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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/01/2021

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		90.50000	90.50000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	790.39500		790.39500		788.59300	788.59300			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	798.44500		798.44500		796.62600	796.62600			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	807.12300		807.12300		805.21900	805.21900			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	815.99200		815.99200		813.96800	813.96800			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	867.70700		867.70700		866.04700	866.04700			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	876.54500		876.54500		874.86800	874.86800			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	886.07100		886.07100		884.30600	884.30600			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	895.80800		895.80800		893.91300	893.91300			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	758.88700		758.88700		757.27000	757.27000			0.00	0.00	0	236.0
ALBI	On 06/05/2021	Index Future	766.61600		766.61600		764.98300	764.98300			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	774.94800		774.94800		773.23500	773.23500			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		783.46400	783.46400		781.63600	781.63600			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		11.50271	76.73983		11.53040	76.59336			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.76075	73.74825		11.78966	73.60010			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		12.02411	74.55937		12.05553	74.40342			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.29632	71.59633		12.33103	71.42949			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		11.98790	75.83719		12.02053	75.64480			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.23785	72.35262		12.27202	72.15810			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.48681	73.14908		12.52367	72.94623			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.74588	69.68773		12.78620	69.47353			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		750.01800	750.01800		748.41100	748.41100			0.00	30,000,720.00	4	961.0
GOVI	On 06/05/2021	GOVI		757.65800	757.65800		756.03400	756.03400			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		765.89200	765.89200		764.19000	764.19000			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		774.30800	774.30800		772.49200	772.49200			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		147.48558	147.48558		147.48435	147.48435			0.00	13,863,644.52	94	7,302.0
I2025	On 06/05/2021	Bond Future		149.02547	149.02547		149.02404	149.02404			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		149.16898	149.16898		149.15531	149.15531			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		150.82692	150.82692		150.79441	150.79441			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		104.04058	104.04058		104.03585	104.03585			0.00	0.00	0	2,182.0
I2029	On 06/05/2021	Bond Future		103.98759	103.98759		103.98268	103.98268			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		105.15607	105.15607		105.14250	105.14250			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		105.17430	105.17430		105.14750	105.14750			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	99.07555	99.07555		99.06964	99.06964				0.00	0.00	0	8,131.0
I2033	On 06/05/2021	Bond Future	98.89441	98.89441		98.88839	98.88839				0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	100.00556	100.00556		99.99131	99.99131				0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	99.89226	99.89226		99.86537	99.86537				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	111.26861	111.26861		111.26209	111.26209				0.00	0.00	0	7,805.0
I2038	On 06/05/2021	Bond Future	112.43040	112.43040		112.42351	112.42351				0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	111.97149	111.97149		111.95535	111.95535				0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	113.21607	113.21607		113.18570	113.18570				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	99.89923	99.89923		99.89307	99.89307				0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	99.15225	99.15225		99.14579	99.14579				0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	100.26650	100.26650		100.25184	100.25184				0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	99.57325	99.57325		99.54596	99.54596				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	101.20277	101.20277		101.19660	101.19660				0.00	0.00	0	11,025.0
I2050	On 06/05/2021	Bond Future	102.25940	102.25940		102.25289	102.25289				0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	101.48018	101.48018		101.46518	101.46518				0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	102.60813	102.60813		102.58039	102.58039				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	270.29900	270.29900		270.26300	270.26300				0.00	0.00	0	957.0
IGOV	On 06/05/2021	Index Future	273.11900	273.11900		273.08300	273.08300				0.00	0.00	0	17.0
IGOV	On 05/08/2021	Index Future	276.15300	276.15300		276.09500	276.09500				0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	279.25300	279.25300		279.16100	279.16100				0.00	0.00	0	0.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.65500	96.34500		3.65500	96.34500				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.53000	96.47000		3.52000	96.48000				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.51500	96.48500		3.51500	96.48500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.45000	96.55000		3.46000	96.54000				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.45000	96.55000		3.46000	96.54000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.43500	96.56500		3.45000	96.55000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.48000	96.52000		3.50000	96.50000				0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.63500	96.36500		3.66500	96.33500				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.65000	96.35000		3.71500	96.28500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.96000	96.04000		4.01000	95.99000				0.00	0.00	0	1.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	3.97000	96.03000		4.07000	95.93000				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.51500	95.48500		4.45500	95.54500				0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.72191	119.48497		6.77358	119.21122			6.58	0.00	10,753,647.30	90	79,294.0

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	0.61000		0.00061		1.20000	0.00120	0.610	7.28	0.00	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.87419		120.70281		6.92897	120.42612		6.95	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.30	Put	1,043.51000		1.04351		1,143.30000	1.14330	1,043.510	7.21	0.32	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			7.02481		116.74826		7.08504	116.45870		6.75	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.18319		118.01919		7.25045	117.71173		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			318.33491		318.33491		318.34142	318.34142			0.00	0.00	0	2,433.0
R197	On 06/05/2021	Bond Future			321.65849		321.65849		321.66460	321.66460			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			317.26691		317.26691		317.24675	317.24675			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.79363		320.79363		320.73341	320.73341			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			219.00668		219.00668		218.99394	218.99394			0.00	0.00	0	7,883.0
R202	On 06/05/2021	Bond Future			221.29313		221.29313		221.27994	221.27994			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			219.52733		219.52733		219.49581	219.49581			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			221.96727		221.96727		221.90803	221.90803			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			4.51776		109.73268		4.54266	109.68246		1.58	0.00	0.00	0	31,397.0
R2023	On 06/05/2021	Bond Future			4.57499		106.94517		4.60369	106.89421		1.59	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.60148		108.12086		4.64093	108.06048		1.57	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.63778		105.39013		4.69545	105.31576		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			8.84333		95.04466		8.87525	94.85651		11.75	0.00	13,306,252.40	140	104,775.0
R2030	On 04/02/2021	Bond Future	8.20	Call	94.32000		0.09432		88.24000	0.08824	94.320	11.22	0.08	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	206.61000		0.20661		192.79000	0.19279	206.610	11.38	0.15	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	216.13000		0.21613		201.65000	0.20165	216.130	11.39	0.15	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,177.22000		1.17722		1,106.13000	1.10613	1,177.220	11.85	0.52	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,130.23000		2.13023		2,019.04000	2.01904	2,130.230	12.15	0.72	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,476.52000		2.47652		2,354.00000	2.35400	2,476.520	12.26	0.77	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	289.45000		0.28945		342.23000	0.34223	289.450	12.41	0.18	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	244.49000		0.24449		291.46000	0.29146	244.490	12.48	0.16	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	5.36000		0.00536		7.74000	0.00774	5.360	13.07	0.01	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.03819		96.01363		9.07155	95.82339		12.51	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	577.20000		0.57720		551.72000	0.55172	577.200	11.83	0.17	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,964.59000		1.96459		1,896.65000	1.89665	1,964.590	12.36	0.42	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,212.56000		2.21256		2,306.24000	2.30624	2,212.560	12.67	0.43	0.00	0	700.0

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R2030	On 06/05/2021	Bond Future	9.27	Call	3,408.15000	3.40815	3,308.47000	3.30847	3,408.150	12.71	0.59	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	1,028.32000	1.02832	1,083.46000	1.08346	1,028.320	13.51	0.23	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	218.40000	0.21840	235.61000	0.23561	218.400	13.62	0.07	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.23901	93.06377	9.27535	92.86357		12.24	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	629.43000	0.62943	603.65000	0.60365	629.430	11.63	0.15	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	2,279.22000	2.27922	2,208.11000	2.20811	2,279.220	12.11	0.40	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.95	Call	2,679.58000	2.67958	2,599.85000	2.59985	2,679.580	12.21	0.44	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	4,086.11000	4.08611	3,981.05000	3.98105	4,086.110	12.58	0.57	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	10.30	Put	1,436.62000	1.43662	1,494.31000	1.49431	1,436.620	13.22	0.25	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	166.94000	0.16694	177.83000	0.17783	166.940	13.22	0.04	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.43708	94.07716	9.47728	93.86288		11.07	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,278.63000	1.27863	1,229.93000	1.22993	1,278.630	10.43	0.25	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	2,166.60000	2.16660	2,094.97000	2.09497	2,166.600	10.77	0.37	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	11.44	Put	730.83000	0.73083	764.39000	0.76439	730.830	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			9.83320	92.39907	9.86029	92.23155		13.89	0.00	14,783,851.20	160	114,916.0
R2032	On 04/02/2021	Bond Future	8.79	Call	15.73000	0.01573	15.66000	0.01566	15.730	12.91	0.02	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	217.23000	0.21723	208.86000	0.20886	217.230	13.32	0.14	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	67.54000	0.06754	83.60000	0.08360	67.540	15.51	0.05	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			10.04286	89.19706	10.07111	89.02767		15.42	0.00	0.00	0	0.0
R2032	On 06/05/2021	Bond Future	10.33	Call	4,028.15000	4.02815	3,939.92000	3.93992	4,028.150	15.76	0.60	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	125.16000	0.12516	134.47000	0.13447	125.160	16.85	0.04	0.00	0	736.0
R2032	On 05/08/2021	Bond Future			10.25435	90.17816	10.28508	89.99949		14.56	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			10.47245	87.01502	10.50649	86.82316		13.72	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,661.49000	1.66149	1,614.14000	1.61414	1,661.490	12.99	0.28	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,667.44000	2.66744	2,600.62000	2.60062	2,667.440	13.40	0.39	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	719.55000	0.71955	746.76000	0.74676	719.550	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			10.65249	91.15584	10.67978	90.97816		15.82	0.00	10,027,142.40	110	96,768.0
R2035	On 04/02/2021	Bond Future	10.14	Put	3,754.90000	3.75490	3,921.55000	3.92155	3,754.900	15.29	0.83	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	451.29000	0.45129	513.11000	0.51311	451.290	16.99	0.20	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			10.87008	87.61201	10.89852	87.43230		17.53	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.05	Call	1,304.95000	1.30495	1,268.09000	1.26809	1,304.950	16.60	0.27	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,706.27000	1.70627	1,660.66000	1.66066	1,706.270	16.89	0.33	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.40	Call	2,090.52000	2.09052	2,037.10000	2.03710	2,090.520	17.12	0.38	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.55	Put	4,549.19000	4.54919	4,667.91000	4.66791	4,549.190	17.31	0.58	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.81	Call	3,256.43000	3.25643	3,181.97000	3.18197	3,256.430	17.60	0.50	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.05	Put	2,938.30000	2.93830	3,031.16000	3.03116	2,938.300	17.90	0.43	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	11.15	Call	4,435.06000	4.43506	4,343.21000	4.34321	4,435.060	18.07	0.60	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	2,313.71000	2.31371	2,393.39000	2.39339	2,313.710	18.38	0.36	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	1,889.30000	1.88930	1,958.72000	1.95872	1,889.300	18.83	0.30	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	1,171.30000		1.17130	1,221.32000	1.22132	1,171.300	19.24	0.21	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	460.67000		0.46067	486.11000	0.48611	460.670	19.24	0.10	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	381.13000		0.38113	403.15000	0.40315	381.130	19.24	0.08	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			11.09323		88.57534	11.12407	88.38635		16.66	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,680.30000		1.68030	1,636.71000	1.63671	1,680.300	15.63	0.28	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	5,487.44000		5.48744	5,602.18000	5.60218	5,487.440	16.46	0.55	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	3,681.53000		3.68153	3,771.45000	3.77145	3,681.530	17.05	0.42	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.32223		85.06494	11.35620	84.86299		15.71	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,855.92000		1.85592	1,805.99000	1.80599	1,855.920	14.81	0.28	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,039.22000		2.03922	1,985.37000	1.98537	2,039.220	14.81	0.30	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	2,889.06000		2.88906	2,819.70000	2.81970	2,889.060	15.16	0.38	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	5,560.00000		5.56000	5,673.79000	5.67379	5,560.000	15.57	0.52	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	3,723.16000		3.72316	3,810.79000	3.81079	3,723.160	16.18	0.39	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	809.66000		0.80966	838.48000	0.83848	809.660	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			10.86457		82.45739	10.89685	82.24857		17.81	0.00	7,421,165.10	90	131,514.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	10.45000		0.01045	10.33000	0.01033	10.450	16.41	0.01	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	3,771.20000		3.77120	3,963.57000	3.96357	3,771.200	17.13	0.82	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	524.64000		0.52464	498.10000	0.49810	524.640	17.40	0.25	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	1,532.03000		1.53203	1,670.79000	1.67079	1,532.030	17.97	0.50	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	94.15000		0.09415	116.45000	0.11645	94.150	19.95	0.05	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	6,788.48000		6.78848	6,598.05000	6.59805	6,788.480	19.95	0.96	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	0.01000		0.00001	0.02000	0.00002	0.010	19.95	0.00	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			11.08141		83.29803	11.11503	83.08694		18.79	0.00	0.00	0	0.0	
R2037	On 05/08/2021	Bond Future			11.30572		79.95820	11.34190	79.73795		18.78	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.52383		80.82905	11.56321	80.59618		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			10.99345		84.46487	11.03077	84.20807		18.30	0.00	2,533,946.10	30	80,457.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	1.22000		0.00122	1.21000	0.00121	1.220	16.66	0.00	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	2.18000		0.00218	2.14000	0.00214	2.180	16.66	0.00	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	47.30000		0.04730	44.41000	0.04441	47.300	16.69	0.03	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	110.33000		0.11033	102.83000	0.10283	110.330	16.78	0.07	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	372.59000		0.37259	440.79000	0.44079	372.590	19.53	0.17	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	233.47000		0.23347	282.38000	0.28238	233.470	19.97	0.11	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			11.20597		85.32601	11.24485	85.06647		19.16	0.00	0.00	0	0.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	2,433.62000		2.43362	2,344.36000	2.34436	2,433.620	18.53	0.41	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	5,032.17000		5.03217	4,886.86000	4.88686	5,032.170	19.65	0.63	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	366.36000		0.36636	393.44000	0.39344	366.360	21.13	0.08	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.42579		81.75815	11.46745	81.48868		19.31	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,513.23000		3.51323	3,406.10000	3.40610	3,513.230	18.78	0.44	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	5,116.92000		5.11692	4,979.79000	4.97979	5,116.920		19.37	0.56	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	282.16000		0.28216	299.12000	0.29912	282.160		20.97	0.05	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.63911		82.64865	11.68414	82.36586			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			11.07150		81.00713	11.10370	80.78475			19.22	0.00	0.00	0	51,853.0
R2044	On 04/02/2021	Bond Future	9.66	Call	2.27000		0.00227	2.31000	0.00231	2.270		17.47	0.00	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	5,831.56000		5.83156	6,049.50000	6.04950	5,831.560		17.70	0.94	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	2,500.79000		2.50079	2,678.32000	2.67832	2,500.790		18.94	0.65	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.27676		81.83307	11.31034	81.60819			20.08	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	1,917.41000		1.91741	1,854.63000	1.85463	1,917.410		19.16	0.35	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	4,282.30000		4.28230	4,418.38000	4.41838	4,282.300		19.87	0.53	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	3,926.61000		3.92661	3,821.50000	3.82150	3,926.610		20.22	0.54	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	3,286.95000		3.28695	3,403.51000	3.40351	3,286.950		20.30	0.44	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	2,329.44000		2.32944	2,422.52000	2.42252	2,329.440		21.05	0.34	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,200.84000		1.20084	1,259.11000	1.25911	1,200.840		22.17	0.20	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.48896		78.35194	11.52504	78.11792			20.26	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.69458		79.20538	11.73376	78.95877			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			10.97044		84.79021	11.00260	84.56066			18.56	0.00	255,218,532.10	3,010	119,276.0
R2048	On 04/02/2021	Bond Future	9.80	Call	8.73000		0.00873	8.60000	0.00860	8.730		16.75	0.01	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	1,015.94000		1.01594	961.48000	0.96148	1,015.940		18.20	0.38	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.16282		81.24453	11.19635	81.01240			20.34	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.35946		82.13785	11.39543	81.89649			19.52	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.55980		78.62039	11.59886	78.36630			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			10.49346		70.41028	10.52042	70.25666			18.48	0.00	0.00	0	26,185.0
R209	On 06/05/2021	Bond Future			10.68546		67.98872	10.71345	67.83340			20.62	0.00	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,110.61000		1.11061	1,081.47000	1.08147	1,110.610		19.80	0.26	0.00	0	8,200.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,054.99000		2.05499	2,006.73000	2.00673	2,054.990		20.37	0.40	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	2,284.37000		2.28437	2,231.93000	2.23193	2,284.370		20.47	0.43	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,396.38000		3.39638	3,488.52000	3.48852	3,396.380		20.73	0.50	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,406.97000		2.40697	2,482.11000	2.48211	2,406.970		21.34	0.39	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,942.05000		1.94205	2,007.37000	2.00737	1,942.050		21.85	0.33	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,412.63000		1.41263	1,465.33000	1.46533	1,412.630		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	676.25000		0.67625	707.91000	0.70791	676.250	22.41	0.15	0.00	0	9,150.0	
R209	On 05/08/2021	Bond Future			10.87802		68.73656	10.90812	68.57383		19.36	0.00	0.00	0	0.0	
R209	On 04/11/2021	Bond Future			11.07452		66.34474	11.10737	66.17175		18.38	0.00	0.00	0	1,000.0	
R209	On 04/11/2021	Bond Future	9.50	Call	1,262.09000		1.26209	1,228.43000	1.22843	1,262.090	17.30	0.23	0.00	0	2,000.0	
R209	On 04/11/2021	Bond Future	10.50	Put	6,100.12000		6.10012	6,208.30000	6.20830	6,100.120	17.87	0.58	0.00	0	2,000.0	
R209	On 04/11/2021	Bond Future	12.00	Put	2,590.19000		2.59019	2,651.32000	2.65132	2,590.190	19.75	0.31	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			194.33055		194.33055	194.13585	194.13585			0.00	0.00	0	1,213.0	
R210	On 06/05/2021	Bond Future			193.64585		193.64585	193.44883	193.44883			0.00	0.00	0	0.0	
R210	On 05/08/2021	Bond Future			195.82188		195.82188	195.60671	195.60671			0.00	0.00	0	0.0	
R210	On 04/11/2021	Bond Future			195.25803		195.25803	195.01613	195.01613			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			170.05459		170.05459	170.04262	170.04262			0.00	0.00	0	5,522.0	
R212	On 06/05/2021	Bond Future			171.83016		171.83016	171.81779	171.81779			0.00	0.00	0	0.0	
R212	On 05/08/2021	Bond Future			171.42835		171.42835	171.40169	171.40169			0.00	0.00	0	0.0	
R212	On 04/11/2021	Bond Future			173.33381		173.33381	173.28537	173.28537			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			9.31984		88.19608	9.35183	88.01108		13.18	0.00	0.00	0	8,858.0	
R213	On 06/05/2021	Bond Future			9.51076		85.56702	9.54408	85.37995		14.64	0.00	0.00	0	0.0	
R213	On 05/08/2021	Bond Future			9.70533		86.50782	9.74137	86.31154		13.74	0.00	0.00	0	0.0	
R213	On 05/08/2021	Bond Future	9.34	Call	2,645.91000		2.64591	2,570.68000	2.57068	2,645.910	13.64	0.43	0.00	0	200.0	
R213	On 05/08/2021	Bond Future	10.14	Put	2,613.87000		2.61387	2,697.77000	2.69777	2,613.870	14.35	0.38	0.00	0	200.0	
R213	On 05/08/2021	Bond Future	10.78	Put	1,562.69000		1.56269	1,621.08000	1.62108	1,562.690	14.84	0.26	0.00	0	200.0	
R213	On 04/11/2021	Bond Future			9.90733		83.92006	9.94690	83.71101		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			10.85395		67.60419	10.88602	67.41951		20.16	0.00	0.00	0	15,327.0	
R214	On 06/05/2021	Bond Future			11.04113		65.01728	11.07444	64.83058		22.55	0.00	0.00	0	0.0	
R214	On 05/08/2021	Bond Future			11.23172		65.73219	11.26733	65.53803		21.15	0.00	0.00	0	0.0	
R214	On 04/11/2021	Bond Future			11.42572		63.17057	11.46424	62.96619		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 :											357,908,901.12	3,728	1 131 005.1
Grand Total:											357,908,901.12	3,728	1 131 005.1