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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 01/03/2021

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
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap		90.75000	90.75000		90.77000	90.77000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future		781.88400	781.88400		779.47400	779.47400			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future		790.15600	790.15600		787.73000	787.73000			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		798.89100	798.89100		796.44300	796.44300			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		807.86500	807.86500		805.39200	805.39200			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future		878.60000	878.60000		875.48200	875.48200			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		887.89500	887.89500		884.75400	884.75400			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		897.71000	897.71000		894.54100	894.54100			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		907.79400	907.79400		904.59200	904.59200			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future		772.89000	772.89000		770.54900	770.54900			0.00	7,728,900.00	1	306.0
ALBI	On 05/08/2021	Index Future		781.06700	781.06700		778.71000	778.71000			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		789.70100	789.70100		787.32300	787.32300			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		798.57200	798.57200		796.17000	796.17000			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		11.39871	75.64036		11.41707	75.54274			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future		11.65074	76.44989		11.66983	76.35153			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		11.90576	73.51269		11.92563	73.41343			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		12.17935	74.33960		12.20008	74.23936			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		11.94599	74.05110		11.97974	73.85125			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future		12.18563	74.84427		12.22083	74.64262			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.42982	71.40662		12.46660	71.20290			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.68295	72.21048		12.72140	72.00457			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		763.65000	763.65000		761.26600	761.26600			0.00	0.00	0	975.0
GOVI	On 05/08/2021	GOVI		771.73000	771.73000		769.32800	769.32800			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		780.26000	780.26000		777.83800	777.83800			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		789.02500	789.02500		786.57800	786.57800			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		150.24949	150.24949		150.81021	150.81021			0.00	0.00	0	7,790.0
I2025	On 05/08/2021	Bond Future		150.36413	150.36413		150.93271	150.93271			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		152.04628	152.04628		152.62156	152.62156			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		152.23302	152.23302		152.81632	152.81632			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		108.01342	108.01342		108.24853	108.24853			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future		109.19612	109.19612		109.43424	109.43424			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		109.26732	109.26732		109.50919	109.50919			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		110.52096	110.52096		110.76571	110.76571			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		102.52297	102.52297	102.51734	102.51734			0.00	0.00	0	9,583.0
I2033		On 05/08/2021	Bond Future		103.64540	103.64540	103.64007	103.64007			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future		103.58020	103.58020	103.57603	103.57603			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future		104.76849	104.76849	104.76442	104.76442			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		116.52657	116.52657	116.67541	116.67541			0.00	0.00	0	7,799.0
I2038		On 05/08/2021	Bond Future		116.08078	116.08078	116.23290	116.23290			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future		117.37953	117.37953	117.53368	117.53368			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future		116.97401	116.97401	117.13143	117.13143			0.00	0.00	0	0.0
I2038		On 31/01/2038	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2046		On 06/05/2021	Bond Future		104.92765	104.92765	104.92134	104.92134			0.00	0.00	0	14,893.0
I2046		On 05/08/2021	Bond Future		106.07657	106.07657	106.07064	106.07064			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future		105.45595	105.45595	105.45154	105.45154			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future		106.66608	106.66608	106.66158	106.66158			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		107.43102	107.43102	107.82825	107.82825			0.00	0.00	0	10,904.0
I2050		On 05/08/2021	Bond Future		106.67973	106.67973	107.08299	107.08299			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future		107.87326	107.87326	108.28141	108.28141			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future		107.16336	107.16336	107.57773	107.57773			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		280.81500	280.81500	280.94300	280.94300			0.00	0.00	0	906.0
IGOV		On 05/08/2021	Index Future		283.85500	283.85500	283.98700	283.98700			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future		287.06100	287.06100	287.19700	287.19700			0.00	0.00	0	0.0
IGOV		On 03/02/2022	Index Future		290.35300	290.35300	290.49100	290.49100			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/03/2021	Jibar Tradeable Future		3.66500	96.33500	3.66500	96.33500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future		3.71500	96.28500	3.73500	96.26500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future		3.73000	96.27000	3.75000	96.25000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future		3.76500	96.23500	3.78500	96.21500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future		3.79000	96.21000	3.80000	96.20000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future		3.88000	96.12000	3.91000	96.09000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future		3.91000	96.09000	3.93000	96.07000			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		4.22500	95.77500	4.26500	95.73500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.49000	95.51000	4.54000	95.46000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.77000	95.23000	4.84000	95.16000			0.00	0.00	0	471.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		4.98500	95.01500	5.04500	94.95500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.24500	94.75500	5.29500	94.70500			0.00	0.00	0	0.0
R186		On 06/05/2021	Bond Future		7.38735	118.14291	7.45744	117.79876		6.89	0.00	37,923,874.11	321	106,338.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R186	On 06/05/2021	Bond Future	7.30	Put	1,598.23000		1.59823		1,822.32000	1.82232	1,598.230	6.83	0.54	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			7.57715		114.12663		7.65154	113.77928		6.53	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.76867		115.37729		7.84773	115.02645		6.61	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			7.97964		111.39353		8.06399	111.03883		6.39	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			319.62969		319.62969		319.63253	319.63253			0.00	0.00	0	2,074.0
R197	On 05/08/2021	Bond Future			315.12637		315.12637		315.13657	315.13657			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			318.65243		318.65243		318.66351	318.66351			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			314.20981		314.20981		314.22767	314.22767			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			229.36220		229.36220		227.97229	227.97229			0.00	0.00	0	8,028.0
R202	On 05/08/2021	Bond Future			227.62270		227.62270		226.22158	226.22158			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			230.16947		230.16947		228.75307	228.75307			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			228.50838		228.50838		227.07963	227.07963			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			5.33390		105.60853		5.34693	105.58578		1.74	0.00	0.00	0	40,958.0
R2023	On 05/08/2021	Bond Future			5.51244		106.73857		5.52748	106.71595		1.85	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.72532		104.00014		5.74317	103.97754		1.73	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			6.03483		105.16951		6.05707	105.14680		1.48	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			9.11306		95.58738		9.16183	95.31106		11.41	0.00	0.00	0	113,541.0
R2030	On 06/05/2021	Bond Future	7.97	Call	132.18000		0.13218		126.29000	0.12629	132.180	10.75	0.07	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,024.96000		1.02496		969.94000	0.96994	1,024.960	11.27	0.34	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	2,525.37000		2.52537		2,732.26000	2.73226	2,525.370	11.35	0.59	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	2,357.04000		2.35704		2,558.00000	2.55800	2,357.040	11.38	0.57	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	2,196.37000		2.19637		2,391.21000	2.39121	2,196.370	11.41	0.55	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,584.42000		1.58442		1,750.83000	1.75083	1,584.420	11.58	0.44	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	2,351.37000		2.35137		2,234.81000	2.23481	2,351.370	11.62	0.58	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	495.80000		0.49580		577.92000	0.57792	495.800	12.43	0.18	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	39.93000		0.03993		52.74000	0.05274	39.930	12.54	0.02	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.32239		92.60524		9.37338	92.32627		11.19	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	244.50000		0.24450		230.65000	0.23065	244.500	10.57	0.09	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,434.15000		1.43415		1,364.32000	1.36432	1,434.150	10.90	0.34	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,786.55000		1.78655		1,703.11000	1.70311	1,786.550	11.01	0.39	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,093.54000		3.09354		2,966.78000	2.96678	3,093.540	11.32	0.56	0.00	0	600.0

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
R2030	On 05/08/2021	Bond Future	10.30	Put	995.11000	0.99511	1,080.86000	1.08086	995.110	12.18	0.22	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	56.56000	0.05656	66.24000	0.06624	56.560	12.18	0.02	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.52293	93.62034	9.57616	93.33856		11.23	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	1,001.18000	1.00118	954.80000	0.95480	1,001.180	10.69	0.22	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,738.57000	1.73857	1,664.90000	1.66490	1,738.570	10.83	0.33	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	641.72000	0.64172	691.97000	0.69197	641.720	12.09	0.13	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.74088	90.66915	9.79662	90.38431		11.04	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	1,207.73000	1.20773	1,153.73000	1.15373	1,207.730	10.44	0.24	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	4,907.44000	4.90744	5,086.00000	5.08600	4,907.440	10.80	0.56	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	3,749.53000	3.74953	3,902.17000	3.90217	3,749.530	11.06	0.47	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			9.82350	90.52748	9.87740	90.19807		13.55	0.00	151,995,638.92	1,679	126,403.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,954.15000	3.95415	3,759.24000	3.75924	3,954.150	13.91	0.73	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	3.84000	0.00384	5.80000	0.00580	3.840	15.01	0.00	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.03019	91.49658	10.08631	91.16399		12.93	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.23769	88.35410	10.29615	88.01803		13.61	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,744.77000	1.74477	1,663.56000	1.66356	1,744.770	12.95	0.31	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,838.93000	2.83893	2,720.98000	2.72098	2,838.930	13.32	0.43	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	404.99000	0.40499	442.56000	0.44256	404.990	14.66	0.08	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.45742	89.34801	10.51839	89.00833		12.83	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	1,222.72000	1.22272	1,163.94000	1.16394	1,222.720	12.14	0.22	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,515.92000	1.51592	1,445.33000	1.44533	1,515.920	12.14	0.26	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	6,440.89000	6.44089	6,668.43000	6.66843	6,440.890	12.35	0.61	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	5,321.55000	5.32155	5,526.37000	5.52637	5,321.550	12.59	0.54	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	4,414.65000	4.41465	4,598.07000	4.59807	4,414.650	12.80	0.48	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	3,873.38000	3.87338	4,042.55000	4.04255	3,873.380	12.93	0.44	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			10.45233	90.31628	10.48547	90.09727		14.90	0.00	78,575,163.60	870	100,316.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	1,118.43000	1.11843	1,092.65000	1.09265	1,118.430	14.27	0.32	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	1,611.58000	1.61158	1,571.36000	1.57136	1,611.580	14.58	0.41	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	2,099.01000	2.09901	2,044.44000	2.04444	2,099.010	14.78	0.49	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	1,976.63000	1.97663	2,126.35000	2.12635	1,976.630	14.96	0.44	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,660.57000	3.66057	3,564.64000	3.56464	3,660.570	15.32	0.67	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	924.66000	0.92466	1,024.44000	1.02444	924.660	15.76	0.25	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	5,240.84000	5.24084	5,112.63000	5.11263	5,240.840	15.96	0.78	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	605.50000	0.60550	682.19000	0.68219	605.500	16.31	0.17	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	411.85000	0.41185	471.31000	0.47131	411.850	16.68	0.13	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	148.87000	0.14887	177.97000	0.17797	148.870	16.68	0.05	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	21.66000	0.02166	28.20000	0.02820	21.660	16.68	0.01	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	14.50000	0.01450	19.23000	0.01923	14.500	16.68	0.01	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			10.66217	91.28268	10.69663	91.06166		14.48	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
R2035	On 05/08/2021	Bond Future	10.02	Call	1,632.65000		1.63265	1,590.26000	1.59026	1,632.650		13.69	0.32	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	3,114.76000		3.11476	3,247.89000	3.24789	3,114.760		14.50	0.45	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	1,780.75000		1.78075	1,876.84000	1.87684	1,780.750		15.24	0.29	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			10.87236	87.80795		10.90819	87.58472			15.31	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	2,301.52000		2.30152	2,248.01000	2.24801	2,301.520		14.54	0.35	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,563.12000		2.56312	2,504.58000	2.50458	2,563.120		14.64	0.37	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,614.78000		3.61478	3,537.45000	3.53745	3,614.780		15.00	0.47	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	3,793.30000		3.79330	3,916.27000	3.91627	3,793.300		15.38	0.43	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	2,373.76000		2.37376	2,465.78000	2.46578	2,373.760		16.14	0.30	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	343.25000		0.34325	366.69000	0.36669	343.250		16.51	0.06	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			11.09783	88.79556		11.13518	88.56993			14.39	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,626.11000		1.62611	1,586.68000	1.58668	1,626.110		13.64	0.25	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.65	Put	6,344.10000		6.34410	6,492.88000	6.49288	6,344.100		13.94	0.56	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.39	Put	4,072.68000		4.07268	4,188.76000	4.18876	4,072.680		14.49	0.42	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			10.68980	85.81953		10.71784	85.63508			15.99	0.00	38,618,788.50	450	129,691.0
R2037	On 05/08/2021	Bond Future			10.90156	82.48249		10.93072	82.29636			16.31	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.10257	83.38693		11.13284	83.19898			16.41	0.00	0.00	0	0.0
R2037	On 03/02/2022	Bond Future			11.31811	80.07055		11.34962	79.88061			16.23	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			10.81636	88.00048		10.86497	87.65935			16.23	0.00	0.00	0	79,050.0
R2040	On 06/05/2021	Bond Future	10.83	Call	2,431.83000		2.43183	2,311.74000	2.31174	2,431.830		15.98	0.52	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	5,854.83000		5.85483	5,625.90000	5.62590	5,854.830		17.31	0.80	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	13.72000		0.01372	19.13000	0.01913	13.720		18.31	0.01	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.02337	84.43650		11.07398	84.09200			16.80	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,809.94000		3.80994	3,665.20000	3.66520	3,809.940		16.86	0.53	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	5,791.00000		5.79100	5,598.77000	5.59877	5,791.000		17.58	0.66	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	32.03000		0.03203	37.89000	0.03789	32.030		18.46	0.01	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.21954	85.36237		11.27212	85.01432			16.90	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.42967	81.81804		11.48444	81.46621			16.70	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 06/05/2021	Bond Future			10.89076	84.49766		10.92899	84.22707			17.09	0.00	0.00	0	61,789.0
R2044	On 06/05/2021	Bond Future	10.70	Call	1,772.70000		1.77270	1,712.36000	1.71236	1,772.700		16.59	0.42	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	1,787.87000		1.78787	1,950.09000	1.95009	1,787.870		17.25	0.39	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	4,377.19000		4.37719	4,238.30000	4.23830	4,377.190		17.70	0.71	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	1,133.98000		1.13398	1,259.94000	1.25994	1,133.980		17.81	0.28	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	626.34000		0.62634	712.94000	0.71294	626.340		18.75	0.17	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	161.87000		0.16187	195.43000	0.19543	161.870		19.28	0.05	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.08998	81.02135		11.12978	80.74819			17.69	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	Options Inter
R2044	On 04/11/2021	Bond Future			11.27850		81.90981		11.31985	81.63388		17.78	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.48021		78.45173		11.52329	78.17283		17.55	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			10.80977		83.76350		10.84782	83.48530		17.40	0.00	335,054,000.00	4,000	136,207.0
R2048	On 06/05/2021	Bond Future	10.20	Call	669.27000		0.66927		646.61000	0.64661	669.270	15.69	0.22	0.00	0	1,200.0
R2048	On 06/05/2021	Bond Future	10.80	Call	2,391.88000		2.39188		2,306.95000	2.30695	2,391.880	17.08	0.51	0.00	0	1,200.0
R2048	On 05/08/2021	Bond Future			10.99503		84.65976		11.03461	84.37895		17.11	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future	10.00	Call	994.07000		0.99407		958.96000	0.95896	994.070	15.57	0.21	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,639.59000		1.63959		1,585.05000	1.58505	1,639.590	16.11	0.30	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.60	Call	2,464.26000		2.46426		2,387.23000	2.38723	2,464.260	16.59	0.40	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	3,445.72000		3.44572		3,344.43000	3.34443	3,445.720	16.99	0.49	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			11.17935		81.17557		11.22052	80.89186		18.13	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.37592		82.08860		11.41884	81.80187		16.92	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			10.36252		69.81873		10.38003	69.71769		17.99	0.00	0.00	0	26,647.0
R209	On 06/05/2021	Bond Future	9.50	Call	423.87000		0.42387		435.12000	0.43512	423.870	16.87	0.16	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	736.95000		0.73695		747.87000	0.74787	736.950	17.09	0.25	0.00	0	5,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,798.26000		1.79826		1,798.46000	1.79846	1,798.260	17.73	0.47	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	2,076.91000		2.07691		2,073.20000	2.07320	2,076.910	17.83	0.51	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	1,515.07000		1.51507		1,600.71000	1.60071	1,515.070	18.11	0.38	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	834.23000		0.83423		898.90000	0.89890	834.230	18.72	0.24	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	570.69000		0.57069		623.09000	0.62309	570.690	19.24	0.18	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	320.43000		0.32043		357.18000	0.35718	320.430	19.79	0.11	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	79.36000		0.07936		93.25000	0.09325	79.360	19.79	0.03	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.54671		70.56613		10.56482	70.46427		16.96	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.73001		68.19910		10.74875	68.09632		17.83	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,370.47000		1.37047		1,362.67000	1.36267	1,370.470	16.94	0.26	0.00	0	3,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	4,655.44000		4.65544		4,733.05000	4.73305	4,655.440	17.61	0.52	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,643.54000		1.64354		1,688.55000	1.68855	1,643.540	19.21	0.24	0.00	0	5,500.0
R209	On 03/02/2022	Bond Future			10.92193		68.96630		10.94136	68.86245		16.83	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



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/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			199.98769	199.98769		199.91702	199.91702			0.00	0.00	0	1,183.0
R210	On 05/08/2021	Bond Future			202.17752	202.17752		202.10682	202.10682			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			201.69932	201.69932		201.63030	201.63030			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			204.01353	204.01353		203.94403	203.94403			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			171.34560	171.34560		171.38075	171.38075			0.00	0.00	0	3,114.0
R212	On 05/08/2021	Bond Future			170.88975	170.88975		170.92771	170.92771			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			172.80174	172.80174		172.84053	172.84053			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			9.48952	85.68654		9.54832	85.35619		13.29	0.00	0.00	0	9,143.0
R213	On 05/08/2021	Bond Future			9.68781	86.60345		9.74904	86.26985		12.46	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			9.88795	84.02270		9.95171	83.68564		13.06	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.10395	84.96751		10.17050	84.62679		12.31	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,182.77000	1.18277	1,119.71000	1.11971	1,182.770	11.63	0.23	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,385.53000	1.38553	1,313.48000	1.31348	1,385.530	11.63	0.26	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.58	Put	5,459.51000	5.45951	5,678.53000	5.67853	5,459.510	11.86	0.59	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	4,914.40000	4.91440	5,120.75000	5.12075	4,914.400	11.99	0.55	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.15	Put	3,875.73000	3.87573	4,054.76000	4.05476	3,875.730	12.25	0.47	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.25	Put	3,639.73000	3.63973	3,811.87000	3.81187	3,639.730	12.31	0.45	0.00	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			10.77919	66.51632		10.81200	66.32551		19.76	0.00	0.00	0	13,944.0
R214	On 05/08/2021	Bond Future			10.96311	67.22813		10.99715	67.03544		18.62	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.14604	64.68733		11.18133	64.49270		19.64	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.34063	65.41484		11.37730	65.21813		18.51	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
<b>Total for Derivatives :</b>													<b>649,896,365.13</b>	<b>7,321</b>	<b>1 192 742.0</b>
<b>Grand Total:</b>													<b>649,896,365.13</b>	<b>7,321</b>	<b>1 192 742.0</b>