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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/03/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap		90.79000	90.79000		90.80000	90.80000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future		781.30700	781.30700		776.84600	776.84600			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future		789.71500	789.71500		785.04700	785.04700			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		798.65800	798.65800		793.75100	793.75100			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		807.83400	807.83400		802.67200	802.67200			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future		867.58400	867.58400		863.67600	863.67600			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		876.92100	876.92100		872.79300	872.79300			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		886.85200	886.85200		882.47100	882.47100			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		897.04100	897.04100		892.38900	892.38900			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future		758.95700	758.95700		757.63200	757.63200			0.00	0.00	0	299.0
ALBI	On 05/08/2021	Index Future		767.12500	767.12500		765.63000	765.63000			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		775.81300	775.81300		774.11900	774.11900			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	784.72600		784.72600		782.82000	782.82000			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	11.78932		73.60184		11.79460	73.57483			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	12.05562		74.40298		12.06421	74.36043			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.32414		71.46256		12.33662	71.40267			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.61271		72.28466		12.62961	72.20622			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	12.29851		72.00791		12.28824	72.06607			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.55177		72.79226		12.54373	72.83625			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.80930		69.35131		12.80407	69.37895			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	13.07668		70.14971		13.07460	70.16032			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	750.20500		750.20500		748.83100	748.83100			0.00	0.00	0	985.0
GOVI	On 05/08/2021	GOVI	758.27800		758.27800		756.73600	756.73600			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	766.86600		766.86600		765.12700	765.12700			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	775.67600		775.67600		773.72600	773.72600			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	150.51420		150.51420		150.48776	150.48776			0.00	0.00	0	7,797.0
I2025	On 05/08/2021	Bond Future	150.65956		150.65956		150.60167	150.60167			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	152.38552		152.38552		152.29176	152.29176			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	152.61528		152.61528		152.48237	152.48237			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	107.46013		107.46013		107.51647	107.51647			0.00	14,507,117.55	135	2,439.0
I2029	On 05/08/2021	Bond Future	108.65661		108.65661		108.69127	108.69127			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	108.75078		108.75078		108.76055	108.76055			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	110.02638		110.02638		110.00913	110.00913			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		102.30407	102.30407	102.38720	102.38720			0.00	0.00	0	9,583.0
I2033		On 05/08/2021	Bond Future		103.44316	103.44316	103.50592	103.50592			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future		103.40318	103.40318	103.44271	103.44271			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future		104.61603	104.61603	104.63011	104.63011			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		115.41376	115.41376	115.38727	115.38727			0.00	0.00	0	7,799.0
I2038		On 05/08/2021	Bond Future		114.97694	114.97694	114.92637	114.92637			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future		116.29443	116.29443	116.21626	116.21626			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future		115.90626	115.90626	115.79827	115.79827			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		103.78609	103.78609	104.02883	104.02883			0.00	0.00	0	14,893.0
I2046		On 05/08/2021	Bond Future		104.94178	104.94178	105.16558	105.16558			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future		104.33639	104.33639	104.53825	104.53825			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future		105.56029	105.56029	105.73870	105.73870			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		106.94416	106.94416	106.52158	106.52158			0.00	0.00	0	10,904.0
I2050		On 05/08/2021	Bond Future		106.20701	106.20701	105.75785	105.75785			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future		107.42405	107.42405	106.94491	106.94491			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future		106.73628	106.73628	106.22504	106.22504			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		279.65900	279.65900	279.46000	279.46000			0.00	44,745,440.00	16	897.0
IGOV		On 05/08/2021	Index Future		282.73700	282.73700	282.47900	282.47900			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future		286.00800	286.00800	285.67900	285.67900			0.00	0.00	0	0.0
IGOV		On 03/02/2022	Index Future		289.36100	289.36100	288.95700	288.95700			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/03/2021	Jibar Tradeable Future		3.67500	96.32500	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	3.77000	96.23000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future		3.83500	96.16500	3.85500	96.14500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future		3.87000	96.13000	3.88000	96.12000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future		3.97000	96.03000	4.01000	95.99000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future		4.00000	96.00000	4.04000	95.96000			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		4.30500	95.69500	4.36500	95.63500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.51000	95.49000	4.55000	95.45000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.76000	95.24000	4.82000	95.18000			0.00	0.00	0	471.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		4.95500	95.04500	5.01500	94.98500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.22500	94.77500	5.29500	94.70500			0.00	0.00	0	0.0
R186		On 06/05/2021	Bond Future		7.40924	118.03529	7.54489	117.37120		6.82	0.00	101,864,455.27	863	107,144.0

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	1,467.84000		1.46784		1,884.15000	1.88415	1,467.840	6.68	0.57	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future	7.60	Put	778.82000		0.77882		1,066.05000	1.06605	778.820	6.77	0.37	0.00	0	5,000.0
R186	On 06/05/2021	Bond Future	7.60	Call	1,711.31000		1.71131		1,334.45000	1.33445	1,711.310	6.77	0.63	0.00	0	5,000.0
R186	On 05/08/2021	Bond Future			7.59590		114.03895		7.74517	113.34399		6.73	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.78175		115.31915		7.94654	114.58990		6.46	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			7.98679		111.36341		8.16934	110.59784		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			319.39160		319.39160		319.34067	319.34067			0.00	0.00	0	2,074.0
R197	On 05/08/2021	Bond Future			314.94342		314.94342		314.82715	314.82715			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			318.55204		318.55204		318.36075	318.36075			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			314.18841		314.18841		313.91680	313.91680			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			228.21465		228.21465		227.48059	227.48059			0.00	9,585,015.30	42	9,157.0
R202	On 05/08/2021	Bond Future			226.50406		226.50406		225.71541	225.71541			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			229.09901		229.09901		228.24860	228.24860			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			227.48363		227.48363		226.56692	226.56692			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			5.39946		105.49411		5.42254	105.45387		1.76	0.00	21,098,822.00	200	40,647.0
R2023	On 05/08/2021	Bond Future			5.57645		106.64237		5.61809	106.57986		1.87	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.78019		103.93070		5.84938	103.84324		1.77	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			6.07756		105.12587		6.18974	105.01144		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			9.29728		94.54916		9.38461	94.06220		11.37	0.00	4,160,163.04	44	115,346.0
R2030	On 06/05/2021	Bond Future	7.97	Call	34.44000		0.03444		25.82000	0.02582	34.440	10.70	0.02	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	475.87000		0.47587		386.38000	0.38638	475.870	10.71	0.22	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	2,922.35000		2.92235		3,292.13000	3.29213	2,922.350	10.77	0.71	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	2,719.29000		2.71929		3,077.41000	3.07741	2,719.290	10.80	0.69	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	2,524.60000		2.52460		2,870.56000	2.87056	2,524.600	10.82	0.66	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,779.05000		1.77905		2,066.94000	2.06694	1,779.050	10.99	0.54	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	1,480.56000		1.48056		1,267.75000	1.26775	1,480.560	11.03	0.49	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	437.00000		0.43700		550.18000	0.55018	437.000	11.50	0.19	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	31.52000		0.03152		44.73000	0.04473	31.520	12.57	0.02	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.51203		91.57318		9.60706	91.06159		11.47	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	150.40000		0.15040		125.23000	0.12523	150.400	10.85	0.06	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	999.85000		0.99985		874.50000	0.87450	999.850	10.87	0.27	0.00	0	200.0

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R2030	On 05/08/2021	Bond Future	8.83	Call	1,078.94000		1.07894		946.12000	0.94612	1,078.940	10.90	0.29	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,285.55000		1.28555		1,134.12000	1.13412	1,285.550	10.97	0.33	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,411.83000		2.41183		2,176.51000	2.17651	2,411.830	11.29	0.49	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	2,007.38000		2.00738		2,233.16000	2.23316	2,007.380	11.47	0.41	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	1,288.51000		1.28851		1,453.40000	1.45340	1,288.510	11.79	0.29	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	1,089.36000		1.08936		1,234.47000	1.23447	1,089.360	11.95	0.26	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	71.16000		0.07116		87.09000	0.08709	71.160	12.52	0.03	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.71639		92.60155		9.81981	92.06291		11.11	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	690.45000		0.69045		606.26000	0.60626	690.450	10.49	0.17	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,252.79000		1.25279		1,116.67000	1.11667	1,252.790	10.49	0.27	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	1,988.71000		1.98871		1,796.78000	1.79678	1,988.710	10.61	0.38	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	9.90	Call	3,742.66000		3.74266		3,452.76000	3.45276	3,742.660	11.05	0.56	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	11.26	Put	872.37000		0.87237		975.37000	0.97537	872.370	12.07	0.17	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	11.44	Put	717.42000		0.71742		806.10000	0.80610	717.420	12.07	0.15	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.93889		89.66248		10.05184	89.09469		11.46	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	1,017.47000		1.01747		908.54000	0.90854	1,017.470	10.81	0.21	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.35	Put	5,438.49000		5.43849		5,795.69000	5.79569	5,438.490	10.87	0.61	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.78	Put	4,192.90000		4.19290		4,496.75000	4.49675	4,192.900	11.16	0.51	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			10.06263		89.07847		10.11884	88.74248		13.33	0.00	336,360,302.72	3,776	136,354.0
R2032	On 06/05/2021	Bond Future	10.33	Call	2,668.77000		2.66877		2,471.97000	2.47197	2,668.770	13.41	0.65	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	2.13000		0.00213		2.99000	0.00299	2.130	14.86	0.00	0.00	0	736.0
R2032	On 05/08/2021	Bond Future			10.27669		90.04822		10.33847	89.69025		13.11	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			10.49047		86.91338		10.55856	86.53079		13.27	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,147.52000		1.14752		1,064.94000	1.06494	1,147.520	12.47	0.24	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	1,955.54000		1.95554		1,830.88000	1.83088	1,955.540	12.54	0.35	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	451.27000		0.45127		491.50000	0.49150	451.270	14.42	0.09	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.71718		87.91323		10.79223	87.50467		13.01	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	908.30000		0.90830		842.80000	0.84280	908.300	12.27	0.17	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	1,144.51000		1.14451		1,065.38000	1.06538	1,144.510	12.27	0.21	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.81	Put	7,244.67000		7.24467		7,526.22000	7.52622	7,244.670	12.27	0.67	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	5,976.41000		5.97641		6,230.39000	6.23039	5,976.410	12.38	0.60	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.45	Put	4,979.25000		4.97925		5,206.20000	5.20620	4,979.250	12.61	0.53	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.66	Put	4,381.39000		4.38139		4,590.31000	4.59031	4,381.390	12.77	0.49	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			10.87187		87.60068		10.86128	87.66773		14.76	0.00	262,364,036.60	2,995	101,959.0
R2035	On 06/05/2021	Bond Future	10.05	Call	249.89000		0.24989		266.66000	0.26666	249.890	13.36	0.12	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	450.88000		0.45088		475.63000	0.47563	450.880	13.60	0.19	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	10.40	Call	703.70000		0.70370		736.06000	0.73606	703.700	13.88	0.26	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.55	Put	3,085.22000		3.08522		3,057.72000	3.05772	3,085.220	14.14	0.66	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.81	Call	1,713.36000		1.71336		1,764.13000	1.76413	1,713.360	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	1,417.03000	1.41703	1,408.76000	1.40876	1,417.030	14.82	0.40	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	2,922.93000	2.92293	2,984.31000	2.98431	2,922.930	14.95	0.65	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	11.32	Put	874.70000	0.87470	872.48000	0.87248	874.700	15.21	0.28	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	11.55	Put	571.92000	0.57192	572.63000	0.57263	571.920	15.64	0.20	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.02	Put	232.23000	0.23223	234.81000	0.23481	232.230	16.59	0.09	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	12.77	Put	29.62000	0.02962	30.64000	0.03064	29.620	16.59	0.02	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.91	Put	19.10000	0.01910	19.86000	0.01986	19.100	16.59	0.01	0.00	0	600.0		
R2035	On 05/08/2021	Bond Future			11.09668	88.55417	11.08859	88.60383		14.79	0.00	0.00	0	0.0		
R2035	On 05/08/2021	Bond Future	10.02	Call	801.56000	0.80156	818.90000	0.81890	801.560	13.69	0.20	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	10.77	Put	4,311.41000	4.31141	4,293.36000	4.29336	4,311.410	14.31	0.58	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	11.37	Put	2,492.51000	2.49251	2,483.81000	2.48381	2,492.510	14.91	0.40	0.00	0	100.0		
R2035	On 04/11/2021	Bond Future			11.32097	85.07244	11.31589	85.10271		14.89	0.00	0.00	0	0.0		
R2035	On 04/11/2021	Bond Future	10.12	Call	1,248.80000	1.24880	1,262.29000	1.26229	1,248.800	13.93	0.24	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	10.23	Call	1,407.39000	1.40739	1,421.88000	1.42188	1,407.390	13.93	0.26	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	2,114.46000	2.11446	2,132.65000	2.13265	2,114.460	14.05	0.35	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	4,734.08000	4.73408	4,726.30000	4.72630	4,734.080	14.51	0.54	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	2,907.55000	2.90755	2,904.46000	2.90446	2,907.550	15.11	0.38	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	464.25000	0.46425	465.35000	0.46535	464.250	16.19	0.09	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			11.56219	86.05101	11.56057	86.06036		14.59	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	1,001.25000	1.00125	1,007.36000	1.00736	1,001.250	13.77	0.18	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	7,869.23000	7.86923	7,869.36000	7.86936	7,869.230	13.77	0.66	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	5,167.63000	5.16763	5,170.02000	5.17002	5,167.630	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			11.09880	83.18874	11.08813	83.25577		15.83	0.00	10,149,026.28	122	131,410.0		
R2037	On 05/08/2021	Bond Future			11.32531	79.83883	11.31700	79.88943		16.65	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future			11.53960	80.73567	11.53411	80.76816		15.93	0.00	0.00	0	0.0		
R2037	On 03/02/2022	Bond Future			11.77003	77.41006	11.76781	77.42280		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			11.23142	85.15597	11.20525	85.33083		15.98	0.00	178,742,381.03	2,099	79,955.0		
R2040	On 06/05/2021	Bond Future	10.83	Call	892.34000	0.89234	962.46000	0.96246	892.340	15.26	0.30	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	11.58	Call	3,401.92000	3.40192	3,540.05000	3.54005	3,401.920	16.52	0.68	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	13.38	Put	16.38000	0.01638	16.20000	0.01620	16.380	18.08	0.01	0.00	0	300.0		
R2040	On 05/08/2021	Bond Future			11.45375	81.57714	11.42916	81.73630		17.15	0.00	0.00	0	0.0		
R2040	On 05/08/2021	Bond Future	11.05	Call	2,248.79000	2.24879	2,324.13000	2.32413	2,248.790	16.60	0.40	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	11.55	Call	3,795.99000	3.79599	3,896.20000	3.89620	3,795.990	17.21	0.55	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	14.80	Put	57.64000	0.05764	56.44000	0.05644	57.640	18.84	0.02	0.00	0	900.0		
R2040	On 04/11/2021	Bond Future			11.66376	82.49365	11.64120	82.63549		16.24	0.00	0.00	0	0.0		
R2040	On 03/02/2022	Bond Future			11.88946	78.93799	11.86929	79.06090		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			11.28674		81.76612		11.26038	81.94316		16.79	0.00	4,905,967.20	60	62,084.0
R2044	On 06/05/2021	Bond Future	10.70	Call	508.26000		0.50826		558.07000	0.55807	508.260	15.15	0.20	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	2,674.65000		2.67465		2,590.37000	2.59037	2,674.650	16.08	0.59	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	2,231.30000		2.23130		2,348.64000	2.34864	2,231.300	16.56	0.55	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	1,664.32000		1.66432		1,609.03000	1.60903	1,664.320	16.63	0.43	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	830.30000		0.83030		802.47000	0.80247	830.300	17.26	0.25	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	226.39000		0.22639		220.49000	0.22049	226.390	19.00	0.08	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.50072		78.27563		11.47579	78.43766		18.01	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.70257		79.15498		11.67952	79.30054		17.04	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.91929		75.68605		11.89844	75.81360		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			11.20801		80.93195		11.18143	81.11554		16.96	0.00	18,533,416.55	229	137,179.0
R2048	On 06/05/2021	Bond Future	10.20	Call	105.86000		0.10586		122.08000	0.12208	105.860	14.77	0.06	0.00	0	1,200.0
R2048	On 06/05/2021	Bond Future	10.80	Call	853.27000		0.85327		924.12000	0.92412	853.270	16.08	0.29	0.00	0	1,200.0
R2048	On 05/08/2021	Bond Future			11.40794		81.81286		11.38271	81.98169		17.39	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future	10.00	Call	461.59000		0.46159		488.19000	0.48819	461.590	15.87	0.12	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.30	Call	775.62000		0.77562		814.85000	0.81485	775.620	15.87	0.18	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.60	Call	1,255.26000		1.25526		1,310.15000	1.31015	1,255.260	16.05	0.27	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	1,962.80000		1.96280		2,035.53000	2.03553	1,962.800	16.57	0.36	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			11.60623		78.31853		11.58276	78.47085		17.29	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.81841		79.21948		11.79701	79.35391		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			10.76326		67.55827		10.76761	67.53431		17.85	0.00	3,513,030.04	52	27,175.0
R209	On 06/05/2021	Bond Future	9.50	Call	86.92000		0.08692		90.02000	0.09002	86.920	16.83	0.05	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	186.07000		0.18607		190.84000	0.19084	186.070	16.83	0.10	0.00	0	5,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	665.40000		0.66540		672.77000	0.67277	665.400	17.01	0.26	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	829.46000		0.82946		836.92000	0.83692	829.460	17.13	0.31	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	2,257.40000		2.25740		2,287.89000	2.28789	2,257.400	17.42	0.57	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	1,211.33000		1.21133		1,237.00000	1.23700	1,211.330	17.85	0.37	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	783.39000		0.78339		804.72000	0.80472	783.390	18.15	0.27	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	417.07000		0.41707		432.38000	0.43238	417.070	18.82	0.16	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	109.04000		0.10904		115.45000	0.11545	109.040	19.71	0.05	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.96017		68.29379		10.96729	68.25561		17.23	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.15545		65.91972		11.16584	65.86544		17.52	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	742.14000		0.74214		737.68000	0.73768	742.140	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	Open Interest
R209	On 04/11/2021	Bond Future	10.50	Put	5,670.19000		5.67019	5,711.46000	5.71146	5,670.190		16.77	0.63	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,032.17000		2.03217	2,055.93000	2.05593	2,032.170		18.55	0.30	0.00	0	5,500.0
R209	On 03/02/2022	Bond Future			11.36030		66.67811	11.37433	66.60674			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			199.03822		199.03822	198.99770	198.99770				0.00	20,102,860.22	101	1,217.0
R210	On 05/08/2021	Bond Future			201.25437		201.25437	201.17210	201.17210				0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			200.81943		200.81943	200.68951	200.68951				0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			203.17509		203.17509	202.99359	202.99359				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			171.32175		171.32175	171.29732	171.29732				0.00	0.00	0	2,980.0
R212	On 05/08/2021	Bond Future			170.89728		170.89728	170.83718	170.83718				0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			172.85532		172.85532	172.75453	172.75453				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			9.67533		84.64833	9.74155	84.28236			12.99	0.00	0.00	0	9,543.0
R213	On 05/08/2021	Bond Future			9.87858		85.56974	9.95089	85.18227			12.54	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			10.08248		82.99989	10.16156	82.58878			12.69	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.30288		83.95445	10.38958	83.51800			12.52	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	950.42000		0.95042	872.45000	0.87245	950.420		11.81	0.19	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,123.08000		1.12308	1,033.83000	1.03383	1,123.080		11.81	0.22	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.58	Put	5,996.89000		5.99689	6,281.69000	6.28169	5,996.890		11.87	0.63	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	5,409.87000		5.40987	5,677.96000	5.67796	5,409.870		12.00	0.59	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.15	Put	4,291.06000		4.29106	4,522.92000	4.52292	4,291.060		12.28	0.51	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.25	Put	4,036.48000		4.03648	4,259.21000	4.25921	4,036.480		12.35	0.49	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			11.15129		64.40317	11.12982	64.52211			19.40	0.00	0.00	0	14,035.0
R214	On 05/08/2021	Bond Future			11.34754		65.10420	11.32770	65.21106			18.69	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.54199		62.55695	11.52418	62.65031			19.06	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.74940		63.27651	11.73393	63.35530			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 :											1,030,632,033.80	10,734	1 227 376.0
Grand Total:											1,030,632,033.80	10,734	1 227 376.0