000		2.26147	2,213.55000	2.21355	2,261.470		17.36	0.33	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	6,462.87000		6.46287	6,574.92000	6.57492	6,462.870		17.84	0.58	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	4,387.05000		4.38705	4,476.25000	4.47625	4,387.050		18.48	0.44	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	1,068.29000		1.06829	1,101.67000	1.10167	1,068.290		19.66	0.15	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			11.86904		84.30775	11.90081	84.13035			15.70	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	895.58000		0.89558	872.60000	0.87260	895.580		14.92	0.16	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.65	Put	9,320.04000		9.32004	9,451.28000	9.45128	9,320.040		14.92	0.70	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.39	Put	6,379.94000		6.37994	6,487.45000	6.48745	6,379.940		15.42	0.56	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			11.39248		81.37627	11.42570	81.17515			21.41	0.00	13,915,342.17	171	128,323.0
R2037	On 05/08/2021	Bond Future			11.63594		77.98172	11.67056	77.77883			21.01	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.86639		78.83787	11.90240	78.63303			19.55	0.00	0.00	0	0.0
R2037	On 03/02/2022	Bond Future			12.11560		75.46500	12.15318	75.25798			17.74	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			11.47979		83.52550	11.52315	83.24616			21.60	0.00	0.00	0	84,652.0
R2040	On 06/05/2021	Bond Future	10.83	Call	816.67000		0.81667	772.13000	0.77213	816.670		20.92	0.24	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	2,794.92000		2.79492	2,671.76000	2.67176	2,794.920		22.12	0.56	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	95.95000		0.09595	113.20000	0.11320	95.950		23.66	0.04	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.71711		79.90340	11.76235	79.62147			21.29	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	2,253.80000		2.25380	2,168.27000	2.16827	2,253.800		20.66	0.36	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	3,611.40000		3.61140	3,491.63000	3.49163	3,611.400		21.35	0.48	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	229.17000		0.22917	247.13000	0.24713	229.170		23.21	0.05	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.94138		80.78068	11.98848	80.49592			20.07	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			12.18373		77.17932	12.23292	76.89153			18.31	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			11.53104		80.15674		11.57432	79.87741		22.65	0.00	0.00	0	62,061.0
R2044	On 06/05/2021	Bond Future	10.70	Call	512.63000		0.51263		482.66000	0.48266	512.630	21.09	0.17	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	4,104.95000		4.10495		4,319.99000	4.31999	4,104.950	21.97	0.67	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	1,873.48000		1.87348		1,782.35000	1.78235	1,873.480	22.43	0.44	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	2,876.11000		2.87611		3,058.63000	3.05863	2,876.110	22.50	0.54	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	1,715.02000		1.71502		1,852.36000	1.85236	1,715.020	23.11	0.38	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	628.65000		0.62865		698.85000	0.69885	628.650	24.82	0.17	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.75978		76.62415		11.80496	76.34226		22.32	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.97569		77.46543		12.02275	77.18073		21.03	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			12.20881		73.95219		12.25801	73.66433		19.18	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			11.45412		79.26728		11.48701	79.04952		22.95	0.00	1,585,345.60	20	137,361.0
R2048	On 06/05/2021	Bond Future	10.20	Call	143.93000		0.14393		138.76000	0.13876	143.930	20.79	0.06	0.00	0	1,200.0
R2048	On 06/05/2021	Bond Future	10.80	Call	782.36000		0.78236		753.57000	0.75357	782.360	22.09	0.24	0.00	0	1,200.0
R2048	On 05/08/2021	Bond Future			11.66864		80.10573		11.70296	79.88596		21.43	0.00	0.00	0	5,000.0
R2048	On 05/08/2021	Bond Future	10.30	Call	869.04000		0.86904		839.45000	0.83945	869.040	19.60	0.18	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,132.14000		1.13214		1,094.75000	1.09475	1,132.140	19.60	0.22	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	1,964.37000		1.96437		1,907.02000	1.90702	1,964.370	20.46	0.33	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	2,739.39000		2.73939		2,665.91000	2.66591	2,739.390	21.00	0.41	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.88130		76.57267		11.91709	76.35074		21.46	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			12.11015		77.42872		12.14759	77.20443		18.52	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			11.04837		66.01428		11.06593	65.92088		23.78	0.00	0.00	0	26,715.0
R209	On 06/05/2021	Bond Future	9.50	Call	104.57000		0.10457		106.23000	0.10623	104.570	22.88	0.05	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	196.18000		0.19618		197.77000	0.19777	196.180	22.88	0.09	0.00	0	4,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	581.42000		0.58142		579.66000	0.57966	581.420	23.02	0.21	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	706.64000		0.70664		703.42000	0.70342	706.640	23.12	0.24	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,551.46000		3.55146		3,636.55000	3.63655	3,551.460	23.39	0.67	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,234.19000		2.23419		2,306.95000	2.30695	2,234.190	23.78	0.50	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,618.86000		1.61886		1,682.07000	1.68207	1,618.860	24.07	0.40	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,006.81000		1.00681		1,056.21000	1.05621	1,006.810	24.72	0.28	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	366.82000		0.36682		393.23000	0.39323	366.820	25.59	0.13	0.00	0	8,350.0
R209	On 05/08/2021	Bond Future			11.26015		66.71256		11.27834	66.61844		21.95	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.47017		64.30400		11.48903	64.20901		21.11	0.00	0.00	0	2,255.0
R209	On 04/11/2021	Bond Future	9.50	Call	899.30000		0.89930		888.55000	0.88855	899.300	20.26	0.18	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 Inter
R209	On 04/11/2021	Bond Future	10.50	Put	7,337.26000		7.33726	7,408.25000	7.40825	7,337.260		20.45	0.66	0.00	0	6,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	3,177.85000		3.17785	3,222.90000	3.22290	3,177.850		22.18	0.37	0.00	0	6,500.0
R209	On 03/02/2022	Bond Future			11.69156		65.02291	11.71114	64.92700			18.23	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			200.72946		200.72946	200.97741	200.97741				0.00	7,426,990.02	37	1,502.0
R210	On 05/08/2021	Bond Future			202.90270		202.90270	203.15427	203.15427				0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			202.43537		202.43537	202.69014	202.69014				0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			204.74484		204.74484	205.00284	205.00284				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			171.80472		171.80472	171.46903	171.46903				0.00	0.00	0	2,930.0
R212	On 05/08/2021	Bond Future			171.33307		171.33307	170.99446	170.99446				0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.25246		173.25246	172.91058	172.91058				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			10.02319		82.74904	10.05107	82.59928			17.35	0.00	0.00	0	9,143.0
R213	On 05/08/2021	Bond Future			10.24619		83.62431	10.27520	83.47334			16.01	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			10.46976		81.01198	10.49996	80.85962			15.33	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.71281		81.91751	10.74436	81.76351			13.25	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	709.34000		0.70934	689.88000	0.68988	709.340		12.55	0.15	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	841.25000		0.84125	818.72000	0.81872	841.250		12.55	0.17	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.58	Put	7,508.94000		7.50894	7,622.52000	7.62252	7,508.940		12.60	0.70	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	6,849.42000		6.84942	6,957.89000	6.95789	6,849.420		12.73	0.67	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.15	Put	5,571.04000		5.57104	5,667.99000	5.66799	5,571.040		13.01	0.59	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.25	Put	5,274.84000		5.27484	5,368.77000	5.36877	5,274.840		13.08	0.57	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			11.40247		63.03781	11.44035	62.83602			25.82	0.00	9,707,822.74	154	14,842.0
R214	On 05/08/2021	Bond Future			11.61254		63.70461	11.65193	63.50089			23.79	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.82051		61.12606	11.86144	60.92031			22.94	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			12.04351		61.80942	12.08616	61.60143			19.76	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 :											497,181,604.92	3,287	1 231 075.0
Grand Total:											497,181,604.92	3,287	1 231 075.0