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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/03/2021

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	90.77000	90.77000	90.77000	90.79000	90.79000				0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	778.51500	778.51500	778.51500	776.31100	776.31100				0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	786.65200	786.65200	786.65200	784.43500	784.43500				0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	795.35500	795.35500	795.35500	793.12000	793.12000				0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	804.23600	804.23600	804.23600	801.97900	801.97900				0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	852.49600	852.49600	852.49600	850.44500	850.44500				0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	861.40600	861.40600	861.40600	859.34400	859.34400				0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	870.93500	870.93500	870.93500	868.85900	868.85900				0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	880.66000	880.66000	880.66000	878.56400	878.56400				0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	747.57000	747.57000	747.57000	746.97300	746.97300				0.00	0.00	0	299.0
ALBI	On 05/08/2021	Index Future	755.38400	755.38400	755.38400	754.79000	754.79000				0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	763.74000	763.74000	763.74000	763.14700	763.14700				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	772.26900		772.26900		771.67100	771.67100			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	12.06889		72.19100		12.06678	72.20150			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	12.34849		72.97230		12.34622	72.98323			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.63018		70.01447		12.62776	70.02576			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.93421		70.81370		12.93167	70.82514			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	12.56789		70.51041		12.54029	70.66138			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.83456		71.27398		12.80560	71.42688			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	13.10584		67.81455		13.07545	67.96934			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	13.38871		68.58906		13.35682	68.74572			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	739.03900		739.03900		738.38800	738.38800			0.00	0.00	0	990.0
GOVI	On 05/08/2021	GOVI	746.76400		746.76400		746.11500	746.11500			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	755.02500		755.02500		754.37600	754.37600			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	763.45600		763.45600		762.80200	762.80200			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	150.72171		150.72171		150.77572	150.77572			0.00	0.00	0	5,536.0
I2025	On 05/08/2021	Bond Future	150.82258		150.82258		150.87781	150.87781			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	152.51158		152.51158		152.56784	152.56784			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	152.69366		152.69366		152.75077	152.75077			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	108.52121		108.52121		108.83474	108.83474			0.00	8,356,133.17	77	2,846.0
I2029	On 05/08/2021	Bond Future	109.69577		109.69577		110.01307	110.01307			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	109.77370		109.77370		110.09493	110.09493			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	111.02586		111.02586		111.35084	111.35084			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	103.20644		103.20644	104.48809	104.48809				0.00	28,897,803.20	280	10,050.0
I2033	On 05/08/2021	Bond Future	104.32344		104.32344	105.61942	105.61942				0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	104.26705		104.26705	105.57771	105.57771				0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	105.45636		105.45636	106.78222	106.78222				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	115.48434		115.48434	116.24503	116.24503				0.00	0.00	0	7,969.0
I2038	On 05/08/2021	Bond Future	115.01252		115.01252	115.78200	115.78200				0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	116.30067		116.30067	117.07907	117.07907				0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	115.87516		115.87516	116.66260	116.66260				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	104.38387		104.38387	104.37750	104.37750				0.00	8,350,709.60	80	15,133.0
I2046	On 05/08/2021	Bond Future	105.51354		105.51354	105.50755	105.50755				0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	104.88752		104.88752	104.88193	104.88193				0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	106.08417		106.08417	106.07860	106.07860				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	108.31644		108.31644	108.61446	108.61446				0.00	9,748,479.60	90	11,044.0
I2050	On 05/08/2021	Bond Future	107.56115		107.56115	107.86289	107.86289				0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	108.76581		108.76581	109.07113	109.07113				0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	108.05892		108.05892	108.36789	108.36789				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	281.55500		281.55500	282.13100	282.13100				0.00	0.00	0	897.0
IGOV	On 05/08/2021	Index Future	284.56700		284.56700	285.15300	285.15300				0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	287.78400		287.78400	288.37900	288.37900				0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future	291.06600		291.06600	291.66800	291.66800				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.70500		96.29500	3.71500	96.28500				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.73000		96.27000	3.75000	96.25000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.78500		96.21500	3.80500	96.19500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.83000		96.17000	3.85000	96.15000				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.91000		96.09000	3.95000	96.05000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.93500		96.06500	3.98500	96.01500				0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.27000		95.73000	4.37000	95.63000				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.39500		95.60500	4.51500	95.48500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.86000		95.14000	4.96000	95.04000				0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.99000		95.01000	5.10500	94.89500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.39500		94.60500	5.48500	94.51500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.50500		94.49500	5.61000	94.39000				0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.49892		117.59571	7.56279	117.28394			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	1,858.58000		1.85858	2,101.99000	2.10199	1,858.580		8.63	0.61	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future	7.60	Put	1,084.75000		1.08475	1,277.06000	1.27706	1,084.750		8.72	0.44	0.00	0	5,000.0
R186	On 06/05/2021	Bond Future	7.60	Call	1,577.66000		1.57766	1,458.20000	1.45820	1,577.660		8.72	0.56	0.00	0	5,000.0
R186	On 05/08/2021	Bond Future			7.69891		113.55879	7.76669	113.24425			8.23	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.89797		114.80421	7.97000	114.48657			7.49	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			8.11952		110.80611	8.19637	110.48505			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			321.08484		321.08484	320.73017	320.73017				0.00	0.00	0	2,993.0
R197	On 05/08/2021	Bond Future			316.55731		316.55731	316.20021	316.20021				0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.10275		320.10275	319.74255	319.74255				0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			315.65568		315.65568	315.29174	315.29174				0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			230.85793		230.85793	231.30643	231.30643				0.00	8,310,885.48	36	9,232.0
R202	On 05/08/2021	Bond Future			229.10582		229.10582	229.56029	229.56029				0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			231.67148		231.67148	232.13175	232.13175				0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			230.01252		230.01252	230.47820	230.47820				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			5.41065		105.47460	5.43945	105.42440			1.85	0.00	0.00	0	40,647.0
R2023	On 05/08/2021	Bond Future			5.61147		106.58979	5.64499	106.53950			1.78	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.84342		103.85077	5.88343	103.80024			1.78	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			6.18984		105.01134	6.23986	104.96037			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			9.53490		93.23192	9.57312	93.02232			14.92	0.00	18,926,079.76	203	115,013.0
R2030	On 06/05/2021	Bond Future	7.97	Call	35.34000		0.03534	39.60000	0.03960	35.340		14.29	0.02	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	386.72000		0.38672	393.57000	0.39357	386.720		14.41	0.17	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	4,105.95000		4.10595	4,319.79000	4.31979	4,105.950		14.51	0.78	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	3,882.67000		3.88267	4,095.05000	4.09505	3,882.670		14.54	0.76	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	3,666.02000		3.66602	3,876.68000	3.87668	3,666.020		14.58	0.74	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,795.54000		2.79554	2,995.15000	2.99515	2,795.540		14.74	0.64	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	1,147.07000		1.14707	1,133.77000	1.13377	1,147.070		14.77	0.38	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	959.68000		0.95968	1,091.98000	1.09198	959.680		15.29	0.31	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	111.45000		0.11145	145.95000	0.14595	111.450		16.07	0.05	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.76628		90.21271	9.80624	90.00127			14.38	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	229.65000		0.22965	226.25000	0.22625	229.650		13.83	0.07	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,073.27000		1.07327	1,047.86000	1.04786	1,073.270		13.84	0.25	0.00	0	200.0

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R2030	On 05/08/2021	Bond Future	8.83	Call	1,143.22000	1.14322	1,116.01000	1.11601	1,143.220	13.87	0.26	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	1,323.90000	1.32390	1,292.05000	1.29205	1,323.900	13.92	0.29	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	2,294.05000	2.29405	2,238.78000	2.23878	2,294.050	14.21	0.43	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.75	Put	3,120.60000	3.12060	3,260.30000	3.26030	3,120.600	14.38	0.49	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	10.15	Put	2,210.54000	2.21054	2,327.32000	2.32732	2,210.540	14.71	0.38	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	10.30	Put	1,939.55000	1.93955	2,047.95000	2.04795	1,939.550	14.87	0.35	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	249.23000	0.24923	276.49000	0.27649	249.230	15.48	0.07	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			9.98668	91.20248	10.02839	90.98907		13.17	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	785.38000	0.78538	764.59000	0.76459	785.380	12.64	0.17	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	1,313.33000	1.31333	1,278.73000	1.27873	1,313.330	12.64	0.26	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	9.20	Call	1,966.34000	1.96634	1,916.10000	1.91610	1,966.340	12.73	0.34	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	9.90	Call	3,493.28000	3.49328	3,412.40000	3.41240	3,493.280	13.11	0.50	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	11.26	Put	1,516.86000	1.51686	1,590.86000	1.59086	1,516.860	14.15	0.24	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	1,297.29000	1.29729	1,364.10000	1.36410	1,297.290	14.15	0.22	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			10.22810	88.21786	10.27181	88.00214		11.87	0.00	0.00	0	0.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	793.56000	0.79356	768.45000	0.76845	793.560	11.25	0.17	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	6,422.46000	6.42246	6,582.51000	6.58251	6,422.460	11.31	0.66	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	5,038.63000	5.03863	5,180.75000	5.18075	5,038.630	11.58	0.57	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			10.38983	87.14687	10.42289	86.95491		17.94	0.00	0.00	0	137,284.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	1,855.21000	1.85521	1,841.59000	1.84159	1,855.210	18.02	0.48	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	21.04000	0.02104	30.54000	0.03054	21.040	19.42	0.01	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			10.62280	88.06826	10.65723	87.87465		16.67	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future			10.85553	84.88880	10.89141	84.69331		16.13	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,195.76000	1.19576	1,173.60000	1.17360	1,195.760	15.36	0.22	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	1,896.60000	1.89660	1,860.86000	1.86086	1,896.600	15.42	0.31	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	1,058.54000	1.05854	1,110.59000	1.11059	1,058.540	17.36	0.16	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			11.10359	85.83775	11.14105	85.64021		13.83	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	696.51000	0.69651	680.33000	0.68033	696.510	13.11	0.14	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	880.43000	0.88043	860.05000	0.86005	880.430	13.11	0.17	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	8,859.08000	8.85908	9,019.95000	9.01995	8,859.080	13.11	0.73	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	7,466.20000	7.46620	7,616.72000	7.61672	7,466.200	13.21	0.67	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	6,336.55000	6.33655	6,476.25000	6.47625	6,336.550	13.43	0.60	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	5,649.01000	5.64901	5,781.06000	5.78106	5,649.010	13.59	0.56	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			11.12776	86.00359	11.13033	85.98777		19.90	0.00	0.00	0	98,260.0		
R2035	On 06/05/2021	Bond Future	10.05	Call	237.83000	0.23783	272.27000	0.27227	237.830	18.57	0.10	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	397.68000	0.39768	443.48000	0.44348	397.680	18.82	0.15	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	10.40	Call	589.80000	0.58980	645.35000	0.64535	589.800	19.08	0.20	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	10.55	Put	4,491.34000	4.49134	4,570.98000	4.57098	4,491.340	19.32	0.74	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.81	Call	1,350.71000	1.35071	1,424.91000	1.42491	1,350.710	19.69	0.37	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	2,464.12000	2.46412	2,557.81000	2.55781	2,464.120	19.96	0.52	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	2,289.88000	2.28988	2,367.56000	2.36756	2,289.880	20.08	0.52	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	11.32	Put	1,697.46000	1.69746	1,788.60000	1.78860	1,697.460	20.33	0.40	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	11.55	Put	1,215.40000	1.21540	1,299.99000	1.29999	1,215.400	20.75	0.32	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.02	Put	586.82000	0.58682	650.75000	0.65075	586.820	21.68	0.18	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	12.77	Put	122.41000	0.12241	147.63000	0.14763	122.410	21.68	0.05	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.91	Put	87.76000	0.08776	107.87000	0.10787	87.760	21.68	0.04	0.00	0	600.0		
R2035	On 05/08/2021	Bond Future			11.36802	86.91290	11.37064	86.89728		18.55	0.00	0.00	0	0.0		
R2035	On 05/08/2021	Bond Future	10.02	Call	912.32000	0.91232	937.82000	0.93782	912.320	17.36	0.19	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	10.77	Put	5,914.66000	5.91466	5,965.17000	5.96517	5,914.660	18.03	0.63	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	11.37	Put	3,841.37000	3.84137	3,893.26000	3.89326	3,841.370	18.68	0.48	0.00	0	100.0		
R2035	On 04/11/2021	Bond Future			11.60747	83.39117	11.61016	83.37562		18.24	0.00	0.00	0	0.0		
R2035	On 04/11/2021	Bond Future	10.12	Call	1,435.10000	1.43510	1,454.75000	1.45475	1,435.100	17.23	0.23	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	10.23	Call	1,585.82000	1.58582	1,606.16000	1.60616	1,585.820	17.23	0.25	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	2,239.01000	2.23901	2,261.47000	2.26147	2,239.010	17.36	0.33	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	6,423.17000	6.42317	6,462.87000	6.46287	6,423.170	17.84	0.58	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	4,348.02000	4.34802	4,387.05000	4.38705	4,348.020	18.48	0.44	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	1,045.88000	1.04588	1,068.29000	1.06829	1,045.880	19.66	0.15	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			11.86625	84.32335	11.86904	84.30775		15.70	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	884.67000	0.88467	895.58000	0.89558	884.670	14.92	0.16	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	9,289.72000	9.28972	9,320.04000	9.32004	9,289.720	14.92	0.70	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	6,348.42000	6.34842	6,379.94000	6.37994	6,348.420	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			11.40004	81.33043	11.39248	81.37627		21.41	0.00	10,898,277.62	134	128,444.0		
R2037	On 05/08/2021	Bond Future			11.64389	77.93506	11.63594	77.98172		21.01	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future			11.87471	78.79047	11.86639	78.83787		19.55	0.00	0.00	0	0.0		
R2037	On 03/02/2022	Bond Future			12.12430	75.41700	12.11560	75.46500		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			11.50779	83.34494	11.47979	83.52550		21.60	0.00	8,417,838.94	101	84,616.0		
R2040	On 06/05/2021	Bond Future	10.83	Call	707.42000	0.70742	816.67000	0.81667	707.420	20.92	0.23	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	11.58	Call	2,604.24000	2.60424	2,794.92000	2.79492	2,604.240	22.12	0.55	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	13.38	Put	83.47000	0.08347	95.95000	0.09595	83.470	23.66	0.03	0.00	0	300.0		
R2040	On 05/08/2021	Bond Future			11.74642	79.72056	11.71711	79.90340		21.29	0.00	0.00	0	0.0		
R2040	On 05/08/2021	Bond Future	11.05	Call	2,147.12000	2.14712	2,253.80000	2.25380	2,147.120	20.66	0.35	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	11.55	Call	3,476.79000	3.47679	3,611.40000	3.61140	3,476.790	21.35	0.48	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	14.80	Put	225.26000	0.22526	229.17000	0.22917	225.260	23.21	0.05	0.00	0	900.0		
R2040	On 04/11/2021	Bond Future			11.97196	80.59561	11.94138	80.78068		20.07	0.00	0.00	0	0.0		
R2040	On 03/02/2022	Bond Future			12.21570	76.99208	12.18373	77.17932		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	11.55914	79.97519		11.53104	80.15674		22.65	0.00	0.00	0	62,061.0
R2044	On	06/05/2021	10.70	Call	Bond Future	430.36000	0.43036		512.63000	0.51263	430.360	21.09	0.16	0.00	0	3,100.0
R2044	On	06/05/2021	11.10	Put	Bond Future	4,149.84000	4.14984		4,104.95000	4.10495	4,149.840	21.97	0.69	0.00	0	3,100.0
R2044	On	06/05/2021	11.35	Call	Bond Future	1,707.43000	1.70743		1,873.48000	1.87348	1,707.430	22.43	0.42	0.00	0	3,100.0
R2044	On	06/05/2021	11.40	Put	Bond Future	2,886.57000	2.88657		2,876.11000	2.87611	2,886.570	22.50	0.56	0.00	0	3,100.0
R2044	On	06/05/2021	11.79	Put	Bond Future	1,696.39000	1.69639		1,715.02000	1.71502	1,696.390	23.11	0.39	0.00	0	3,100.0
R2044	On	06/05/2021	12.50	Put	Bond Future	596.73000	0.59673		628.65000	0.62865	596.730	24.82	0.17	0.00	0	3,100.0
R2044	On	05/08/2021			Bond Future	11.78921	76.44033		11.75978	76.62415		22.32	0.00	0.00	0	0.0
R2044	On	04/11/2021			Bond Future	12.00640	77.27943		11.97569	77.46543		21.03	0.00	0.00	0	0.0
R2044	On	03/02/2022			Bond Future	12.24094	73.76398		12.20881	73.95219		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	11.48238	79.08011		11.45412	79.26728		22.95	0.00	0.00	0	137,361.0
R2048	On	06/05/2021	10.20	Call	Bond Future	110.13000	0.11013		143.93000	0.14393	110.130	20.79	0.05	0.00	0	1,200.0
R2048	On	06/05/2021	10.80	Call	Bond Future	674.25000	0.67425		782.36000	0.78236	674.250	22.09	0.22	0.00	0	1,200.0
R2048	On	05/08/2021			Bond Future	11.69822	79.91624		11.66864	80.10573		21.43	0.00	0.00	0	5,000.0
R2048	On	05/08/2021	10.30	Call	Bond Future	808.08000	0.80808		869.04000	0.86904	808.080	19.60	0.17	0.00	0	1,300.0
R2048	On	05/08/2021	10.50	Call	Bond Future	1,059.54000	1.05954		1,132.14000	1.13214	1,059.540	19.60	0.21	0.00	0	1,000.0
R2048	On	05/08/2021	10.90	Call	Bond Future	1,863.37000	1.86337		1,964.37000	1.96437	1,863.370	20.46	0.32	0.00	0	1,300.0
R2048	On	05/08/2021	11.20	Call	Bond Future	2,618.75000	2.61875		2,739.39000	2.73939	2,618.750	21.00	0.40	0.00	0	1,000.0
R2048	On	04/11/2021			Bond Future	11.91222	76.38087		11.88130	76.57267		21.46	0.00	0.00	0	0.0
R2048	On	03/02/2022			Bond Future	12.14252	77.23473		12.11015	77.42872		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	11.05117	65.99938		11.04837	66.01428		23.78	0.00	1,121,989.46	17	26,698.0
R209	On	06/05/2021	9.50	Call	Bond Future	85.25000	0.08525		104.57000	0.10457	85.250	22.88	0.04	0.00	0	2,150.0
R209	On	06/05/2021	9.75	Call	Bond Future	166.28000	0.16628		196.18000	0.19618	166.280	22.88	0.08	0.00	0	4,050.0
R209	On	06/05/2021	10.25	Call	Bond Future	524.57000	0.52457		581.42000	0.58142	524.570	23.02	0.20	0.00	0	5,325.0
R209	On	06/05/2021	10.35	Call	Bond Future	644.13000	0.64413		706.64000	0.70664	644.130	23.12	0.23	0.00	0	500.0
R209	On	06/05/2021	10.60	Put	Bond Future	3,491.49000	3.49149		3,551.46000	3.55146	3,491.490	23.39	0.67	0.00	0	5,250.0
R209	On	06/05/2021	11.00	Put	Bond Future	2,163.47000	2.16347		2,234.19000	2.23419	2,163.470	23.78	0.51	0.00	0	3,500.0
R209	On	06/05/2021	11.25	Put	Bond Future	1,547.98000	1.54798		1,618.86000	1.61886	1,547.980	24.07	0.40	0.00	0	9,150.0
R209	On	06/05/2021	11.60	Put	Bond Future	942.28000	0.94228		1,006.81000	1.00681	942.280	24.72	0.28	0.00	0	3,750.0
R209	On	06/05/2021	12.25	Put	Bond Future	326.00000	0.32600		366.82000	0.36682	326.000	25.59	0.12	0.00	0	8,350.0
R209	On	05/08/2021			Bond Future	11.26311	66.69723		11.26015	66.71256		21.95	0.00	0.00	0	0.0
R209	On	04/11/2021			Bond Future	11.47329	64.28827		11.47017	64.30400		21.11	0.00	0.00	0	2,255.0
R209	On	04/11/2021	9.50	Call	Bond Future	878.85000	0.87885		899.30000	0.89930	878.850	20.26	0.17	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	Open Interest
R209	On 04/11/2021	Bond Future	10.50	Put	7,322.14000		7.32214	7,337.26000	7.33726	7,322.140	20.45	0.66	0.00	0	6,500.0	
R209	On 04/11/2021	Bond Future	12.00	Put	3,155.24000		3.15524	3,177.85000	3.17785	3,155.240	22.18	0.37	0.00	0	6,500.0	
R209	On 03/02/2022	Bond Future			11.69481		65.00698	11.69156	65.02291		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			200.73582		200.73582	200.72946	200.72946			0.00	8,430,904.44	42	1,460.0	
R210	On 05/08/2021	Bond Future			202.90840		202.90840	202.90270	202.90270			0.00	0.00	0	0.0	
R210	On 04/11/2021	Bond Future			202.44042		202.44042	202.43537	202.43537			0.00	0.00	0	0.0	
R210	On 03/02/2022	Bond Future			204.74972		204.74972	204.74484	204.74484			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			171.75616		171.75616	171.80472	171.80472			0.00	0.00	0	2,930.0	
R212	On 05/08/2021	Bond Future			171.28326		171.28326	171.33307	171.33307			0.00	0.00	0	0.0	
R212	On 04/11/2021	Bond Future			173.20159		173.20159	173.25246	173.25246			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			10.00044		82.87152	10.02319	82.74904		17.35	0.00	0.00	0	9,143.0	
R213	On 05/08/2021	Bond Future			10.22252		83.74776	10.24619	83.62431		16.01	0.00	0.00	0	0.0	
R213	On 04/11/2021	Bond Future			10.44512		81.13657	10.46976	81.01198		15.33	0.00	0.00	0	0.0	
R213	On 03/02/2022	Bond Future			10.68708		82.04339	10.71281	81.91751		13.25	0.00	0.00	0	0.0	
R213	On 03/02/2022	Bond Future	8.63	Call	717.71000		0.71771	709.34000	0.70934	717.710	12.55	0.15	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	8.80	Call	851.43000		0.85143	841.25000	0.84125	851.430	12.55	0.18	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	9.58	Put	7,404.97000		7.40497	7,508.94000	7.50894	7,404.970	12.60	0.70	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	9.76	Put	6,748.98000		6.74898	6,849.42000	6.84942	6,748.980	12.73	0.66	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.15	Put	5,478.97000		5.47897	5,571.04000	5.57104	5,478.970	13.01	0.58	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	10.25	Put	5,185.03000		5.18503	5,274.84000	5.27484	5,185.030	13.08	0.56	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			11.43071		62.88727	11.40247	63.03781		25.82	0.00	0.00	0	14,842.0	
R214	On 05/08/2021	Bond Future			11.64199		63.55220	11.61254	63.70461		23.79	0.00	0.00	0	0.0	
R214	On 04/11/2021	Bond Future			11.85119		60.97173	11.82051	61.12606		22.94	0.00	0.00	0	0.0	
R214	On 03/02/2022	Bond Future			12.07550		61.65331	12.04351	61.80942		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 :											111,459,101.27	1,060	1 231 641.0
Grand Total:											111,459,101.27	1,060	1 231 641.0