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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/04/2021

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		90.73000	90.73000		90.73000	90.73000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future		777.97200	777.97200		776.24800	776.24800			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future		786.04000	786.04000		784.30100	784.30100			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		794.76600	794.76600		793.01100	793.01100			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		803.65200	803.65200		801.87800	801.87800			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future		861.35100	861.35100		862.69100	862.69100			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		870.28400	870.28400		871.64200	871.64200			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		879.94500	879.94500		881.32100	881.32100			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		889.78300	889.78300		891.17600	891.17600			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future		761.39700	761.39700		761.96700	761.96700			0.00	0.00	0	299.0
ALBI	On 05/08/2021	Index Future		769.29300	769.29300		769.87300	769.87300			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		777.83300	777.83300		778.42200	778.42200			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		786.52900	786.52900		787.12600	787.12600			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		11.65524	74.29260		11.64288	74.35674			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future		11.91778	75.09070		11.90481	75.15589			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.18000	72.15953		12.16642	72.22569			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		12.46316	72.98428		12.44895	73.05128			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		12.07574	73.28776		12.04803	73.44966			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future		12.32080	74.07506		12.29177	74.23910			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.56739	70.64968		12.53699	70.81577			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.82451	71.45744		12.79269	71.62551			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		752.19100	752.19100		752.76900	752.76900			0.00	0.00	0	988.0
GOVI	On 05/08/2021	GOVI		759.99200	759.99200		760.57900	760.57900			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		768.42800	768.42800		769.02400	769.02400			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		777.02000	777.02000		777.62400	777.62400			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		151.03313	151.03313		151.02317	151.02317			0.00	0.00	0	5,536.0
I2025	On 05/08/2021	Bond Future		151.12960	151.12960		151.12024	151.12024			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		152.82815	152.82815		152.81919	152.81919			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		153.02053	153.02053		153.01171	153.01171			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		109.30889	109.30889		108.66518	108.66518			0.00	0.00	0	2,899.0
I2029	On 05/08/2021	Bond Future		110.48317	110.48317		109.83307	109.83307			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		110.57761	110.57761		109.92057	109.92057			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		111.84063	111.84063		111.17625	111.17625			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	103.80548		103.80548		103.15541	103.15541			0.00	6,747,356.20	65	9,985.0
I2033	On 05/08/2021	Bond Future	104.92064		104.92064		104.26406	104.26406			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	104.87850		104.87850		104.21495	104.21495			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	106.07642		106.07642		105.40544	105.40544			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	117.38734		117.38734		115.67817	115.67817			0.00	0.00	0	8,039.0
I2038	On 05/08/2021	Bond Future	116.93155		116.93155		115.20462	115.20462			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	118.24598		118.24598		116.50007	116.50007			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	117.84939		117.84939		116.08354	116.08354			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	105.64565		105.64565		104.55633	104.55633			0.00	0.00	0	15,133.0
I2046	On 05/08/2021	Bond Future	106.78054		106.78054		105.68007	105.68007			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	106.17819		106.17819		105.06577	105.06577			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	107.39110		107.39110		106.26611	106.26611			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	109.22102		109.22102		107.58955	107.58955			0.00	0.00	0	11,044.0
I2050	On 05/08/2021	Bond Future	108.47242		108.47242		106.82387	106.82387			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	109.69154		109.69154		108.02484	108.02484			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	109.00249		109.00249		107.31683	107.31683			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	283.38300		283.38300		281.56100	281.56100			0.00	0.00	0	897.0
IGOV	On 05/08/2021	Index Future	286.39200		286.39200		284.55200	284.55200			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	289.64100		289.64100		287.78100	287.78100			0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future	292.94800		292.94800		291.06700	291.06700			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.67500		96.32500		3.67500	96.32500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.70000		96.30000		3.70000	96.30000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.73500		96.26500		3.73500	96.26500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.77000		96.23000		3.77000	96.23000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.83000		96.17000		3.84000	96.16000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.86500		96.13500		3.86500	96.13500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.12000		95.88000		4.14000	95.86000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.24000		95.76000		4.26000	95.74000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.68000		95.32000		4.70000	95.30000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.81000		95.19000		4.82000	95.18000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.18500		94.81500		5.19500	94.80500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.29500		94.70500		5.31000	94.69000			0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.52176		117.48409		7.57490	117.22494		9.02	0.00	288,775,893.22	2,458	107,175.0

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	1,692.22000	1.69222	1,886.65000	1.88665	1,692.220	8.96	0.66	0.00	0	15,177.0	
R186	On	06/05/2021	Bond Future	7.60	Put	883.93000	0.88393	1,025.42000	1.02542	883.930	9.06	0.44	0.00	0	5,000.0	
R186	On	06/05/2021	Bond Future	7.60	Call	1,265.22000	1.26522	1,147.56000	1.14756	1,265.220	9.06	0.56	0.00	0	5,000.0	
R186	On	05/08/2021	Bond Future			7.72522	113.43656	7.78160	113.17520		8.60	0.00	12,478,021.60	110	110.0	
R186	On	04/11/2021	Bond Future			7.92496	114.68506	7.98484	114.42127		7.87	0.00	0.00	0	0.0	
R186	On	03/02/2022	Bond Future			8.14796	110.68715	8.21184	110.42056		7.07	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			321.33534	321.33534	321.16372	321.16372			0.00	0.00	0	2,993.0	
R197	On	05/08/2021	Bond Future			316.80751	316.80751	316.63557	316.63557			0.00	0.00	0	13.0	
R197	On	04/11/2021	Bond Future			320.36835	320.36835	320.19556	320.19556			0.00	0.00	0	0.0	
R197	On	03/02/2022	Bond Future			315.95180	315.95180	315.77739	315.77739			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			232.63144	232.63144	230.99194	230.99194			0.00	0.00	0	9,281.0	
R202	On	05/08/2021	Bond Future			230.89201	230.89201	229.23597	229.23597			0.00	0.00	0	0.0	
R202	On	04/11/2021	Bond Future			233.48688	233.48688	231.81300	231.81300			0.00	0.00	0	0.0	
R202	On	03/02/2022	Bond Future			231.86420	231.86420	230.17143	230.17143			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			5.16597	105.90237	5.17303	105.89000		2.14	0.00	7,307,263.53	69	34,162.0	
R2023	On	05/08/2021	Bond Future			5.32994	107.01350	5.33790	107.00149		2.03	0.00	0.00	0	0.0	
R2023	On	04/11/2021	Bond Future			5.50211	104.28328	5.51138	104.27150		1.94	0.00	0.00	0	0.0	
R2023	On	03/02/2022	Bond Future			5.76069	105.45015	5.77219	105.43836		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			9.40144	93.96874	9.38365	94.06754		15.22	0.00	6,859,718.02	73	114,979.0	
R2030	On	06/05/2021	Bond Future	7.97	Call	11.82000	0.01182	15.15000	0.01515	11.820	14.61	0.01	0.00	0	700.0	
R2030	On	06/05/2021	Bond Future	8.77	Call	286.97000	0.28697	321.97000	0.32197	286.970	14.73	0.16	0.00	0	300.0	
R2030	On	06/05/2021	Bond Future	8.90	Put	3,264.95000	3.26495	3,210.80000	3.21080	3,264.950	14.82	0.78	0.00	0	2,500.0	
R2030	On	06/05/2021	Bond Future	8.95	Put	3,042.27000	3.04227	2,991.98000	2.99198	3,042.270	14.86	0.76	0.00	0	2,500.0	
R2030	On	06/05/2021	Bond Future	9.00	Put	2,827.73000	2.82773	2,781.35000	2.78135	2,827.730	14.89	0.73	0.00	0	5,000.0	
R2030	On	06/05/2021	Bond Future	9.22	Put	1,987.80000	1.98780	1,958.25000	1.95825	1,987.800	15.05	0.60	0.00	0	700.0	
R2030	On	06/05/2021	Bond Future	9.27	Call	1,088.04000	1.08804	1,160.86000	1.16086	1,088.040	15.08	0.43	0.00	0	300.0	
R2030	On	06/05/2021	Bond Future	9.92	Put	452.39000	0.45239	454.42000	0.45442	452.390	15.60	0.21	0.00	0	700.0	
R2030	On	06/05/2021	Bond Future	10.95	Put	18.42000	0.01842	19.98000	0.01998	18.420	16.37	0.01	0.00	0	300.0	
R2030	On	05/08/2021	Bond Future			9.62793	90.94974	9.60922	91.05001		14.69	0.00	0.00	0	0.0	
R2030	On	05/08/2021	Bond Future	7.70	Call	244.61000	0.24461	257.21000	0.25721	244.610	14.15	0.08	0.00	0	200.0	
R2030	On	05/08/2021	Bond Future	8.78	Call	1,174.48000	1.17448	1,212.98000	1.21298	1,174.480	14.16	0.28	0.00	0	200.0	

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R2030	On 05/08/2021	Bond Future	8.83	Call	1,251.26000		1.25126	1,291.33000	1.29133	1,251.260		14.19	0.29	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,449.40000		1.44940	1,493.27000	1.49327	1,449.400		14.24	0.32	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,504.03000		2.50403	2,563.75000	2.56375	2,504.030		14.52	0.46	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	2,653.28000		2.65328	2,621.46000	2.62146	2,653.280		14.69	0.45	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	1,824.61000		1.82461	1,802.77000	1.80277	1,824.610		15.02	0.34	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	1,582.79000		1.58279	1,564.09000	1.56409	1,582.790		15.18	0.31	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	167.88000		0.16788	166.56000	0.16656	167.880		15.79	0.05	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.84135		91.95125	9.82172	92.05300			13.74	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	943.75000		0.94375	970.02000	0.97002	943.750		13.21	0.20	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,542.45000		1.54245	1,579.31000	1.57931	1,542.450		13.21	0.29	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	2,265.03000		2.26503	2,312.06000	2.31206	2,265.030		13.30	0.38	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	9.90	Call	3,907.62000		3.90762	3,971.23000	3.97123	3,907.620		13.68	0.53	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	11.26	Put	1,356.49000		1.35649	1,341.49000	1.34149	1,356.490		14.72	0.22	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	11.44	Put	1,155.81000		1.15581	1,142.88000	1.14288	1,155.810		14.72	0.19	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			10.07552		88.97624	10.05493	89.07922			12.36	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	974.21000		0.97421	999.00000	0.99900	974.210		11.73	0.20	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.35	Put	5,990.14000		5.99014	5,931.47000	5.93147	5,990.140		11.79	0.63	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.78	Put	4,677.07000		4.67707	4,628.23000	4.62823	4,677.070		12.06	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			10.18063		88.37515	10.14259	88.60104			18.23	0.00	2,651,254.50	30	137,164.0
R2032	On 06/05/2021	Bond Future	10.33	Call	2,089.74000		2.08974	2,260.04000	2.26004	2,089.740		18.31	0.60	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	0.92000		0.00092	1.00000	0.00100	0.920		19.71	0.00	0.00	0	736.0
R2032	On 05/08/2021	Bond Future			10.40580		89.30239	10.36606	89.53103			16.90	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			10.62855		86.13991	10.58705	86.37139			16.65	0.00	1,808,938.11	21	21.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,487.77000		1.48777	1,556.03000	1.55603	1,487.770		15.89	0.26	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,304.71000		2.30471	2,396.90000	2.39690	2,304.710		15.95	0.35	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	853.31000		0.85331	828.10000	0.82810	853.310		17.87	0.14	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.86629		87.10410	10.82294	87.33826			14.27	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	910.28000		0.91028	955.27000	0.95527	910.280		13.54	0.17	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	1,135.62000		1.13562	1,188.85000	1.18885	1,135.620		13.54	0.20	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.81	Put	7,991.19000		7.99119	7,838.12000	7.83812	7,991.190		13.54	0.69	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	6,679.63000		6.67963	6,542.15000	6.54215	6,679.630		13.64	0.62	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.45	Put	5,629.25000		5.62925	5,506.95000	5.50695	5,629.250		13.86	0.56	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.66	Put	4,994.78000		4.99478	4,882.54000	4.88254	4,994.780		14.02	0.52	0.00	0	97.0
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future			10.76578		88.27581	10.74293	88.42224			20.25	0.00	23,481,365.46	266	98,357.0
R2035	On 06/05/2021	Bond Future	10.05	Call	292.60000		0.29260	334.75000	0.33475	292.600		18.94	0.14	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	521.42000		0.52142	582.20000	0.58220	521.420		19.18	0.22	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	10.40	Call	801.59000		0.80159	879.42000	0.87942	801.590		19.44	0.30	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.55	Put	2,539.40000		2.53940	2,486.49000	2.48649	2,539.400		19.68	0.62	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.81	Call	1,913.08000		1.91308	2,030.31000	2.03031	1,913.080		20.04	0.54	0.00	0	1,650.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 06/05/2021	Bond Future	11.05	Put	1,023.06000		1.02306	1,009.81000	1.00981	1,023.060	20.31	0.33	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	3,238.78000		3.23878	3,376.79000	3.37679	3,238.780	20.43	0.71	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	572.06000		0.57206	569.62000	0.56962	572.060	20.67	0.21	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	337.79000		0.33779	339.77000	0.33977	337.790	21.09	0.14	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	106.41000		0.10641	109.96000	0.10996	106.410	22.03	0.05	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	8.16000		0.00816	8.99000	0.00899	8.160	22.03	0.01	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	4.70000		0.00470	5.26000	0.00526	4.700	22.03	0.00	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			10.99168		89.20203	10.96779	89.35044		18.87	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,314.12000		1.31412	1,365.66000	1.36566	1,314.120	17.70	0.26	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	4,414.53000		4.41453	4,350.86000	4.35086	4,414.530	18.35	0.54	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	2,689.04000		2.68904	2,648.50000	2.64850	2,689.040	19.00	0.38	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.21471		85.70886	11.18979	85.85913		18.76	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	2,035.55000		2.03555	2,090.86000	2.09086	2,035.550	17.76	0.30	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,232.08000		2.23208	2,290.87000	2.29087	2,232.080	17.76	0.32	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,060.39000		3.06039	3,132.07000	3.13207	3,060.390	17.89	0.40	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	5,143.19000		5.14319	5,079.91000	5.07991	5,143.190	18.36	0.50	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	3,370.45000		3.37045	3,326.46000	3.32646	3,370.450	19.00	0.37	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	725.00000		0.72500	714.65000	0.71465	725.000	20.18	0.11	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			11.45584		86.66808	11.42980	86.82020		16.14	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,320.42000		1.32042	1,358.24000	1.35824	1,320.420	15.35	0.21	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	7,744.72000		7.74472	7,657.10000	7.65710	7,744.720	15.35	0.63	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	5,137.62000		5.13762	5,072.71000	5.07271	5,137.620	15.85	0.48	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			10.96632		84.02703	10.94854	84.14053		21.74	0.00	0.00	0	128,524.0	
R2037	On 05/08/2021	Bond Future			11.19251		80.65337	11.17391	80.76846		21.31	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.40439		81.54180	11.38500	81.65843		20.09	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	5,077.48000		5.07748	5,153.14000	5.15314	5,077.480	19.84	0.55	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	2,762.49000		2.76249	2,737.34000	2.73734	2,762.490	20.79	0.31	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			11.63340		78.20015	11.61317	78.31817		18.22	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			11.07483		86.21115	11.04182	86.43633		21.99	0.00	0.00	0	84,899.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	1,133.48000		1.13348	1,256.59000	1.25659	1,133.480	21.32	0.37	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	4,015.26000		4.01526	4,220.59000	4.22059	4,015.260	22.52	0.77	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	3.13000		0.00313	3.40000	0.00340	3.130	24.05	0.00	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.29552		82.61010	11.26103	82.83804		21.71	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,152.68000		3.15268	3,274.86000	3.27486	3,152.680	21.09	0.46	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	4,848.23000		4.84823	5,000.71000	5.00071	4,848.230	21.78	0.59	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	93.23000		0.09323	90.77000	0.09077	93.230	23.62	0.02	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.50193		83.52011	11.46600	83.75086		20.57	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			11.72481		79.95038	11.68732	80.18381		18.76	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
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future			11.12243	82.88065		11.09944	83.03871		23.08	0.00	10,774,484.50	130	61,718.0
R2044	On 06/05/2021	Bond Future	10.70	Call	702.78000	0.70278		778.04000	0.77804	702.780	21.55	0.27	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	1,939.98000	1.93998		1,901.78000	1.90178	1,939.980	22.41	0.50	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	2,747.24000	2.74724		2,887.14000	2.88714	2,747.240	22.86	0.64	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	1,093.69000	1.09369		1,078.62000	1.07862	1,093.690	22.94	0.34	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	464.09000	0.46409		463.88000	0.46388	464.090	23.54	0.17	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	85.31000	0.08531		88.72000	0.08872	85.310	25.25	0.04	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.33414	79.36980		11.31009	79.52993		22.78	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.53187	80.24414		11.50680	80.40631		21.56	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.74513	76.76289		11.71895	76.92702		19.66	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			11.02807	82.18965		11.00491	82.35409		23.42	0.00	2,054,741.25	25	135,329.0
R2048	On 06/05/2021	Bond Future	10.90	Call	1,463.34000	1.46334		1,576.01000	1.57601	1,463.340	22.80	0.43	0.00	0	1,030.0
R2048	On 06/05/2021	Bond Future	11.40	Call	3,463.65000	3.46365		3,617.12000	3.61712	3,463.650	23.66	0.71	0.00	0	1,030.0
R2048	On 05/08/2021	Bond Future			11.22499	83.05198		11.20079	83.21851		21.93	0.00	838,492,790.08	10,096	30,000.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,382.38000	1.38238		1,439.44000	1.43944	1,382.380	20.14	0.26	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,770.35000	1.77035		1,837.46000	1.83746	1,770.350	20.14	0.31	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,894.96000	2.89496		2,984.15000	2.98415	2,894.960	20.97	0.43	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	3,898.38000	3.89838		4,002.48000	4.00248	3,898.380	21.51	0.52	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.41820	79.55418		11.39294	79.72288		21.98	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.62587	80.44454		11.59948	80.61522		18.96	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
R209	On 06/05/2021	Bond Future			10.68883	67.97000		10.67583	68.04228		24.29	0.00	0.00	0	26,085.0
R209	On 06/05/2021	Bond Future	9.50	Call	78.57000	0.07857		91.30000	0.09130	78.570	23.41	0.05	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	177.76000	0.17776		200.25000	0.20025	177.760	23.41	0.10	0.00	0	4,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	676.87000	0.67687		726.88000	0.72688	676.870	23.55	0.28	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	848.12000	0.84812		903.98000	0.90398	848.120	23.65	0.33	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	1,892.45000	1.89245		1,888.87000	1.88887	1,892.450	23.90	0.54	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	922.16000	0.92216		930.72000	0.93072	922.160	24.29	0.33	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	550.51000	0.55051		561.32000	0.56132	550.510	24.57	0.22	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	253.97000	0.25397		263.75000	0.26375	253.970	25.22	0.12	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	47.14000	0.04714		51.25000	0.05125	47.140	26.09	0.03	0.00	0	8,350.0
R209	On 05/08/2021	Bond Future			10.88788	68.68319		10.87433	68.75654		22.40	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.08326	66.29865		11.06915	66.37308		21.94	0.00	0.00	0	2,255.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,298.46000	1.29846		1,323.45000	1.32345	1,298.460	21.10	0.23	0.00	0	4,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	6,089.33000	6.08933		6,055.98000	6.05598	6,089.330	21.28	0.58	0.00	0	6,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,477.83000	2.47783		2,464.77000	2.46477	2,477.830	23.01	0.31	0.00	0	6,500.0
R209	On 03/02/2022	Bond Future			11.28935	67.04076		11.27469	67.11606		18.88	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

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/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	201.51142	201.51142		201.24004	201.24004			0.00	0.00	0	1,487.0
R210	On	05/08/2021			Bond Future	203.67627	203.67627		203.40285	203.40285			0.00	0.00	0	0.0
R210	On	04/11/2021			Bond Future	203.23277	203.23277		202.95700	202.95700			0.00	0.00	0	0.0
R210	On	03/02/2022			Bond Future	205.55425	205.55425		205.27551	205.27551			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	171.86270	171.86270		171.86544	171.86544			0.00	0.00	0	3,405.0
R212	On	05/08/2021			Bond Future	171.38376	171.38376		171.38731	171.38731			0.00	0.00	0	0.0
R212	On	04/11/2021			Bond Future	173.31017	173.31017		173.31434	173.31434			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	9.83840	83.75086		9.82051	83.84870		17.75	0.00	0.00	0	9,531.0
R213	On	05/08/2021			Bond Future	10.05481	84.62956		10.03608	84.72882		16.39	0.00	16,925,912.00	200	200.0
R213	On	04/11/2021			Bond Future	10.26963	82.03130		10.25005	82.13194		15.98	0.00	0.00	0	0.0
R213	On	03/02/2022			Bond Future	10.50348	82.94925		10.48300	83.05113		13.77	0.00	0.00	0	0.0
R213	On	03/02/2022	8.63	Call	Bond Future	906.68000	0.90668		929.59000	0.92959	906.680	13.07	0.18	0.00	0	200.0
R213	On	03/02/2022	8.80	Call	Bond Future	1,065.06000	1.06506		1,090.84000	1.09084	1,065.060	13.07	0.21	0.00	0	102.0
R213	On	03/02/2022	9.58	Put	Bond Future	6,829.69000	6.82969		6,768.58000	6.76858	6,829.690	13.07	0.66	0.00	0	200.0
R213	On	03/02/2022	9.76	Put	Bond Future	6,174.26000	6.17426		6,116.92000	6.11692	6,174.260	13.08	0.63	0.00	0	102.0
R213	On	03/02/2022	10.15	Put	Bond Future	4,970.04000	4.97004		4,921.24000	4.92124	4,970.040	13.34	0.55	0.00	0	200.0
R213	On	03/02/2022	10.25	Put	Bond Future	4,692.82000	4.69282		4,646.16000	4.64616	4,692.820	13.41	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	10.99259	65.29090		10.96438	65.45079		26.21	0.00	10,446,544.00	160	15,544.0
R214	On	05/08/2021			Bond Future	11.18726	65.97595		11.15788	66.13786		24.15	0.00	0.00	0	0.0
R214	On	04/11/2021			Bond Future	11.37811	63.42466		11.34757	63.58853		23.74	0.00	0.00	0	0.0
R214	On	03/02/2022			Bond Future	11.58266	64.13446		11.55087	64.30024		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
Total for Derivatives :														1,228,804,282.47	13,703	1 250 238.0

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
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Grand Total: 1,228,804,282.47 13,703 1 250 238.0