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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/03/2021

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	90.80000		90.80000		90.81000	90.81000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	776.84600		776.84600		773.96600	773.96600			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	785.04700		785.04700		782.14600	782.14600			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	793.75100		793.75100		790.82500	790.82500			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	802.67200		802.67200		799.71600	799.71600			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	863.67600		863.67600		858.96600	858.96600			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	872.79300		872.79300		868.04400	868.04400			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	882.47100		882.47100		877.67500	877.67500			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	892.38900		892.38900		887.54300	887.54300			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	757.63200		757.63200		754.39300	754.39300			0.00	0.00	0	299.0
ALBI	On 05/08/2021	Index Future	765.63000		765.63000		762.36500	762.36500			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	774.11900		774.11900		770.82500	770.82500			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	782.82000		782.82000		779.49100	779.49100			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	11.79460		73.57483		11.85898	73.24661			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	12.06421		74.36043		12.13137	74.02899			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.33662		71.40267		12.40668	71.06780			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.62961		72.20622		12.70286	71.86768			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	12.28824		72.06607		12.33227	71.81727			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.54373		72.83625		12.58974	72.58510			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.80407		69.37895		12.85221	69.12526			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	13.07460		70.16032		13.12501	69.90388			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	748.83100		748.83100		745.62100	745.62100			0.00	67,394,790.00	9	985.0
GOVI	On 05/08/2021	GOVI	756.73600		756.73600		753.50100	753.50100			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	765.12700		765.12700		761.86200	761.86200			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	773.72600		773.72600		770.42700	770.42700			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	150.48776		150.48776		150.15320	150.15320			0.00	0.00	0	7,797.0
I2025	On 05/08/2021	Bond Future	150.60167		150.60167		150.26409	150.26409			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	152.29176		152.29176		151.95075	151.95075			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	152.48237		152.48237		152.13767	152.13767			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	107.51647		107.51647		107.35450	107.35450			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future	108.69127		108.69127		108.52798	108.52798			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	108.76055		108.76055		108.59575	108.59575			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	110.00913		110.00913		109.84250	109.84250			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033		On 06/05/2021	Bond Future		102.38720	102.38720	101.64279	101.64279			0.00	0.00	0	9,583.0
I2033		On 05/08/2021	Bond Future		103.50592	103.50592	102.75387	102.75387			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future		103.44271	103.44271	102.68245	102.68245			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future		104.63011	104.63011	103.86136	103.86136			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		115.38727	115.38727	115.38016	115.38016			0.00	0.00	0	7,799.0
I2038		On 05/08/2021	Bond Future		114.92637	114.92637	114.91962	114.91962			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future		116.21626	116.21626	116.20973	116.20973			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future		115.79827	115.79827	115.79179	115.79179			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		104.02883	104.02883	103.40150	103.40150			0.00	0.00	0	14,893.0
I2046		On 05/08/2021	Bond Future		105.16558	105.16558	104.53186	104.53186			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future		104.53825	104.53825	103.89772	103.89772			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future		105.73870	105.73870	105.09078	105.09078			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		106.52158	106.52158	106.51490	106.51490			0.00	0.00	0	10,904.0
I2050		On 05/08/2021	Bond Future		105.75785	105.75785	105.75159	105.75159			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future		106.94491	106.94491	106.93869	106.93869			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future		106.22504	106.22504	106.21884	106.21884			0.00	0.00	0	0.0
I2050		On 31/12/2050	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
IGOV		On 06/05/2021	Index Future		279.46000	279.46000	278.97200	278.97200			0.00	0.00	0	897.0
IGOV		On 05/08/2021	Index Future		282.47900	282.47900	281.98900	281.98900			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future		285.67900	285.67900	285.18600	285.18600			0.00	0.00	0	0.0
IGOV		On 03/02/2022	Index Future		288.95700	288.95700	288.45900	288.45900			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/03/2021	Jibar Tradeable Future		3.66500	96.33500	3.66500	96.33500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future		3.75500	96.24500	3.75500	96.24500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future		3.77000	96.23000	3.78000	96.22000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future		3.85500	96.14500	3.85500	96.14500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future		3.88000	96.12000	3.89000	96.11000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future		4.01000	95.99000	4.02000	95.98000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future		4.04000	95.96000	4.05000	95.95000			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		4.36500	95.63500	4.39500	95.60500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.55000	95.45000	4.60000	95.40000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.82000	95.18000	4.88000	95.12000			0.00	0.00	0	471.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		5.01500	94.98500	5.08500	94.91500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.29500	94.70500	5.38500	94.61500			0.00	0.00	0	0.0
R186		On 06/05/2021	Bond Future		7.54489	117.37120	7.63006	116.95673		6.82	0.00	0.00	0	107,394.0

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	1,884.15000		1.88415	2,194.19000	2.19419	1,884.150	6.68	0.65	0.00	0	15,177.0	
R186	On 06/05/2021	Bond Future	7.60	Put	1,066.05000		1.06605	1,301.71000	1.30171	1,066.050	6.77	0.46	0.00	0	5,000.0	
R186	On 06/05/2021	Bond Future	7.60	Call	1,334.45000		1.33445	1,155.64000	1.15564	1,334.450	6.77	0.54	0.00	0	5,000.0	
R186	On 05/08/2021	Bond Future			7.74517		113.34399	7.83559	112.92564		6.73	0.00	0.00	0	0.0	
R186	On 04/11/2021	Bond Future			7.94654		114.58990	8.04267	114.16726		6.46	0.00	0.00	0	0.0	
R186	On 03/02/2022	Bond Future			8.16934		110.59784	8.27192	110.17057		6.75	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			319.34067		319.34067	319.02138	319.02138			0.00	0.00	0	2,074.0	
R197	On 05/08/2021	Bond Future			314.82715		314.82715	314.50568	314.50568			0.00	0.00	0	0.0	
R197	On 04/11/2021	Bond Future			318.36075		318.36075	318.03650	318.03650			0.00	0.00	0	0.0	
R197	On 03/02/2022	Bond Future			313.91680		313.91680	313.58927	313.58927			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			227.48059		227.48059	227.46718	227.46718			0.00	0.00	0	9,133.0	
R202	On 05/08/2021	Bond Future			225.71541		225.71541	225.70286	225.70286			0.00	0.00	0	0.0	
R202	On 04/11/2021	Bond Future			228.24860		228.24860	228.23648	228.23648			0.00	0.00	0	0.0	
R202	On 03/02/2022	Bond Future			226.56692		226.56692	226.55519	226.55519			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			5.42254		105.45387	5.49541	105.32695		1.76	0.00	0.00	0	40,647.0	
R2023	On 05/08/2021	Bond Future			5.61809		106.57986	5.70335	106.45202		1.87	0.00	0.00	0	0.0	
R2023	On 04/11/2021	Bond Future			5.84938		103.84324	5.95155	103.71428		1.77	0.00	0.00	0	0.0	
R2023	On 03/02/2022	Bond Future			6.18974		105.01144	6.31767	104.88117		1.57	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			9.38461		94.06220	9.46919	93.59374		11.37	0.00	0.00	0	115,390.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	25.82000		0.02582	22.28000	0.02228	25.820	10.70	0.02	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	8.77	Call	386.38000		0.38638	331.82000	0.33182	386.380	10.71	0.19	0.00	0	300.0	
R2030	On 06/05/2021	Bond Future	8.90	Put	3,292.13000		3.29213	3,685.54000	3.68554	3,292.130	10.77	0.75	0.00	0	2,500.0	
R2030	On 06/05/2021	Bond Future	8.95	Put	3,077.41000		3.07741	3,461.85000	3.46185	3,077.410	10.80	0.73	0.00	0	2,500.0	
R2030	On 06/05/2021	Bond Future	9.00	Put	2,870.56000		2.87056	3,245.44000	3.24544	2,870.560	10.82	0.70	0.00	0	5,000.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	2,066.94000		2.06694	2,393.49000	2.39349	2,066.940	10.99	0.58	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.27	Call	1,267.75000		1.26775	1,113.75000	1.11375	1,267.750	11.03	0.44	0.00	0	300.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	550.18000		0.55018	703.12000	0.70312	550.180	11.50	0.23	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	10.95	Put	44.73000		0.04473	68.22000	0.06822	44.730	12.57	0.03	0.00	0	300.0	
R2030	On 05/08/2021	Bond Future			9.60706		91.06159	9.69556	90.58848		11.47	0.00	0.00	0	0.0	
R2030	On 05/08/2021	Bond Future	7.70	Call	125.23000		0.12523	109.37000	0.10937	125.230	10.85	0.05	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.78	Call	874.50000		0.87450	782.96000	0.78296	874.500	10.87	0.25	0.00	0	200.0	

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R2030	On 05/08/2021	Bond Future	8.83	Call	946.12000	0.94612		848.52000	0.84852	946.120	10.90	0.26	684,753.57	29	479.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	1,134.12000	1.13412		1,021.21000	1.02121	1,134.120	10.97	0.30	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	2,176.51000	2.17651		1,991.18000	1.99118	2,176.510	11.29	0.46	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.75	Put	2,233.16000	2.23316		2,474.73000	2.47473	2,233.160	11.47	0.44	1,154,043.62	29	479.0	
R2030	On 05/08/2021	Bond Future	10.15	Put	1,453.40000	1.45340		1,636.46000	1.63646	1,453.400	11.79	0.32	840,307.72	29	479.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	1,234.47000	1.23447		1,397.84000	1.39784	1,234.470	11.95	0.28	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	87.09000	0.08709		108.57000	0.10857	87.090	12.52	0.03	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.81981	92.06291		9.91226	91.58490		11.11	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	606.26000	0.60626		546.35000	0.54635	606.260	10.49	0.16	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,116.67000	1.11667		1,016.03000	1.01603	1,116.670	10.49	0.25	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	1,796.78000	1.79678		1,650.41000	1.65041	1,796.780	10.61	0.36	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	3,452.76000	3.45276		3,221.86000	3.22186	3,452.760	11.05	0.54	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	975.37000	0.97537		1,085.93000	1.08593	975.370	12.07	0.19	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	806.10000	0.80610		902.32000	0.90232	806.100	12.07	0.16	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			10.05184	89.09469		10.14870	88.61146		11.46	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	908.54000	0.90854		830.82000	0.83082	908.540	10.81	0.19	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	5,795.69000	5.79569		6,121.04000	6.12104	5,795.690	10.87	0.63	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	4,496.75000	4.49675		4,778.12000	4.77812	4,496.750	11.16	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			10.11884	88.74248		10.20334	88.24066		13.33	0.00	0.00	0	132,910.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	2,471.97000	2.47197		2,221.55000	2.22155	2,471.970	13.41	0.62	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	2.99000	0.00299		5.52000	0.00552	2.990	14.86	0.00	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.33847	89.69025		10.42653	89.18345		13.11	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.55856	86.53079		10.65034	86.01872		13.27	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,064.94000	1.06494		970.36000	0.97036	1,064.940	12.47	0.22	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	1,830.88000	1.83088		1,683.96000	1.68396	1,830.880	12.54	0.34	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	491.50000	0.49150		556.47000	0.55647	491.500	14.42	0.10	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.79223	87.50467		10.88804	86.98695		13.01	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	842.80000	0.84280		771.51000	0.77151	842.800	12.27	0.17	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,065.38000	1.06538		978.37000	0.97837	1,065.380	12.27	0.20	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	7,526.22000	7.52622		7,900.34000	7.90034	7,526.220	12.27	0.68	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	6,230.39000	6.23039		6,571.07000	6.57107	6,230.390	12.38	0.61	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	5,206.20000	5.20620		5,513.54000	5.51354	5,206.200	12.61	0.55	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	4,590.31000	4.59031		4,875.10000	4.87510	4,590.310	12.77	0.50	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			10.86128	87.66773		10.92518	87.26433		14.76	0.00	157,363,575.35	1,795	100,398.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	266.66000	0.26666		243.69000	0.24369	266.660	13.36	0.12	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	475.63000	0.47563		434.56000	0.43456	475.630	13.60	0.20	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	736.06000	0.73606		674.02000	0.67402	736.060	13.88	0.27	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	3,057.72000	3.05772		3,375.21000	3.37521	3,057.720	14.14	0.65	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	1,764.13000	1.76413		1,629.56000	1.62956	1,764.130	14.54	0.48	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	1,408.76000	1.40876	1,628.27000	1.62827	1,408.760	14.82	0.39	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	2,984.31000	2.98431	2,779.89000	2.77989	2,984.310	14.95	0.65	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	11.32	Put	872.48000	0.87248	1,038.18000	1.03818	872.480	15.21	0.27	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	11.55	Put	572.63000	0.57263	698.75000	0.69875	572.630	15.64	0.19	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.02	Put	234.81000	0.23481	301.93000	0.30193	234.810	16.59	0.09	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	12.77	Put	30.64000	0.03064	44.90000	0.04490	30.640	16.59	0.02	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.91	Put	19.86000	0.01986	29.94000	0.02994	19.860	16.59	0.01	0.00	0	600.0		
R2035	On 05/08/2021	Bond Future			11.08859	88.60383	11.15516	88.19645		14.79	0.00	0.00	0	0.0		
R2035	On 05/08/2021	Bond Future	10.02	Call	818.90000	0.81890	761.31000	0.76131	818.900	13.69	0.20	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	10.77	Put	4,293.36000	4.29336	4,565.78000	4.56578	4,293.360	14.31	0.58	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	11.37	Put	2,483.81000	2.48381	2,684.00000	2.68400	2,483.810	14.91	0.40	0.00	0	100.0		
R2035	On 04/11/2021	Bond Future			11.31589	85.10271	11.38522	84.69104		14.89	0.00	0.00	0	0.0		
R2035	On 04/11/2021	Bond Future	10.12	Call	1,262.29000	1.26229	1,184.91000	1.18491	1,262.290	13.93	0.24	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	10.23	Call	1,421.88000	1.42188	1,336.21000	1.33621	1,421.880	13.93	0.26	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	2,132.65000	2.13265	2,013.55000	2.01355	2,132.650	14.05	0.35	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	4,726.30000	4.72630	4,974.32000	4.97432	4,726.300	14.51	0.53	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	2,904.46000	2.90446	3,088.54000	3.08854	2,904.460	15.11	0.38	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	465.35000	0.46535	514.06000	0.51406	465.350	16.19	0.09	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			11.56057	86.06036	11.63294	85.64421		14.59	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	1,007.36000	1.00736	948.60000	0.94860	1,007.360	13.77	0.18	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	7,869.36000	7.86936	8,165.36000	8.16536	7,869.360	13.77	0.66	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	5,170.02000	5.17002	5,405.18000	5.40518	5,170.020	14.30	0.51	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			11.08813	83.25577	11.15210	82.85514		15.83	0.00	50,536,252.39	607	131,454.0		
R2037	On 05/08/2021	Bond Future			11.31700	79.88943	11.38367	79.48482		16.65	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future			11.53411	80.76816	11.60343	80.35942		15.93	0.00	0.00	0	0.0		
R2037	On 03/02/2022	Bond Future			11.76781	77.42280	11.84010	77.00955		16.46	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			11.20525	85.33083	11.24868	85.04097		15.98	0.00	299,767,205.79	3,513	77,906.0		
R2040	On 06/05/2021	Bond Future	10.83	Call	962.46000	0.96246	922.81000	0.92281	962.460	15.26	0.31	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	11.58	Call	3,540.05000	3.54005	3,397.28000	3.39728	3,540.050	16.52	0.69	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	13.38	Put	16.20000	0.01620	23.24000	0.02324	16.200	18.08	0.01	0.00	0	300.0		
R2040	On 05/08/2021	Bond Future			11.42916	81.73630	11.47442	81.44374		17.15	0.00	0.00	0	0.0		
R2040	On 05/08/2021	Bond Future	11.05	Call	2,324.13000	2.32413	2,241.51000	2.24151	2,324.130	16.60	0.41	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	11.55	Call	3,896.20000	3.89620	3,771.57000	3.77157	3,896.200	17.21	0.56	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	14.80	Put	56.44000	0.05644	65.57000	0.06557	56.440	18.84	0.02	0.00	0	900.0		
R2040	On 04/11/2021	Bond Future			11.64120	82.63549	11.68829	82.33988		16.24	0.00	0.00	0	0.0		
R2040	On 03/02/2022	Bond Future			11.86929	79.06090	11.91841	78.76212		16.80	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			11.26038		81.94316		11.30886	81.61808		16.79	0.00	1,884,692.68	23	62,084.0
R2044	On 06/05/2021	Bond Future	10.70	Call	558.07000		0.55807		528.50000	0.52850	558.070	15.15	0.21	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	2,590.37000		2.59037		2,835.76000	2.83576	2,590.370	16.08	0.57	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	2,348.64000		2.34864		2,228.64000	2.22864	2,348.640	16.56	0.56	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	1,609.03000		1.60903		1,805.66000	1.80566	1,609.030	16.63	0.42	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	802.47000		0.80247		935.13000	0.93513	802.470	17.26	0.25	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	220.49000		0.22049		275.43000	0.27543	220.490	19.00	0.08	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.47579		78.43766		11.52635	78.10945		18.01	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.67952		79.30054		11.73214	78.96894		17.04	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.89844		75.81360		11.95337	75.47835		17.63	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			11.18143		81.11554		11.21947	80.85303		16.96	0.00	0.00	0	137,179.0
R2048	On 06/05/2021	Bond Future	10.20	Call	122.08000		0.12208		121.46000	0.12146	122.080	14.77	0.06	0.00	0	1,200.0
R2048	On 06/05/2021	Bond Future	10.80	Call	924.12000		0.92412		894.41000	0.89441	924.120	16.08	0.30	0.00	0	1,200.0
R2048	On 05/08/2021	Bond Future			11.38271		81.98169		11.42235	81.71673		17.39	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future	10.00	Call	488.19000		0.48819		472.74000	0.47274	488.190	15.87	0.13	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.30	Call	814.85000		0.81485		788.05000	0.78805	814.850	15.87	0.19	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.60	Call	1,310.15000		1.31015		1,267.29000	1.26729	1,310.150	16.05	0.27	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,035.53000		2.03553		1,972.42000	1.97242	2,035.530	16.57	0.37	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			11.58276		78.47085		11.62406	78.20317		17.29	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.79701		79.35391		11.84015	79.08335		16.88	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			10.76761		67.53431		10.83123	67.18544		17.85	0.00	0.00	0	27,123.0
R209	On 06/05/2021	Bond Future	9.50	Call	90.02000		0.09002		85.20000	0.08520	90.020	16.83	0.05	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	190.84000		0.19084		178.55000	0.17855	190.840	16.83	0.10	0.00	0	5,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	672.77000		0.67277		623.50000	0.62350	672.770	17.01	0.26	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	836.92000		0.83692		775.83000	0.77583	836.920	17.13	0.31	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	2,287.89000		2.28789		2,540.59000	2.54059	2,287.890	17.42	0.57	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	1,237.00000		1.23700		1,423.59000	1.42359	1,237.000	17.85	0.38	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	804.72000		0.80472		950.09000	0.95009	804.720	18.15	0.27	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	432.38000		0.43238		529.42000	0.52942	432.380	18.82	0.16	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	115.45000		0.11545		152.96000	0.15296	115.450	19.71	0.05	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.96729		68.25561		11.03328	67.90330		17.23	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.16584		65.86544		11.23429	65.50947		17.52	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	737.68000		0.73768		693.00000	0.69300	737.680	16.54	0.17	0.00	0	3,750.0

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	5,711.46000		5.71146	5,959.20000	5.95920	5,711.460	16.77	0.63	0.00	0	5,500.0	
R209	On 04/11/2021	Bond Future	12.00	Put	2,055.93000		2.05593	2,188.59000	2.18859	2,055.930	18.55	0.30	0.00	0	5,500.0	
R209	On 03/02/2022	Bond Future			11.37433		66.60674	11.44542	66.24685		17.27	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			198.99770		198.99770	198.99053	198.99053			0.00	0.00	0	1,183.0	
R210	On 05/08/2021	Bond Future			201.17210		201.17210	201.16574	201.16574			0.00	0.00	0	0.0	
R210	On 04/11/2021	Bond Future			200.68951		200.68951	200.68358	200.68358			0.00	0.00	0	0.0	
R210	On 03/02/2022	Bond Future			202.99359		202.99359	202.98785	202.98785			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			171.29732		171.29732	171.27490	171.27490			0.00	0.00	0	2,980.0	
R212	On 05/08/2021	Bond Future			170.83718		170.83718	170.81523	170.81523			0.00	0.00	0	0.0	
R212	On 04/11/2021	Bond Future			172.75453		172.75453	172.73280	172.73280			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			9.74155		84.28236	9.82065	83.84794		12.99	0.00	0.00	0	9,543.0	
R213	On 05/08/2021	Bond Future			9.95089		85.18227	10.03329	84.74362		12.54	0.00	0.00	0	0.0	
R213	On 04/11/2021	Bond Future			10.16156		82.58878	10.24740	82.14557		12.69	0.00	0.00	0	0.0	
R213	On 03/02/2022	Bond Future			10.38958		83.51800	10.47924	83.06985		12.52	0.00	0.00	0	0.0	
R213	On 03/02/2022	Bond Future	8.63	Call	872.45000		0.87245	804.72000	0.80472	872.450	11.81	0.18	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	8.80	Call	1,033.83000		1.03383	955.62000	0.95562	1,033.830	11.81	0.21	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	9.58	Put	6,281.69000		6.28169	6,591.97000	6.59197	6,281.690	11.87	0.65	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	9.76	Put	5,677.96000		5.67796	5,971.83000	5.97183	5,677.960	12.00	0.61	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.15	Put	4,522.92000		4.52292	4,780.59000	4.78059	4,522.920	12.28	0.53	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	10.25	Put	4,259.21000		4.25921	4,507.61000	4.50761	4,259.210	12.35	0.51	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			11.12982		64.52211	11.17287	64.28397		19.40	0.00	0.00	0	14,035.0	
R214	On 05/08/2021	Bond Future			11.32770		65.21106	11.37242	64.97061		18.69	0.00	0.00	0	0.0	
R214	On 04/11/2021	Bond Future			11.52418		62.65031	11.57060	62.40745		19.06	0.00	0.00	0	0.0	
R214	On 03/02/2022	Bond Future			11.73393		63.35530	11.78224	63.10980		18.76	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 :											579,625,621.12	6,034	1 220 493.0
Grand Total:											579,625,621.12	6,034	1 220 493.0