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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/03/2021

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	90.78000	90.78000	90.77000	90.77000					0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	774.80300	774.80300	778.51500	778.51500					0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	782.91800	782.91800	786.65200	786.65200					0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	791.63700	791.63700	795.35500	795.35500					0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	800.51200	800.51200	804.23600	804.23600					0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	848.16800	848.16800	852.49600	852.49600					0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	857.05100	857.05100	861.40600	861.40600					0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	866.59500	866.59500	870.93500	870.93500					0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	876.31100	876.31100	880.66000	880.66000					0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	744.90600	744.90600	747.57000	747.57000					0.00	0.00	0	299.0
ALBI	On 05/08/2021	Index Future	752.70700	752.70700	755.38400	755.38400					0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	761.09000	761.09000	763.74000	763.74000					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	769.62300		769.62300		772.26900	772.26900			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	12.10484		72.01242		12.06889	72.19100			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	12.38598		72.79211		12.34849	72.97230			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.66840		69.83660		12.63018	70.01447			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.97358		70.63661		12.93421	70.81370			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	12.57819		70.45421		12.56789	70.51041			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.84530		71.21742		12.83456	71.27398			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	13.11627		67.76157		13.10584	67.81455			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	13.39908		68.53825		13.38871	68.58906			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	736.36300		736.36300		739.03900	739.03900			0.00	0.00	0	990.0
GOVI	On 05/08/2021	GOVI	744.07500		744.07500		746.76400	746.76400			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	752.36100		752.36100		755.02500	755.02500			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	760.79600		760.79600		763.45600	763.45600			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	150.38751		150.38751		150.72171	150.72171			0.00	0.00	0	5,536.0
I2025	On 05/08/2021	Bond Future	150.48538		150.48538		150.82258	150.82258			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	152.17979		152.17979		152.51158	152.51158			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	152.36436		152.36436		152.69366	152.69366			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	108.57302		108.57302		108.52121	108.52121			0.00	4,125,774.76	38	2,808.0
I2029	On 05/08/2021	Bond Future	109.74847		109.74847		109.69577	109.69577			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	109.83368		109.83368		109.77370	109.77370			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	111.09109		111.09109		111.02586	111.02586			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		103.26438	103.26438	103.20644	103.20644			0.00	0.00	0	10,050.0
I2033		On 05/08/2021	Bond Future		104.38245	104.38245	104.32344	104.32344			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future		104.33296	104.33296	104.26705	104.26705			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future		105.52735	105.52735	105.45636	105.45636			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		115.55391	115.55391	115.48434	115.48434			0.00	0.00	0	7,969.0
I2038		On 05/08/2021	Bond Future		115.08328	115.08328	115.01252	115.01252			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future		116.37935	116.37935	116.30067	116.30067			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future		115.95950	115.95950	115.87516	115.87516			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		104.80323	104.80323	104.38387	104.38387			0.00	0.00	0	15,133.0
I2046		On 05/08/2021	Bond Future		105.93802	105.93802	105.51354	105.51354			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future		105.32314	105.32314	104.88752	104.88752			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future		106.52900	106.52900	106.08417	106.08417			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		108.38079	108.38079	108.31644	108.31644			0.00	0.00	0	11,044.0
I2050		On 05/08/2021	Bond Future		107.62666	107.62666	107.56115	107.56115			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future		108.83865	108.83865	108.76581	108.76581			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future		108.13724	108.13724	108.05892	108.05892			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		281.63300	281.63300	281.55500	281.55500			0.00	0.00	0	897.0
IGOV		On 05/08/2021	Index Future		284.65200	284.65200	284.56700	284.56700			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future		287.89100	287.89100	287.78400	287.78400			0.00	0.00	0	0.0
IGOV		On 03/02/2022	Index Future		291.18600	291.18600	291.06600	291.06600			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future		3.71500	96.28500	3.70500	96.29500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future		3.75000	96.25000	3.73000	96.27000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future		3.80500	96.19500	3.78500	96.21500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future		3.84000	96.16000	3.83000	96.17000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future		3.92000	96.08000	3.91000	96.09000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future		3.95500	96.04500	3.93500	96.06500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		4.30000	95.70000	4.27000	95.73000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.44000	95.56000	4.39500	95.60500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.91000	95.09000	4.86000	95.14000			0.00	0.00	0	471.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		5.04500	94.95500	4.99000	95.01000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.43500	94.56500	5.39500	94.60500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		5.55500	94.44500	5.50500	94.49500			0.00	0.00	0	0.0
R186		On 06/05/2021	Bond Future		7.60551	117.07601	7.49892	117.59571		8.68	0.00	17,561,401.50	150	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	2,176.37000		2.17637		1,858.58000	1.85858	2,176.370	8.63	0.67	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future	7.60	Put	1,309.69000		1.30969		1,084.75000	1.08475	1,309.690	8.72	0.50	0.00	0	5,000.0
R186	On 06/05/2021	Bond Future	7.60	Call	1,282.90000		1.28290		1,577.66000	1.57766	1,282.900	8.72	0.50	0.00	0	5,000.0
R186	On 05/08/2021	Bond Future			7.81213		113.03400		7.69891	113.55879		8.23	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			8.01686		114.28053		7.89797	114.80421		7.49	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			8.24534		110.28108		8.11952	110.80611		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			321.15607		321.15607		321.08484	321.08484			0.00	0.00	0	2,993.0
R197	On 05/08/2021	Bond Future			316.63063		316.63063		316.55731	316.55731			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.19615		320.19615		320.10275	320.10275			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			315.76297		315.76297		315.65568	315.65568			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			231.44924		231.44924		230.85793	230.85793			0.00	4,166,086.32	18	9,214.0
R202	On 05/08/2021	Bond Future			229.70460		229.70460		229.10582	229.10582			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			232.29094		232.29094		231.67148	231.67148			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			230.64828		230.64828		230.01252	230.01252			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			5.44229		105.41945		5.41065	105.47460		1.85	0.00	0.00	0	40,647.0
R2023	On 05/08/2021	Bond Future			5.64834		106.53447		5.61147	106.58979		1.78	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.88269		103.80117		5.84342	103.85077		1.78	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			6.23493		104.96539		6.18984	105.01134		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			9.60891		92.82661		9.53490	93.23192		14.92	0.00	0.00	0	115,013.0
R2030	On 06/05/2021	Bond Future	7.97	Call	24.79000		0.02479		35.34000	0.03534	24.790	14.29	0.02	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	309.24000		0.30924		386.72000	0.38672	309.240	14.41	0.14	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	4,412.89000		4.41289		4,105.95000	4.10595	4,412.890	14.51	0.81	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	4,180.92000		4.18092		3,882.67000	3.88267	4,180.920	14.54	0.79	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	3,955.27000		3.95527		3,666.02000	3.66602	3,955.270	14.58	0.77	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	3,042.18000		3.04218		2,795.54000	2.79554	3,042.180	14.74	0.68	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	978.26000		0.97826		1,147.07000	1.14707	978.260	14.77	0.34	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	1,071.27000		1.07127		959.68000	0.95968	1,071.270	15.29	0.34	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	127.27000		0.12727		111.45000	0.11145	127.270	16.07	0.06	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.84373		89.80349		9.76628	90.21271		14.38	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	198.12000		0.19812		229.65000	0.22965	198.120	13.83	0.06	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	964.99000		0.96499		1,073.27000	1.07327	964.990	13.84	0.23	0.00	0	200.0

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R2030	On 05/08/2021	Bond Future	8.83	Call	1,029.83000		1.02983	1,143.22000	1.14322	1,029.830	13.87	0.25	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	1,197.87000		1.19787	1,323.90000	1.32390	1,197.870	13.92	0.27	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	2,111.26000		2.11126	2,294.05000	2.29405	2,111.260	14.21	0.41	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.75	Put	3,312.50000		3.31250	3,120.60000	3.12060	3,312.500	14.38	0.51	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.15	Put	2,359.07000		2.35907	2,210.54000	2.21054	2,359.070	14.71	0.40	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	2,073.30000		2.07330	1,939.55000	1.93955	2,073.300	14.87	0.36	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	273.19000		0.27319	249.23000	0.24923	273.190	15.48	0.07	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			10.06657		90.79430	9.98668	91.20248		13.17	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	712.86000		0.71286	785.38000	0.78538	712.860	12.64	0.16	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,205.41000		1.20541	1,313.33000	1.31333	1,205.410	12.64	0.24	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	1,821.87000		1.82187	1,966.34000	1.96634	1,821.870	12.73	0.33	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	3,283.89000		3.28389	3,493.28000	3.49328	3,283.890	13.11	0.48	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	1,611.12000		1.61112	1,516.86000	1.51686	1,611.120	14.15	0.25	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	1,380.74000		1.38074	1,297.29000	1.29729	1,380.740	14.15	0.23	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			10.31110		87.80881	10.22810	88.21786		11.87	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	722.80000		0.72280	793.56000	0.79356	722.800	11.25	0.16	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	6,691.94000		6.69194	6,422.46000	6.42246	6,691.940	11.31	0.68	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	5,270.35000		5.27035	5,038.63000	5.03863	5,270.350	11.58	0.59	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			10.45863		86.74805	10.38983	87.14687		17.94	0.00	5,898,867.40	68	137,216.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	1,641.91000		1.64191	1,855.21000	1.85521	1,641.910	18.02	0.45	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	23.49000		0.02349	21.04000	0.02104	23.490	19.42	0.01	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.69453		87.66559	10.62280	88.06826		16.67	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.92941		84.48695	10.85553	84.88880		16.13	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,103.80000		1.10380	1,195.76000	1.19576	1,103.800	15.36	0.21	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	1,767.11000		1.76711	1,896.60000	1.89660	1,767.110	15.42	0.30	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	1,119.62000		1.11962	1,058.54000	1.05854	1,119.620	17.36	0.17	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			11.18012		85.43485	11.10359	85.83775		13.83	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	638.73000		0.63873	696.51000	0.69651	638.730	13.11	0.13	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	810.69000		0.81069	880.43000	0.88043	810.690	13.11	0.16	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	9,149.73000		9.14973	8,859.08000	8.85908	9,149.730	13.11	0.74	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	7,731.67000		7.73167	7,466.20000	7.46620	7,731.670	13.21	0.68	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	6,576.53000		6.57653	6,336.55000	6.33655	6,576.530	13.43	0.62	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	5,871.69000		5.87169	5,649.01000	5.64901	5,871.690	13.59	0.58	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			11.16571		85.77044	11.12776	86.00359		19.90	0.00	68,444,811.12	798	99,058.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	204.33000		0.20433	237.83000	0.23783	204.330	18.57	0.09	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	348.44000		0.34844	397.68000	0.39768	348.440	18.82	0.14	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	524.62000		0.52462	589.80000	0.58980	524.620	19.08	0.19	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	4,642.89000		4.64289	4,491.34000	4.49134	4,642.890	19.32	0.76	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	1,239.16000		1.23916	1,350.71000	1.35071	1,239.160	19.69	0.35	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	2,558.65000	2.55865	2,464.12000	2.46412	2,558.650	19.96	0.54	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	2,140.59000	2.14059	2,289.88000	2.28988	2,140.590	20.08	0.51	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	1,764.50000	1.76450	1,697.46000	1.69746	1,764.500	20.33	0.42	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	1,263.04000	1.26304	1,215.40000	1.21540	1,263.040	20.75	0.33	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	607.72000	0.60772	586.82000	0.58682	607.720	21.68	0.18	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	125.73000	0.12573	122.41000	0.12241	125.730	21.68	0.05	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	89.90000	0.08990	87.76000	0.08776	89.900	21.68	0.04	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			11.40756	86.67763	11.36802	86.91290		18.55	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	858.47000	0.85847	912.32000	0.91232	858.470	17.36	0.18	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	6,050.63000	6.05063	5,914.66000	5.91466	6,050.630	18.03	0.64	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	3,939.92000	3.93992	3,841.37000	3.84137	3,939.920	18.68	0.49	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.64780	83.15849	11.60747	83.39117		18.24	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,373.61000	1.37361	1,435.10000	1.43510	1,373.610	17.23	0.23	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,519.66000	1.51966	1,585.82000	1.58582	1,519.660	17.23	0.25	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	2,154.78000	2.15478	2,239.01000	2.23901	2,154.780	17.36	0.32	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	6,548.41000	6.54841	6,423.17000	6.42317	6,548.410	17.84	0.59	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	4,441.52000	4.44152	4,348.02000	4.34802	4,441.520	18.48	0.45	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	1,074.08000	1.07408	1,045.88000	1.04588	1,074.080	19.66	0.15	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			11.90780	84.09140	11.86625	84.32335		15.70	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	844.92000	0.84492	884.67000	0.88467	844.920	14.92	0.15	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	9,446.92000	9.44692	9,289.72000	9.28972	9,446.920	14.92	0.71	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	6,471.78000	6.47178	6,348.42000	6.34842	6,471.780	15.42	0.57	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			11.43263	81.13329	11.40004	81.33043		21.41	0.00	12,169,993.50	150	128,594.0	
R2037	On 05/08/2021	Bond Future			11.67787	77.73610	11.64389	77.93506		21.01	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.90925	78.59415	11.87471	78.79047		19.55	0.00	0.00	0	0.0	
R2037	On 03/02/2022	Bond Future			12.15979	75.22166	12.12430	75.41700		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			11.52543	83.23151	11.50779	83.34494		21.60	0.00	29,131,028.50	350	84,566.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	660.37000	0.66037	707.42000	0.70742	660.370	20.92	0.22	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	2,511.58000	2.51158	2,604.24000	2.60424	2,511.580	22.12	0.54	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	81.04000	0.08104	83.47000	0.08347	81.040	23.66	0.03	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.76479	79.60631	11.74642	79.72056		21.29	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	2,093.56000	2.09356	2,147.12000	2.14712	2,093.560	20.66	0.34	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	3,406.94000	3.40694	3,476.79000	3.47679	3,406.940	21.35	0.47	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	226.45000	0.22645	225.26000	0.22526	226.450	23.21	0.05	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.99029	80.48502	11.97196	80.59561		20.07	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			12.23430	76.88348	12.21570	76.99208		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			11.57723		79.85869		11.55914	79.97519		22.65	0.00	4,791,521.40	60	62,001.0
R2044	On 06/05/2021	Bond Future	10.70	Call	395.78000		0.39578		430.36000	0.43036	395.780	21.09	0.15	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	4,204.43000		4.20443	4,149.84000	4.14984	4,204.430	21.97	0.70	0.00	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	1,628.99000		1.62899	1,707.43000	1.70743	1,628.990	22.43	0.41	0.00	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	2,921.59000		2.92159	2,886.57000	2.88657	2,921.590	22.50	0.57	0.00	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	1,711.63000		1.71163	1,696.39000	1.69639	1,711.630	23.11	0.39	0.00	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	595.06000		0.59506	596.73000	0.59673	595.060	24.82	0.17	0.00	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.80808		76.32286	11.78921	76.44033			22.32	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			12.02530		77.16535	12.00640	77.27943			21.03	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			12.26017		73.65174	12.24094	73.76398			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			11.49622		78.98874	11.48238	79.08011			22.95	0.00	7,898,874.00	100	137,361.0
R2048	On 06/05/2021	Bond Future	10.20	Call	98.58000		0.09858	110.13000	0.11013	98.580	20.79	0.05	0.00	0.00	0	1,200.0
R2048	On 06/05/2021	Bond Future	10.80	Call	633.16000		0.63316	674.25000	0.67425	633.160	22.09	0.21	0.00	0.00	0	1,200.0
R2048	On 05/08/2021	Bond Future			11.71264		79.82418	11.69822	79.91624			21.43	0.00	0.00	0	5,000.0
R2048	On 05/08/2021	Bond Future	10.30	Call	783.40000		0.78340	808.08000	0.80808	783.400	19.60	0.17	0.00	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,029.80000		1.02980	1,059.54000	1.05954	1,029.800	19.60	0.21	0.00	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	1,821.11000		1.82111	1,863.37000	1.86337	1,821.110	20.46	0.31	0.00	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	2,567.53000		2.56753	2,618.75000	2.61875	2,567.530	21.00	0.39	0.00	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.92652		76.29246	11.91222	76.38087			21.46	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			12.15696		77.14849	12.14252	77.23473			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			11.09049		65.79057	11.05117	65.99938			23.78	0.00	460,533.99	7	26,698.0
R209	On 06/05/2021	Bond Future	9.50	Call	71.06000		0.07106	85.25000	0.08525	71.060	22.88	0.04	0.00	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	141.98000		0.14198	166.28000	0.16628	141.980	22.88	0.07	0.00	0.00	0	4,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	466.98000		0.46698	524.57000	0.52457	466.980	23.02	0.18	0.00	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	577.76000		0.57776	644.13000	0.64413	577.760	23.12	0.22	0.00	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,610.39000		3.61039	3,491.49000	3.49149	3,610.390	23.39	0.69	0.00	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,244.25000		2.24425	2,163.47000	2.16347	2,244.250	23.78	0.52	0.00	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,607.43000		1.60743	1,547.98000	1.54798	1,607.430	24.07	0.42	0.00	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	977.90000		0.97790	942.28000	0.94228	977.900	24.72	0.29	0.00	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	336.66000		0.33666	326.00000	0.32600	336.660	25.59	0.12	0.00	0.00	0	8,350.0
R209	On 05/08/2021	Bond Future			11.30391		66.48648	11.26311	66.69723			21.95	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.51487		64.07921	11.47329	64.28827			21.11	0.00	0.00	0	2,255.0
R209	On 04/11/2021	Bond Future	9.50	Call	837.36000		0.83736	878.85000	0.87885	837.360	20.26	0.17	0.00	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	7,452.27000		7.45227	7,322.14000	7.32214	7,452.270		20.45	0.67	0.00	0	6,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	3,224.43000		3.22443	3,155.24000	3.15524	3,224.430		22.18	0.38	0.00	0	6,500.0
R209	On 03/02/2022	Bond Future			11.73752		64.79812	11.69481	65.00698			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			200.82617		200.82617	200.73582	200.73582				0.00	4,016,523.40	20	1,440.0
R210	On 05/08/2021	Bond Future			203.00045		203.00045	202.90840	202.90840				0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			202.54580		202.54580	202.44042	202.44042				0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			204.86470		204.86470	204.74972	204.74972				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			171.77644		171.77644	171.75616	171.75616				0.00	0.00	0	2,930.0
R212	On 05/08/2021	Bond Future			171.30446		171.30446	171.28326	171.28326				0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.23349		173.23349	173.20159	173.20159				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			10.06978		82.49897	10.00044	82.87152			17.35	0.00	0.00	0	9,143.0
R213	On 05/08/2021	Bond Future			10.29479		83.37160	10.22252	83.74776			16.01	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			10.51951		80.76119	10.44512	81.13657			15.33	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.76416		81.66706	10.68708	82.04339			13.25	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	658.52000		0.65852	717.71000	0.71771	658.520		12.55	0.14	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	783.60000		0.78360	851.43000	0.85143	783.600		12.55	0.16	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.58	Put	7,664.70000		7.66470	7,404.97000	7.40497	7,664.700		12.60	0.71	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	6,995.10000		6.99510	6,748.98000	6.74898	6,995.100		12.73	0.68	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.15	Put	5,694.90000		5.69490	5,478.97000	5.47897	5,694.900		13.01	0.60	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.25	Put	5,393.23000		5.39323	5,185.03000	5.18503	5,393.230		13.08	0.58	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			11.44474		62.81270	11.43071	62.88727			25.82	0.00	0.00	0	14,842.0
R214	On 05/08/2021	Bond Future			11.65655		63.47707	11.64199	63.55220			23.79	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.86558		60.89957	11.85119	60.97173			22.94	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			12.08999		61.58282	12.07550	61.65331			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 :											158,665,415.89	1,759	1 232 335.0
Grand Total:											158,665,415.89	1,759	1 232 335.0