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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/04/2021

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		90.70000	90.70000		90.71000	90.71000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future		785.25800	785.25800		781.71700	781.71700			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future		793.32900	793.32900		789.75500	789.75500			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		802.34800	802.34800		798.73700	798.73700			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		811.49800	811.49800		807.84800	807.84800			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future		875.37500	875.37500		868.72700	868.72700			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		884.37300	884.37300		877.65900	877.65900			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		894.42600	894.42600		887.64100	887.64100			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		904.62700	904.62700		897.76600	897.76600			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future		773.16300	773.16300		768.31800	768.31800			0.00	0.00	0	299.0
ALBI	On 05/08/2021	Index Future		781.11000	781.11000		776.21900	776.21900			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		789.98900	789.98900		785.04700	785.04700			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		798.99900	798.99900		794.00200	794.00200			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		11.40181	75.62387		11.50551	75.07503			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future		11.65487	76.42860		11.76298	75.87424			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		11.90185	73.53224		12.01449	72.97189			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		12.16910	74.38923		12.28674	73.82246			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		11.84308	74.66614		11.91634	74.22742			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future		12.07904	75.46071		12.15551	75.01757			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.31119	72.07047		12.39101	71.62266			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.55359	72.91084		12.63699	72.45795			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		763.74900	763.74900		758.95500	758.95500			0.00	0.00	0	988.0
GOVI	On 05/08/2021	GOVI		771.59900	771.59900		766.76000	766.76000			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		780.37000	780.37000		775.48000	775.48000			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		789.27100	789.27100		784.32600	784.32600			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		151.94598	151.94598		151.99150	151.99150			0.00	22,791,897.00	150	5,664.0
I2025	On 05/08/2021	Bond Future		152.03685	152.03685		152.08345	152.08345			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		153.78549	153.78549		153.83341	153.83341			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		154.02304	154.02304		154.07179	154.07179			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		110.62667	110.62667		110.61670	110.61670			0.00	0.00	0	2,899.0
I2029	On 05/08/2021	Bond Future		111.80385	111.80385		111.79421	111.79421			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		111.94223	111.94223		111.93313	111.93313			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		113.24581	113.24581		113.23672	113.23672			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		105.14047	105.14047		105.12907	105.12907			0.00	0.00	0	9,985.0
I2033	On 05/08/2021	Bond Future		106.25932	106.25932		106.24818	106.24818			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future		106.25983	106.25983		106.24917	106.24917			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future		107.49719	107.49719		107.48658	107.48658			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		119.00819	119.00819		119.46914	119.46914			0.00	0.00	0	8,039.0
I2038	On 05/08/2021	Bond Future		118.55778	118.55778		119.02402	119.02402			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future		119.92167	119.92167		120.39392	120.39392			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future		119.57076	119.57076		120.04879	120.04879			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		108.26274	108.26274		105.68233	105.68233			0.00	0.00	0	15,133.0
I2046	On 05/08/2021	Bond Future		109.41483	109.41483		106.80740	106.80740			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future		108.87054	108.87054		106.23367	106.23367			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future		110.13853	110.13853		107.47109	107.47109			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		111.34165	111.34165		109.87450	109.87450			0.00	0.00	0	11,044.0
I2050	On 05/08/2021	Bond Future		110.60440	110.60440		109.12229	109.12229			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future		111.87657	111.87657		110.37803	110.37803			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future		111.23725	111.23725		109.72133	109.72133			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		286.58600	286.58600		285.58200	285.58200			0.00	0.00	0	897.0
IGOV	On 05/08/2021	Index Future		289.60300	289.60300		288.59000	288.59000			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future		292.96600	292.96600		291.94200	291.94200			0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future		296.37600	296.37600		295.34100	295.34100			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future		3.67500	96.32500		3.65500	96.34500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future		3.69000	96.31000		3.69000	96.31000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future		3.71500	96.28500		3.70500	96.29500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future		3.74000	96.26000		3.73000	96.27000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future		3.77000	96.23000		3.78000	96.22000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future		3.79500	96.20500		3.81500	96.18500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future		4.00000	96.00000		4.04000	95.96000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future		4.14500	95.85500		4.17500	95.82500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future		4.53000	95.47000		4.60000	95.40000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		4.67500	95.32500		4.72000	95.28000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		5.03500	94.96500		5.09500	94.90500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future		5.16000	94.84000		5.20500	94.79500			0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future		7.29483	118.59920		7.40349	118.06354		8.55	0.00	83,493,836.80	704	107,282.0

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	951.14000		0.95114		1,313.69000	1.31369	951.140	8.49	0.49	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future	7.60	Put	398.46000		0.39846		632.18000	0.63218	398.460	8.59	0.27	0.00	0	5,000.0
R186	On 06/05/2021	Bond Future	7.60	Call	1,894.86000		1.89486		1,592.92000	1.59292	1,894.860	8.59	0.73	0.00	0	5,000.0
R186	On 05/08/2021	Bond Future			7.48655		114.55149		7.60194	114.01073		8.29	0.00	0.00	0	110.0
R186	On 04/11/2021	Bond Future			7.66429		115.84263		7.78688	115.29636		7.55	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			7.86377		111.88311		7.99452	111.33085		6.55	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			321.78214		321.78214		321.80720	321.80720			0.00	3,217,821.40	10	2,983.0
R197	On 05/08/2021	Bond Future			317.22682		317.22682		317.25345	317.25345			0.00	0.00	0	13.0
R197	On 04/11/2021	Bond Future			320.87571		320.87571		320.90431	320.90431			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			316.53556		316.53556		316.56506	316.56506			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			235.29502		235.29502		235.26941	235.26941			0.00	0.00	0	9,281.0
R202	On 05/08/2021	Bond Future			233.56063		233.56063		233.53562	233.53562			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			236.24683		236.24683		236.22266	236.22266			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			234.70776		234.70776		234.68373	234.68373			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			4.99357		106.20517		5.05731	106.09309		1.87	0.00	0.00	0	33,788.0
R2023	On 05/08/2021	Bond Future			5.13475		107.30866		5.20927	107.19584		1.76	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.24608		104.60942		5.33508	104.49588		1.61	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.41725		105.80337		5.52853	105.68872		1.30	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			9.13408		95.46816		9.26277	94.74252		14.68	0.00	3,436,853.76	36	114,977.0
R2030	On 06/05/2021	Bond Future	7.97	Call	23.42000		0.02342		19.30000	0.01930	23.420	14.07	0.02	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	534.51000		0.53451		410.28000	0.41028	534.510	14.37	0.27	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	2,105.22000		2.10522		2,659.54000	2.65954	2,105.220	14.46	0.65	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	1,922.15000		1.92215		2,456.24000	2.45624	1,922.150	14.49	0.62	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	1,749.24000		1.74924		2,262.11000	2.26211	1,749.240	14.53	0.58	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,107.33000		1.10733		1,521.52000	1.52152	1,107.330	14.66	0.44	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	1,754.80000		1.75480		1,419.52000	1.41952	1,754.800	14.69	0.60	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	171.54000		0.17154		290.83000	0.29083	171.540	15.36	0.10	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	2.67000		0.00267		8.58000	0.00858	2.670	15.81	0.00	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.34979		92.45520		9.48444	91.72240		14.24	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	331.37000		0.33137		305.72000	0.30572	331.370	13.69	0.10	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,556.51000		1.55651		1,390.26000	1.39026	1,556.510	13.83	0.34	0.00	0	200.0

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R2030	On 05/08/2021	Bond Future	8.83	Call	1,653.79000	1.65379	1,477.20000	1.47720	1,653.790	13.86	0.36	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	1,902.74000	1.90274	1,700.41000	1.70041	1,902.740	13.92	0.39	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	3,175.65000	3.17565	2,866.07000	2.86607	3,175.650	14.21	0.55	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.75	Put	1,957.14000	1.95714	2,309.29000	2.30929	1,957.140	14.41	0.37	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.15	Put	1,310.63000	1.31063	1,562.51000	1.56251	1,310.630	14.85	0.27	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	1,126.21000	1.12621	1,347.99000	1.34799	1,126.210	15.04	0.24	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	85.76000	0.08576	130.82000	0.13082	85.760	15.31	0.03	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.54601	93.49802		9.68660	92.75748		13.16	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	1,142.50000	1.14250	1,104.93000	1.10493	1,142.500	12.62	0.23	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,865.18000	1.86518	1,777.11000	1.77711	1,865.180	12.63	0.34	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,756.76000	2.75676	2,573.30000	2.57330	2,756.760	12.85	0.44	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	4,647.07000	4.64707	4,342.02000	4.34202	4,647.070	13.25	0.60	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	926.86000	0.92686	1,181.03000	1.18103	926.860	14.11	0.17	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	773.81000	0.77381	1,000.84000	1.00084	773.810	14.11	0.15	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.76198	90.56119		9.90923	89.81235		11.59	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	1,117.99000	1.11799	1,143.92000	1.14392	1,117.990	10.95	0.23	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	4,833.40000	4.83340	5,470.83000	5.47083	4,833.400	11.18	0.57	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	3,665.89000	3.66589	4,233.85000	4.23385	3,665.890	11.46	0.48	0.00	0	101.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.0	
R2032	On 06/05/2021	Bond Future			9.92877	89.88565		10.03712	89.23153		17.56	0.00	27,774,665.85	309	137,394.0
R2032	On 06/05/2021	Bond Future	10.33	Call	3,004.95000	3.00495	2,601.10000	2.60110	3,004.950	17.92	0.74	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	0.07000	0.00007	0.33000	0.00033	0.070	19.02	0.00	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.14472	90.81962		10.25763	90.15906		16.36	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.35222	87.69733		10.46983	87.02981		15.94	0.00	0	21.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,741.30000	1.74130	1,719.50000	1.71950	1,741.300	15.16	0.30	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,746.39000	2.74639	2,623.87000	2.62387	2,746.390	15.42	0.41	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	563.86000	0.56386	732.70000	0.73270	563.860	17.14	0.10	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.57425	88.69870		10.69697	88.02370		13.50	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	1,029.41000	1.02941	1,071.52000	1.07152	1,029.410	12.77	0.19	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,291.51000	1.29151	1,327.49000	1.32749	1,291.510	12.77	0.23	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	6,710.67000	6.71067	7,368.69000	7.36869	6,710.670	12.81	0.64	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	5,537.37000	5.53737	6,116.64000	6.11664	5,537.370	13.06	0.57	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	4,587.00000	4.58700	5,124.39000	5.12439	4,587.000	13.28	0.50	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	4,020.73000	4.02073	4,528.74000	4.52874	4,020.730	13.44	0.46	0.00	0	97.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.0	
R2035	On 06/05/2021	Bond Future			10.51392	89.90987		10.60712	89.30001		19.33	0.00	8,721,257.39	97	98,278.0
R2035	On 06/05/2021	Bond Future	10.05	Call	526.96000	0.52696	439.86000	0.43986	526.960	18.71	0.23	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	896.54000	0.89654	751.80000	0.75180	896.540	19.01	0.34	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	1,309.77000	1.30977	1,116.64000	1.11664	1,309.770	19.21	0.44	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	1,550.16000	1.55016	1,917.20000	1.91720	1,550.160	19.39	0.47	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	2,809.10000	2.80910	2,470.26000	2.47026	2,809.100	19.74	0.68	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	510.73000	0.51073		689.18000	0.68918	510.730	20.18	0.20	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	4,442.76000	4.44276		3,978.35000	3.97835	4,442.760	20.38	0.83	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	259.12000	0.25912		360.14000	0.36014	259.120	20.72	0.12	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	137.11000	0.13711		201.01000	0.20101	137.110	21.09	0.07	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	26.33000	0.02633		56.62000	0.05662	26.330	21.09	0.02	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	0.99000	0.00099		3.34000	0.00334	0.990	21.09	0.00	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	0.49000	0.00049		1.82000	0.00182	0.490	21.09	0.00	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			10.73068	90.84406		10.82772	90.22822		18.01	0.00	317,954,210.00	3,500	3,500.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,656.41000	1.65641		1,586.19000	1.58619	1,656.410	17.11	0.31	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	3,489.59000	3.48959		3,867.31000	3.86731	3,489.590	18.03	0.47	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	2,060.68000	2.06068		2,302.09000	2.30209	2,060.680	18.87	0.32	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.93918	87.39232		11.04011	86.77001		17.79	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	2,347.81000	2.34781		2,361.84000	2.36184	2,347.810	16.86	0.34	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,607.35000	2.60735		2,581.16000	2.58116	2,607.350	16.99	0.37	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,640.97000	3.64097		3,494.89000	3.49489	3,640.970	17.42	0.46	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	4,197.99000	4.19799		4,619.93000	4.61993	4,197.990	17.86	0.44	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	2,708.69000	2.70869		2,984.41000	2.98441	2,708.690	18.74	0.32	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	453.22000	0.45322		612.02000	0.61202	453.220	19.18	0.08	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			11.16506	88.39005		11.27031	87.76082		15.04	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,435.45000	1.43545		1,556.25000	1.55625	1,435.450	14.27	0.23	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	6,453.66000	6.45366		7,068.49000	7.06849	6,453.660	14.58	0.58	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	4,115.25000	4.11525		4,619.55000	4.61955	4,115.250	15.15	0.43	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			10.69920	85.75763		10.81261	85.01619		20.67	0.00	16,122,434.44	188	128,448.0	
R2037	On 05/08/2021	Bond Future			10.91550	82.39343		11.03361	81.64464		20.25	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.11283	83.32315		11.23551	82.56634		19.01	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	5,937.39000	5.93739		5,642.62000	5.64262	5,937.390	19.25	0.60	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	2,171.40000	2.17140		2,447.87000	2.44787	2,171.400	20.49	0.26	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			11.32648	80.02003		11.45425	79.25474		16.93	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			10.83820	87.84694		10.91624	87.30188		20.96	0.00	13,440,581.82	153	84,838.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	1,712.51000	1.71251		1,543.77000	1.54377	1,712.510	20.71	0.50	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	5,274.24000	5.27424		4,858.34000	4.85834	5,274.240	22.05	0.87	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	0.32000	0.00032		1.16000	0.00116	0.320	23.04	0.00	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.05012	84.25414		11.13141	83.70379		20.57	0.00	8,425,414.00	100	100.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,776.99000	3.77699		3,659.38000	3.65938	3,776.990	20.30	0.52	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	5,701.39000	5.70139		5,499.10000	5.49910	5,701.390	21.00	0.66	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	42.21000	0.04221		69.81000	0.06981	42.210	22.52	0.01	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.24328	85.20494		11.32772	84.64881		19.47	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			11.45219	81.67308		11.54015	81.11082		17.35	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		10.88112	84.56612		10.96411	83.97981		22.01	0.00	0.00	0	61,307.0
R2044	On 06/05/2021	Bond Future	10.70	Call	1,178.10000	1.17810	1,003.12000	1.00312	1,178.100	21.51	0.39	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	1,115.57000	1.11557	1,399.13000	1.39913	1,115.570	22.17	0.36	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	3,848.00000	3.84800	3,459.58000	3.45958	3,848.000	22.62	0.77	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	554.94000	0.55494	735.08000	0.73508	554.940	22.74	0.21	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	207.35000	0.20735	282.48000	0.28248	207.350	23.69	0.09	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	20.61000	0.02061	44.15000	0.04415	20.610	24.21	0.01	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future		11.08373	81.06439		11.17020	80.47235		21.57	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future		11.26814	81.97920		11.35797	81.38094		20.43	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future		11.46729	78.53570		11.56089	77.93077		18.20	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		10.78751	83.92703		10.86526	83.35834		22.38	0.00	0.00	0	135,246.0
R2048	On 06/05/2021	Bond Future	10.90	Call	2,247.36000	2.24736	1,986.67000	1.98667	2,247.360	22.62	0.58	0.00	0	1,030.0
R2048	On 06/05/2021	Bond Future	11.40	Call	4,747.76000	4.74776	4,311.05000	4.31105	4,747.760	23.76	0.83	0.00	0	1,030.0
R2048	On 05/08/2021	Bond Future		10.97549	84.79903		11.05644	84.22480		20.79	0.00	274,748,857.20	3,240	33,140.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,760.42000	1.76042	1,696.05000	1.69605	1,760.420	19.55	0.31	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	2,313.71000	2.31371	2,147.07000	2.14707	2,313.710	19.98	0.38	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	3,614.25000	3.61425	3,411.16000	3.41116	3,614.250	20.65	0.50	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	4,747.38000	4.74738	4,514.56000	4.51456	4,747.380	21.07	0.59	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future		11.15528	81.34227		11.23945	80.76201		20.79	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future		11.34877	82.27095		11.43653	81.68423		17.51	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		10.43829	69.38302		10.54122	68.79740		23.12	0.00	7,077,068.04	102	25,993.0
R209	On 06/05/2021	Bond Future	9.50	Call	116.26000	0.11626	116.19000	0.11619	116.260	22.12	0.07	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	274.78000	0.27478	254.69000	0.25469	274.780	22.29	0.15	0.00	0	4,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,047.12000	1.04712	905.20000	0.90520	1,047.120	22.88	0.40	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	1,290.20000	1.29020	1,117.80000	1.11780	1,290.200	22.98	0.46	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	1,117.33000	1.11733	1,446.01000	1.44601	1,117.330	23.24	0.39	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	464.76000	0.46476	649.71000	0.64971	464.760	23.85	0.20	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	254.35000	0.25435	366.93000	0.36693	254.350	24.37	0.12	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	98.61000	0.09861	156.90000	0.15690	98.610	24.91	0.05	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	9.91000	0.00991	24.91000	0.02491	9.910	24.91	0.01	0.00	0	8,350.0
R209	On 05/08/2021	Bond Future		10.62921	70.10387		10.73593	69.51251		21.51	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future		10.81161	67.75318		10.92221	67.15546		20.84	0.00	0.00	0	2,255.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,454.67000	1.45467	1,497.80000	1.49780	1,454.670	19.94	0.26	0.00	0	4,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	5,076.04000	5.07604	5,591.51000	5.59151	5,076.040	20.38	0.54	0.00	0	6,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,936.14000	1.93614	2,215.61000	2.21561	1,936.140	22.36	0.26	0.00	0	6,500.0
R209	On 03/02/2022	Bond Future		11.00445	68.52680		11.11922	67.92236		17.63	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			203.36313		203.36313		203.72974	203.72974			0.00	0.00	0	1,487.0
R210	On 05/08/2021	Bond Future			205.52717		205.52717		205.89844	205.89844			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			205.15807		205.15807		205.53465	205.53465			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			207.54729		207.54729		207.92854	207.92854			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			171.95066		171.95066		171.94686	171.94686			0.00	0.00	0	3,405.0
R212	On 05/08/2021	Bond Future			171.45520		171.45520		171.45206	171.45206			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.42751		173.42751		173.42522	173.42522			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			9.57681		85.19673		9.70022	84.51053		17.07	0.00	0.00	0	9,521.0
R213	On 05/08/2021	Bond Future			9.78367		86.08193		9.91226	85.38898		15.88	0.00	0.00	0	200.0
R213	On 04/11/2021	Bond Future			9.98281		83.52188		10.11672	82.82156		15.31	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.20022		84.47522		10.34003	83.76706		12.92	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,014.55000		1.01455		1,058.78000	1.05878	1,014.550	12.21	0.21	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,198.55000		1.19855		1,237.63000	1.23763	1,198.550	12.21	0.23	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.58	Put	5,671.48000		5.67148		6,295.27000	6.29527	5,671.480	12.45	0.61	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	5,104.69000		5.10469		5,668.55000	5.66855	5,104.690	12.59	0.57	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.15	Put	4,020.46000		4.02046		4,529.60000	4.52960	4,020.460	12.85	0.49	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.25	Put	3,774.52000		3.77452		4,268.94000	4.26894	3,774.520	12.92	0.47	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			10.76236		66.61455		10.83500	66.19227		25.02	0.00	0.00	0	15,544.0
R214	On 05/08/2021	Bond Future			10.94927		67.30674		11.02467	66.88032		23.25	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.12796		64.78740		11.20613	64.35650		22.63	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.31980		65.52702		11.40103	65.09136		19.13	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 :														787,204,897.70	8,589	1 256 245.0

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
Grand Total:											787,204,897.70	8,589	1 256 245.0