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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/01/2021

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	90.50000		90.50000		90.49000	90.49000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	788.59300		788.59300		789.82300	789.82300			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	796.62600		796.62600		797.87400	797.87400			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	805.21900		805.21900		806.48700	806.48700			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	813.96800		813.96800		815.25200	815.25200			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	866.04700		866.04700		867.97900	867.97900			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	874.86800		874.86800		876.82700	876.82700			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	884.30600		884.30600		886.29300	886.29300			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	893.91300		893.91300		895.92400	895.92400			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	757.27000		757.27000		759.30000	759.30000			0.00	0.00	0	236.0
ALBI	On 06/05/2021	Index Future	764.98300		764.98300		767.04000	767.04000			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	773.23500		773.23500		775.32000	775.32000			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 04/11/2021	Index Future		781.63600	781.63600		783.74600	783.74600			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 04/02/2021	Bond Future		11.53040	76.59336		11.47254	76.89989			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.78966	73.60010		11.72929	73.90996			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		12.05553	74.40342		11.99248	74.71684			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.33103	71.42949		12.26521	71.74634			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 04/02/2021	Bond Future		12.02053	75.64480		11.96753	75.95773			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.27202	72.15810		12.21652	72.47451			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.52367	72.94623		12.46560	73.26626			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.78620	69.47353		12.72538	69.79708			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 04/02/2021	GOVI		748.41100	748.41100		750.37600	750.37600			0.00	0.00	0	957.0
GOVI	On 06/05/2021	GOVI		756.03400	756.03400		758.02500	758.02500			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		764.19000	764.19000		766.20800	766.20800			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		772.49200	772.49200		774.53400	774.53400			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		147.48435	147.48435		147.33573	147.33573			0.00	0.00	0	7,208.0
I2025	On 06/05/2021	Bond Future		149.02404	149.02404		148.87422	148.87422			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		149.15531	149.15531		149.00419	149.00419			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		150.79441	150.79441		150.64174	150.64174			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 04/02/2021	Bond Future		104.03585	104.03585		104.02755	104.02755			0.00	0.00	0	2,182.0
I2029	On 06/05/2021	Bond Future		103.98268	103.98268		103.97450	103.97450			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		105.14250	105.14250		105.13451	105.13451			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		105.14750	105.14750		105.13951	105.13951			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 04/02/2021	Bond Future	99.06964	99.06964		98.85557	98.85557			0.00	0.00	0	8,131.0
I2033		On 06/05/2021	Bond Future	98.88839	98.88839		98.67229	98.67229			0.00	0.00	0	0.0
I2033		On 05/08/2021	Bond Future	99.99131	99.99131		99.77302	99.77302			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future	99.86537	99.86537		99.64491	99.64491			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 04/02/2021	Bond Future	111.26209	111.26209		110.43540	110.43540			0.00	0.00	0	7,805.0
I2038		On 06/05/2021	Bond Future	112.42351	112.42351		111.58860	111.58860			0.00	0.00	0	0.0
I2038		On 05/08/2021	Bond Future	111.95535	111.95535		111.11136	111.11136			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future	113.18570	113.18570		112.33249	112.33249			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 04/02/2021	Bond Future	99.89307	99.89307		99.88356	99.88356			0.00	0.00	0	14,890.0
I2046		On 06/05/2021	Bond Future	99.14579	99.14579		99.13636	99.13636			0.00	0.00	0	0.0
I2046		On 05/08/2021	Bond Future	100.25184	100.25184		100.24245	100.24245			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future	99.54596	99.54596		99.53665	99.53665			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 04/02/2021	Bond Future	101.19660	101.19660		100.90564	100.90564			0.00	0.00	0	11,025.0
I2050		On 06/05/2021	Bond Future	102.25289	102.25289		101.95918	101.95918			0.00	0.00	0	0.0
I2050		On 05/08/2021	Bond Future	101.46518	101.46518		101.16853	101.16853			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future	102.58039	102.58039		102.28034	102.28034			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 04/02/2021	Index Future	270.26300	270.26300		269.75200	269.75200			0.00	340,531,380.00	126	957.0
IGOV		On 06/05/2021	Index Future	273.08300	273.08300		272.56900	272.56900			0.00	0.00	0	17.0
IGOV		On 05/08/2021	Index Future	276.09500	276.09500		275.57800	275.57800			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future	279.16100	279.16100		278.63800	278.63800			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/01/2021	Jibar Tradeable Future	3.65500	96.34500		3.64500	96.35500			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/02/2021	Jibar Tradeable Future	3.52000	96.48000		3.51000	96.49000			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/03/2021	Jibar Tradeable Future	3.51500	96.48500		3.49500	96.50500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future	3.46000	96.54000		3.43000	96.57000			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future	3.46000	96.54000		3.42000	96.58000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future	3.45000	96.55000		3.41500	96.58500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.50000	96.50000		3.45000	96.55000			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	3.66500	96.33500		3.60500	96.39500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	3.71500	96.28500		3.61000	96.39000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.01000	95.99000		3.93000	96.07000			0.00	0.00	0	1.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	4.07000	95.93000		3.94000	96.06000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future	4.45500	95.54500		4.45500	95.54500			0.00	0.00	0	0.0
R186		On 04/02/2021	Bond Future	6.77358	119.21122		6.73459	119.41772		6.58	0.00	953,689.76	8	79,384.0

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 04/02/2021	Bond Future	8.00	Put	1.20000		0.00120		1.66000	0.00166	1.200	7.28	0.00	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.92897		120.42612		6.88759	120.63505		6.95	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.30	Put	1,143.30000		1.14330		1,096.08000	1.09608	1,143.300	7.21	0.34	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			7.08504		116.45870		7.04103	116.67019		6.75	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.25045		117.71173		7.20364	117.92560		6.15	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 04/02/2021	Bond Future			318.34142		318.34142		318.16514	318.16514			0.00	0.00	0	2,433.0
R197	On 06/05/2021	Bond Future			321.66460		321.66460		321.48731	321.48731			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			317.24675		317.24675		317.06827	317.06827			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.73341		320.73341		320.55325	320.55325			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 04/02/2021	Bond Future			218.99394		218.99394		218.97351	218.97351			0.00	0.00	0	7,883.0
R202	On 06/05/2021	Bond Future			221.27994		221.27994		221.25984	221.25984			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			219.49581		219.49581		219.47601	219.47601			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			221.90803		221.90803		221.88836	221.88836			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 04/02/2021	Bond Future			4.54266		109.68246		4.50714	109.75411		1.58	0.00	0.00	0	31,397.0
R2023	On 06/05/2021	Bond Future			4.60369		106.89421		4.56278	106.96686		1.59	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.64093		108.06048		4.59276	108.13421		1.57	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.69545		105.31576		4.63758	105.39039		1.45	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 04/02/2021	Bond Future			8.87525		94.85651		8.83180	95.11274		11.75	0.00	0.00	0	104,915.0
R2030	On 04/02/2021	Bond Future	8.20	Call	88.24000		0.08824		136.58000	0.13658	88.240	11.22	0.07	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	192.79000		0.19279		273.26000	0.27326	192.790	11.38	0.14	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	201.65000		0.20165		284.41000	0.28441	201.650	11.39	0.14	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,106.13000		1.10613		1,306.92000	1.30692	1,106.130	11.85	0.49	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,019.04000		2.01904		2,261.11000	2.26111	2,019.040	12.15	0.69	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,354.00000		2.35400		2,603.88000	2.60388	2,354.000	12.26	0.74	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	342.23000		0.34223		342.77000	0.34277	342.230	12.41	0.20	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	291.46000		0.29146		294.42000	0.29442	291.460	12.48	0.18	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	7.74000		0.00774		9.93000	0.00993	7.740	13.07	0.01	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.07155		95.82339		9.02614	96.08246		12.51	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	551.72000		0.55172		618.21000	0.61821	551.720	11.83	0.17	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,896.65000		1.89665		2,039.06000	2.03906	1,896.650	12.36	0.41	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,306.24000		2.30624		2,229.70000	2.22970	2,306.240	12.67	0.44	0.00	0	700.0

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R2030	On 06/05/2021	Bond Future	9.27	Call	3,308.47000	3.30847	3,494.98000	3.49498	3,308.470	12.71	0.58	0.00	0	300.0		
R2030	On 06/05/2021	Bond Future	9.92	Put	1,083.46000	1.08346	1,050.88000	1.05088	1,083.460	13.51	0.24	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	10.95	Put	235.61000	0.23561	230.32000	0.23032	235.610	13.62	0.07	0.00	0	300.0		
R2030	On 05/08/2021	Bond Future			9.27535	92.86357	9.22778	93.12575		12.24	0.00	0.00	0	0.0		
R2030	On 05/08/2021	Bond Future	7.70	Call	603.65000	0.60365	658.06000	0.65806	603.650	11.63	0.15	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.78	Call	2,208.11000	2.20811	2,335.79000	2.33579	2,208.110	12.11	0.39	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	2,599.85000	2.59985	2,739.87000	2.73987	2,599.850	12.21	0.43	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	3,981.05000	3.98105	4,155.03000	4.15503	3,981.050	12.58	0.56	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	10.30	Put	1,494.31000	1.49431	1,449.58000	1.44958	1,494.310	13.22	0.26	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	177.83000	0.17783	172.48000	0.17248	177.830	13.22	0.05	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			9.47728	93.86288	9.42756	94.12799		11.07	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	1,229.93000	1.22993	1,310.69000	1.31069	1,229.930	10.43	0.25	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	2,094.97000	2.09497	2,208.40000	2.20840	2,094.970	10.77	0.36	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	764.39000	0.76439	738.74000	0.73874	764.390	11.89	0.14	0.00	0	300.0		
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2032	On 04/02/2021	Bond Future			9.86029	92.23155	9.82212	92.46771		13.89	0.00	0.00	0	114,916.0		
R2032	On 04/02/2021	Bond Future	8.79	Call	15.66000	0.01566	28.75000	0.02875	15.660	12.91	0.01	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	9.29	Call	208.86000	0.20886	288.54000	0.28854	208.860	13.32	0.13	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	10.82	Put	83.60000	0.08360	95.38000	0.09538	83.600	15.51	0.05	0.00	0	800.0		
R2032	On 06/05/2021	Bond Future			10.07111	89.02767	10.03130	89.26650		15.42	0.00	0.00	0	0.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	3,939.92000	3.93992	4,122.79000	4.12279	3,939.920	15.76	0.60	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	134.47000	0.13447	134.42000	0.13442	134.470	16.85	0.04	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			10.28508	89.99949	10.24354	90.24113		14.56	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future			10.50649	86.82316	10.46316	87.06748		13.72	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,614.14000	1.61414	1,699.38000	1.69938	1,614.140	12.99	0.27	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,600.62000	2.60062	2,714.92000	2.71492	2,600.620	13.40	0.38	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	746.76000	0.74676	728.81000	0.72881	746.760	14.74	0.12	0.00	0	700.0		
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2035	On 04/02/2021	Bond Future			10.67978	90.97816	10.62153	91.35807		15.82	0.00	0.00	0	96,768.0		
R2035	On 04/02/2021	Bond Future	10.14	Put	3,921.55000	3.92155	3,670.29000	3.67029	3,921.550	15.29	0.84	0.00	0	650.0		
R2035	On 04/02/2021	Bond Future	11.14	Put	513.11000	0.51311	502.14000	0.50214	513.110	16.99	0.22	0.00	0	650.0		
R2035	On 06/05/2021	Bond Future			10.89852	87.43230	10.83786	87.81627		17.53	0.00	0.00	0	0.0		
R2035	On 06/05/2021	Bond Future	10.05	Call	1,268.09000	1.26809	1,409.75000	1.40975	1,268.090	16.60	0.27	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	1,660.66000	1.66066	1,827.44000	1.82744	1,660.660	16.89	0.32	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	10.40	Call	2,037.10000	2.03710	2,224.75000	2.22475	2,037.100	17.12	0.37	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	10.55	Put	4,667.91000	4.66791	4,490.64000	4.49064	4,667.910	17.31	0.58	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.81	Call	3,181.97000	3.18197	3,419.84000	3.41984	3,181.970	17.60	0.49	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	11.05	Put	3,031.16000	3.03116	2,911.39000	2.91139	3,031.160	17.90	0.44	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	4,343.21000	4.34321	4,617.55000	4.61755	4,343.210	18.07	0.59	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	11.32	Put	2,393.39000	2.39339	2,299.66000	2.29966	2,393.390	18.38	0.37	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	11.55	Put	1,958.72000	1.95872	1,883.71000	1.88371	1,958.720	18.83	0.31	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	12.02	Put	1,221.32000		1.22132	1,175.86000	1.17586	1,221.320	19.24	0.22	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	486.11000		0.48611	469.02000	0.46902	486.110	19.24	0.10	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	403.15000		0.40315	389.28000	0.38928	403.150	19.24	0.09	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			11.12407		88.38635	11.06079	88.77480		16.66	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,636.71000		1.63671	1,770.71000	1.77071	1,636.710	15.63	0.27	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	5,602.18000		5.60218	5,421.02000	5.42102	5,602.180	16.46	0.55	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	3,771.45000		3.77145	3,642.10000	3.64210	3,771.450	17.05	0.42	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.35620		84.86299	11.29025	85.25571		15.71	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,805.99000		1.80599	1,936.37000	1.93637	1,805.990	14.81	0.28	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,985.37000		1.98537	2,124.45000	2.12445	1,985.370	14.81	0.30	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	2,819.70000		2.81970	2,992.91000	2.99291	2,819.700	15.16	0.38	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	5,673.79000		5.67379	5,493.41000	5.49341	5,673.790	15.57	0.53	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	3,810.79000		3.81079	3,681.13000	3.68113	3,810.790	16.18	0.40	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	838.48000		0.83848	804.33000	0.80433	838.480	16.87	0.12	0.00	0	400.0	
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 04/02/2021	Bond Future			10.89685		82.24857	10.85372	82.52776		17.81	0.00	0.00	0	131,604.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	10.33000		0.01033	20.38000	0.02038	10.330	16.41	0.01	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	3,963.57000		3.96357	3,794.30000	3.79430	3,963.570	17.13	0.83	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	498.10000		0.49810	640.95000	0.64095	498.100	17.40	0.24	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	1,670.79000		1.67079	1,620.96000	1.62096	1,670.790	17.97	0.52	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	116.45000		0.11645	130.60000	0.13060	116.450	19.95	0.06	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	6,598.05000		6.59805	6,889.98000	6.88998	6,598.050	19.95	0.95	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	0.02000		0.00002	0.04000	0.00004	0.020	19.95	0.00	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			11.11503		83.08694	11.07010	83.36923		18.79	0.00	0.00	0	0.0	
R2037	On 05/08/2021	Bond Future			11.34190		79.73795	11.29502	80.02351		18.78	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.56321		80.59618	11.51441	80.88492		16.82	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 04/02/2021	Bond Future			11.03077		84.20807	10.97240	84.61028		18.30	0.00	0.00	0	80,457.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	1.21000		0.00121	3.38000	0.00338	1.210	16.66	0.00	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	2.14000		0.00214	5.59000	0.00559	2.140	16.66	0.00	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	44.41000		0.04441	80.07000	0.08007	44.410	16.69	0.03	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	102.83000		0.10283	167.60000	0.16760	102.830	16.78	0.07	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	440.79000		0.44079	435.54000	0.43554	440.790	19.53	0.19	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	282.38000		0.28238	286.03000	0.28603	282.380	19.97	0.13	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			11.24485		85.06647	11.18404	85.47299		19.16	0.00	0.00	0	0.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	2,344.36000		2.34436	2,553.87000	2.55387	2,344.360	18.53	0.40	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	4,886.86000		4.88686	5,186.12000	5.18612	4,886.860	19.65	0.61	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	393.44000		0.39344	380.43000	0.38043	393.440	21.13	0.08	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.46745		81.48868	11.40396	81.89993		19.31	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,406.10000		3.40610	3,620.65000	3.62065	3,406.100	18.78	0.43	0.00	0	900.0	

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 05/08/2021	Bond Future	11.55	Call	4,979.79000		4.97979	5,241.56000	5.24156	4,979.790		19.37	0.55	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	299.12000		0.29912	287.93000	0.28793	299.120		20.97	0.05	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.68414		82.36586	11.61804	82.78152			17.21	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
R2044	On 04/02/2021	Bond Future			11.10370		80.78475	11.05537	81.11892			19.22	0.00	0.00	0	51,853.0
R2044	On 04/02/2021	Bond Future	9.66	Call	2.31000		0.00231	5.64000	0.00564	2.310		17.47	0.00	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	6,049.50000		6.04950	5,770.72000	5.77072	6,049.500		17.70	0.94	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	2,678.32000		2.67832	2,549.11000	2.54911	2,678.320		18.94	0.67	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.31034		81.60819	11.25996	81.94598			20.08	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	1,854.63000		1.85463	2,013.41000	2.01341	1,854.630		19.16	0.34	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	4,418.38000		4.41838	4,285.73000	4.28573	4,418.380		19.87	0.54	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	3,821.50000		3.82150	4,052.05000	4.05205	3,821.500		20.22	0.53	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	3,403.51000		3.40351	3,301.00000	3.30100	3,403.510		20.30	0.45	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	2,422.52000		2.42252	2,352.47000	2.35247	2,422.520		21.05	0.35	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,259.11000		1.25911	1,227.67000	1.22767	1,259.110		22.17	0.21	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.52504		78.11792	11.47242	78.45962			20.26	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.73376		78.95877	11.67894	79.30420			18.02	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 04/02/2021	Bond Future			11.00260		84.56066	10.94912	84.94303			18.56	0.00	84,560,660.00	1,000	116,286.0
R2048	On 04/02/2021	Bond Future	9.80	Call	8.60000		0.00860	18.62000	0.01862	8.600		16.75	0.01	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	961.48000		0.96148	1,201.32000	1.20132	961.480		18.20	0.37	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.19635		81.01240	11.14062	81.39888			20.34	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.39543		81.89649	11.33728	82.28734			19.52	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.59886		78.36630	11.53821	78.76148			18.27	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 04/02/2021	Bond Future			10.52042		70.25666	10.46190	70.59075			18.48	0.00	0.00	0	26,185.0
R209	On 06/05/2021	Bond Future			10.71345		67.83340	10.65271	68.17112			20.62	0.00	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,081.47000		1.08147	1,201.75000	1.20175	1,081.470		19.80	0.25	0.00	0	8,200.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,006.73000		2.00673	2,180.84000	2.18084	2,006.730		20.37	0.39	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	2,231.93000		2.23193	2,416.53000	2.41653	2,231.930		20.47	0.42	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,488.52000		3.48852	3,360.64000	3.36064	3,488.520		20.73	0.51	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,482.11000		2.48211	2,390.26000	2.39026	2,482.110		21.34	0.40	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	2,007.37000		2.00737	1,934.36000	1.93436	2,007.370		21.85	0.34	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,465.33000		1.46533	1,413.65000	1.41365	1,465.330		22.41	0.26	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 06/05/2021	Bond Future	12.25	Put	707.91000	0.70791		683.59000	0.68359	707.910	22.41	0.15	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.90812	68.57383		10.84506	68.91540		19.36	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.10737	66.17175		11.04192	66.51707		18.38	0.00	0.00	0	1,000.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,228.43000	1.22843		1,323.00000	1.32300	1,228.430	17.30	0.22	0.00	0	2,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	6,208.30000	6.20830		6,028.66000	6.02866	6,208.300	17.87	0.59	0.00	0	2,000.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,651.32000	2.65132		2,565.13000	2.56513	2,651.320	19.75	0.32	0.00	0	2,000.0
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 04/02/2021	Bond Future			194.13585	194.13585		193.74786	193.74786			0.00	0.00	0	1,213.0
R210	On 06/05/2021	Bond Future			193.44883	193.44883		193.05727	193.05727			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			195.60671	195.60671		195.21110	195.21110			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			195.01613	195.01613		194.61634	194.61634			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 04/02/2021	Bond Future			170.04262	170.04262		169.95402	169.95402			0.00	0.00	0	5,522.0
R212	On 06/05/2021	Bond Future			171.81779	171.81779		171.72871	171.72871			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			171.40169	171.40169		171.31207	171.31207			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.28537	173.28537		173.19491	173.19491			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 04/02/2021	Bond Future			9.35183	88.01108		9.31860	88.20326		13.18	0.00	0.00	0	8,858.0
R213	On 06/05/2021	Bond Future			9.54408	85.37995		9.50946	85.57433		14.64	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			9.74137	86.31154		9.70524	86.50831		13.74	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,570.68000	2.57068		2,679.86000	2.67986	2,570.680	13.64	0.42	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	2,697.77000	2.69777		2,648.07000	2.64807	2,697.770	14.35	0.39	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,621.08000	1.62108		1,592.63000	1.59263	1,621.080	14.84	0.26	0.00	0	200.0
R213	On 04/11/2021	Bond Future			9.94690	83.71101		9.90924	83.90996		12.98	0.00	0.00	0	0.0
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 04/02/2021	Bond Future			10.88602	67.41951		10.83254	67.72795		20.16	0.00	0.00	0	15,327.0
R214	On 06/05/2021	Bond Future			11.07444	64.83058		11.01891	65.14230		22.55	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			11.26733	65.53803		11.20959	65.85333		21.15	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.46424	62.96619		11.40425	63.28495		20.12	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

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
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 :											426,045,729.76	1,134	1 128 237.0
Grand Total:											426,045,729.76	1,134	1 128 237.0