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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/03/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.84000		90.84000		90.80000	90.80000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	765.59200		765.59200		772.92300	772.92300			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	773.64600		773.64600		781.06300	781.06300			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	782.18000		782.18000		789.68400	789.68400			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	790.95700		790.95700		798.54800	798.54800			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	850.32400		850.32400		864.33000	864.33000			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	859.27000		859.27000		873.43300	873.43300			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	868.74800		868.74800		883.07300	883.07300			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	878.49600		878.49600		892.98600	892.98600			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	748.16700		748.16700		760.27900	760.27900			0.00	0.00	0	309.0
ALBI	On 05/08/2021	Index Future	756.03800		756.03800		768.28600	768.28600			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	764.37800		764.37800		776.76600	776.76600			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	772.95500		772.95500		785.48500	785.48500			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	11.94856		72.79342		11.66876	74.22252			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	12.22552		73.56801		11.93335	75.01255			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.50590		70.59739		12.20089	72.05792			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.80693		71.39071		12.48793	72.86772			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	12.44259		71.20027		12.17217	72.72905			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.70575		71.95855		12.42277	73.50388			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.97457		68.48755		12.67818	70.04995			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	13.25348		69.25779		12.94297	70.83782			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	739.39200		739.39200		751.26000	751.26000			0.00	14,787,840.00	2	976.0
GOVI	On 05/08/2021	GOVI	747.17000		747.17000		759.17200	759.17200			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	755.41200		755.41200		767.55100	767.55100			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	763.88800		763.88800		776.16700	776.16700			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	149.20148		149.20148		150.08802	150.08802			0.00	0.00	0	7,795.0
I2025	On 05/08/2021	Bond Future	149.29577		149.29577		150.19250	150.19250			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	150.96247		150.96247		151.86956	151.86956			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	151.13510		151.13510		152.05279	152.05279			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	104.45396		104.45396		106.53825	106.53825			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future	105.59146		105.59146		107.69889	107.69889			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	105.61983		105.61983		107.75103	107.75103			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	106.83041		106.83041		108.98618	108.98618			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	99.83765		99.83765		100.97352	100.97352			0.00	0.00	0	9,583.0
I2033	On 05/08/2021	Bond Future	100.92483		100.92483		102.07347	102.07347			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	100.82678		100.82678		101.98855	101.98855			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	101.98238		101.98238		103.15761	103.15761			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future	115.72236		115.72236		117.11165	117.11165			0.00	0.00	0	7,799.0
I2038	On 05/08/2021	Bond Future	115.26076		115.26076		116.66564	116.66564			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	116.54777		116.54777		117.96855	117.96855			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	116.13148		116.13148		117.56859	117.56859			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	101.61417		101.61417		103.97793	103.97793			0.00	0.00	0	14,893.0
I2046	On 05/08/2021	Bond Future	102.72078		102.72078		105.11053	105.11053			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	102.06005		102.06005		104.47682	104.47682			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	103.23006		103.23006		105.67480	105.67480			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	104.03056		104.03056		106.96708	106.96708			0.00	0.00	0	10,904.0
I2050	On 05/08/2021	Bond Future	103.23578		103.23578		106.20484	106.20484			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	104.38846		104.38846		107.39081	107.39081			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	103.63746		103.63746		106.67431	106.67431			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	275.79900		275.79900		279.06400	279.06400			0.00	0.00	0	897.0
IGOV	On 05/08/2021	Index Future	278.76800		278.76800		282.07200	282.07200			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	281.91000		281.91000		285.25300	285.25300			0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future	285.13900		285.13900		288.52200	288.52200			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.65500		96.34500		3.65500	96.34500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.75500		96.24500		3.73500	96.26500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.78000		96.22000		3.76000	96.24000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.87500		96.12500		3.83500	96.16500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.91000		96.09000		3.87000	96.13000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	4.07000		95.93000		4.00000	96.00000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	4.11000		95.89000		4.04000	95.96000			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.52500		95.47500		4.38500	95.61500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.81000		95.19000		4.65000	95.35000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	5.13000		94.87000		4.97000	95.03000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.37500		94.62500		5.18500	94.81500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.67500		94.32500		5.45500	94.54500			0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.89856		115.66252		7.66148	116.80431		6.81	0.00	11,913,239.56	103	106,519.0

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	3,221.55000		3.22155	2,377.66000	2.37766	3,221.550		6.75	0.82	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			8.12211		111.61289	7.86993	112.76727			6.60	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			8.34913		112.83334	8.08069	114.00066			6.56	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			8.59959		108.81971	8.31295	110.00026			6.50	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			318.79420		318.79420	319.32290	319.32290				0.00	0.00	0	2,074.0
R197	On 05/08/2021	Bond Future			314.26299		314.26299	314.79854	314.79854				0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			317.77199		317.77199	318.31427	318.31427				0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			313.31578		313.31578	313.86475	313.86475				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			223.11607		223.11607	225.45194	225.45194				0.00	0.00	0	8,028.0
R202	On 05/08/2021	Bond Future			221.29499		221.29499	223.65703	223.65703				0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			223.76553		223.76553	226.15462	226.15462				0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			222.02859		222.02859	224.44530	224.44530				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			5.62905		105.09472	5.49392	105.32955			1.73	0.00	0.00	0	40,958.0
R2023	On 05/08/2021	Bond Future			5.86316		106.21298	5.70425	106.45067			1.87	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			6.14850		103.46633	5.95740	103.70690			1.72	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			6.56650		104.62851	6.32677	104.87192			1.55	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			9.67950		92.44221	9.38829	94.04176			11.33	0.00	0.00	0	113,151.0
R2030	On 06/05/2021	Bond Future	7.97	Call	11.71000		0.01171	42.98000	0.04298	11.710		10.63	0.01	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	225.69000		0.22569	510.82000	0.51082	225.690		10.99	0.12	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	4,693.51000		4.69351	3,460.84000	3.46084	4,693.510		11.09	0.84	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	4,453.34000		4.45334	3,254.81000	3.25481	4,453.340		11.13	0.83	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	4,219.32000		4.21932	3,056.25000	3.05625	4,219.320		11.17	0.81	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	3,263.77000		3.26377	2,268.05000	2.26805	3,263.770		11.31	0.72	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	805.87000		0.80587	1,449.78000	1.44978	805.870		11.35	0.31	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	1,199.35000		1.19935	737.21000	0.73721	1,199.350		12.03	0.38	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	140.92000		0.14092	71.99000	0.07199	140.920		12.49	0.07	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.91657		89.42082	9.61151	91.03773			11.24	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	64.01000		0.06401	132.04000	0.13204	64.010		10.62	0.03	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	560.06000		0.56006	919.57000	0.91957	560.060		10.78	0.17	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.95	Call	748.67000		0.74867	1,186.47000	1.18647	748.670		10.90	0.22	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	1,541.76000		1.54176	2,235.05000	2.23505	1,541.760		11.21	0.36	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	1,836.07000	1.83607	1,329.51000	1.32951	1,836.070	11.99	0.37	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	153.94000	0.15394	93.93000	0.09393	153.940	12.25	0.05	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			10.14439	90.39901	9.82543	92.03376		11.00	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	398.67000	0.39867	628.32000	0.62832	398.670	10.42	0.11	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	799.40000	0.79940	1,181.50000	1.18150	799.400	10.57	0.19	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	1,118.76000	1.11876	823.95000	0.82395	1,118.760	11.89	0.21	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			10.39239	87.41056	10.05801	89.06381		11.03	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	575.34000	0.57534	848.35000	0.84835	575.340	10.41	0.14	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	6,925.42000	6.92542	5,840.78000	5.84078	6,925.420	10.79	0.70	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	5,463.29000	5.46329	4,532.60000	4.53260	5,463.290	11.05	0.61	0.00	0	101.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future			10.33152	87.48685	10.08214	88.96165		13.38	0.00	0.00	0	126,403.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	1,924.60000	1.92460	2,812.17000	2.81217	1,924.600	13.75	0.51	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	12.01000	0.01201	6.37000	0.00637	12.010	14.87	0.01	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.56086	88.41807	10.30070	89.90886		12.88	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.79141	85.23969	10.52002	86.74706		13.22	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	845.20000	0.84520	1,180.07000	1.18007	845.200	12.51	0.19	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	1,563.37000	1.56337	2,070.88000	2.07088	1,563.370	12.91	0.29	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	647.87000	0.64787	492.15000	0.49215	647.870	14.30	0.13	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			11.03565	86.19767	10.75224	87.72204		12.71	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	625.86000	0.62586	865.37000	0.86537	625.860	12.02	0.13	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	803.65000	0.80365	1,093.69000	1.09369	803.650	12.02	0.16	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	8,473.17000	8.47317	7,423.42000	7.42342	8,473.170	12.23	0.73	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	7,131.31000	7.13131	6,186.78000	6.18678	7,131.310	12.47	0.66	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	6,017.28000	6.01728	5,172.72000	5.17272	6,017.280	12.68	0.60	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	5,341.93000	5.34193	4,564.29000	4.56429	5,341.930	12.82	0.55	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			11.00152	86.78601	10.72147	88.56008		14.69	0.00	18,919,350.18	218	99,812.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	265.75000	0.26575	574.34000	0.57434	265.750	14.04	0.11	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	462.00000	0.46200	906.17000	0.90617	462.000	14.36	0.18	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	685.44000	0.68544	1,255.99000	1.25599	685.440	14.57	0.24	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	3,840.87000	3.84087	2,763.42000	2.76342	3,840.870	14.75	0.70	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	1,569.50000	1.56950	2,488.90000	2.48890	1,569.500	15.12	0.42	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	2,014.87000	2.01487	1,352.77000	1.35277	2,014.870	15.56	0.47	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	2,673.89000	2.67389	3,858.43000	3.85843	2,673.890	15.77	0.58	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	1,377.61000	1.37761	899.15000	0.89915	1,377.610	16.13	0.35	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	969.63000	0.96963	617.86000	0.61786	969.630	16.50	0.27	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	393.12000	0.39312	232.54000	0.23254	393.120	16.50	0.13	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	66.79000	0.06679	35.32000	0.03532	66.790	16.50	0.03	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	45.81000	0.04581	23.76000	0.02376	45.810	16.50	0.02	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			11.23536	87.70945	10.94334	89.50273		14.36	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	680.61000	0.68061		1,072.47000	1.07247	680.610	13.56	0.17	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	4,919.12000	4.91912		3,916.92000	3.91692	4,919.120	14.38	0.62	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	2,987.42000	2.98742		2,298.95000	2.29895	2,987.420	15.13	0.44	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.46967	84.19358		11.16539	86.00665		14.82	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,112.85000	1.11285		1,575.34000	1.57534	1,112.850	14.00	0.22	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,278.67000	1.27867		1,786.53000	1.78653	1,278.670	14.11	0.24	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	1,987.66000	1.98766		2,663.62000	2.66362	1,987.660	14.49	0.33	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	5,387.46000	5.38746		4,451.11000	4.45111	5,387.460	14.89	0.57	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	3,471.72000	3.47172		2,804.10000	2.80410	3,471.720	15.67	0.41	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	562.20000	0.56220		412.07000	0.41207	562.200	16.05	0.10	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			11.72142	85.13959		11.40369	86.97313		14.27	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	832.00000	0.83200		1,166.45000	1.16645	832.000	13.51	0.15	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	8,545.43000	8.54543		7,359.75000	7.35975	8,545.430	13.81	0.69	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	5,722.56000	5.72256		4,815.77000	4.81577	5,722.560	14.37	0.54	0.00	0	683.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 06/05/2021	Bond Future			11.21841	82.44302		10.95882	84.07487		15.79	0.00	0.00	0	129,571.0	
R2037	On 05/08/2021	Bond Future			11.45341	79.06490		11.18263	80.71447		16.21	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.67684	79.93007		11.39507	81.59782		15.90	0.00	0.00	0	0.0	
R2037	On 03/02/2022	Bond Future			11.91695	76.57390		11.62305	78.26050		16.12	0.00	0.00	0	0.0	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 06/05/2021	Bond Future			11.33521	84.46827		11.06005	86.31185		15.99	0.00	0.00	0	78,942.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	874.30000	0.87430		1,545.29000	1.54529	874.300	15.73	0.27	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	3,171.72000	3.17172		4,473.42000	4.47342	3,171.720	17.08	0.62	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	38.94000	0.03894		20.47000	0.02047	38.940	18.09	0.02	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.56529	80.86142		11.27812	82.72497		16.61	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	2,019.47000	2.01947		2,816.06000	2.81606	2,019.470	16.37	0.37	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	3,463.73000	3.46373		4,539.85000	4.53985	3,463.730	16.98	0.52	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	69.35000	0.06935		44.00000	0.04400	69.350	18.29	0.02	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.78370	81.74627		11.48474	83.63038		16.31	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			12.01827	78.16028		11.70627	80.06568		16.58	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			11.42061	80.87728		11.14527	82.72415		16.85	0.00	0.00	0	61,826.0	
R2044	On 06/05/2021	Bond Future	10.70	Call	537.58000	0.53758		1,029.96000	1.02996	537.580	16.34	0.19	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.10	Put	3,477.45000	3.47745		2,475.63000	2.47563	3,477.450	17.01	0.64	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.35	Call	2,046.33000	2.04633		3,109.70000	3.10970	2,046.330	17.47	0.48	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.40	Put	2,350.74000	2.35074		1,608.34000	1.60834	2,350.740	17.58	0.50	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.79	Put	1,370.58000	1.37058		902.50000	0.90250	1,370.580	18.53	0.33	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	12.50	Put	401.45000	0.40145		242.29000	0.24229	401.450	19.07	0.13	0.00	0	3,100.0	
R2044	On 05/08/2021	Bond Future			11.64358	77.35742		11.35608	79.22419		17.50	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			11.85503		78.20394		11.55558	80.09130		17.17	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			12.08197		74.70332		11.76928	76.61201		17.45	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			11.33014		80.09801		11.05994	81.96433		17.16	0.00	0.00	0	134,822.0
R2048	On 06/05/2021	Bond Future	10.20	Call	120.48000		0.12048		302.98000	0.30298	120.480	15.41	0.06	0.00	0	1,200.0
R2048	On 06/05/2021	Bond Future	10.80	Call	828.58000		0.82858		1,479.70000	1.47970	828.580	16.84	0.26	0.00	0	1,200.0
R2048	On 05/08/2021	Bond Future			11.53837		80.95034		11.25640	82.83677		16.93	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future	10.00	Call	359.03000		0.35903		607.53000	0.60753	359.030	15.36	0.10	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.30	Call	688.88000		0.68888		1,081.89000	1.08189	688.880	15.91	0.16	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.60	Call	1,166.77000		1.16677		1,725.87000	1.72587	1,166.770	16.40	0.24	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	1,796.93000		1.79693		2,531.90000	2.53190	1,796.930	16.81	0.33	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			11.74581		77.42364		11.45178	79.33092		17.51	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.96767		78.29365		11.66037	80.22243		16.83	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			10.91672		66.72075		10.63709	68.25836		17.80	0.00	1,734,739.50	26	27,123.0
R209	On 06/05/2021	Bond Future	9.50	Call	74.05000		0.07405		184.84000	0.18484	74.050	16.63	0.04	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	164.80000		0.16480		363.82000	0.36382	164.800	16.87	0.08	0.00	0	5,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	606.17000		0.60617		1,084.57000	1.08457	606.170	17.54	0.23	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	746.89000		0.74689		1,291.96000	1.29196	746.890	17.64	0.27	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	2,938.50000		2.93850		2,119.41000	2.11941	2,938.500	17.92	0.63	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	1,763.07000		1.76307		1,210.23000	1.21023	1,763.070	18.56	0.45	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,253.77000		1.25377		839.95000	0.83995	1,253.770	19.09	0.35	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	742.32000		0.74232		480.75000	0.48075	742.320	19.65	0.23	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	211.53000		0.21153		125.42000	0.12542	211.530	19.65	0.08	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			11.12256		67.43095		10.83224	68.98515		16.97	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.32774		65.02798		11.02640	66.59934		17.37	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	621.32000		0.62132		902.26000	0.90226	621.320	16.42	0.15	0.00	0	3,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	6,372.52000		6.37252		5,412.38000	5.41238	6,372.520	17.14	0.66	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,420.15000		2.42015		1,955.18000	1.95518	2,420.150	18.78	0.34	0.00	0	5,500.0
R209	On 03/02/2022	Bond Future			11.54276		65.75875		11.22971	67.34787		16.69	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			196.80501	196.80501		197.92927	197.92927			0.00	0.00	0	1,183.0
R210	On 05/08/2021	Bond Future			198.94818	198.94818		200.08549	200.08549			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			198.42922	198.42922		199.57967	199.57967			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			200.70368	200.70368		201.86759	201.86759			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			171.29803	171.29803		171.30219	171.30219			0.00	0.00	0	2,980.0
R212	On 05/08/2021	Bond Future			170.83150	170.83150		170.83631	170.83631			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			172.73885	172.73885		172.74413	172.74413			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			9.95756	83.10302		9.70813	84.46680		13.13	0.00	13,462,689.24	162	9,143.0
R213	On 05/08/2021	Bond Future			10.17673	83.98728		9.91658	85.36583		12.46	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			10.39792	81.37595		10.12667	82.76983		12.73	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.63680	82.29014		10.35341	83.69971		12.24	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	645.93000	0.64593		888.22000	0.88822	645.930	11.55	0.15	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	774.70000	0.77470		1,052.89000	1.05289	774.700	11.55	0.17	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.58	Put	7,119.76000	7.11976		6,193.38000	6.19338	7,119.760	11.79	0.70	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	6,468.12000	6.46812		5,595.74000	5.59574	6,468.120	11.91	0.66	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.15	Put	5,207.89000	5.20789		4,453.05000	4.45305	5,207.890	12.17	0.58	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.25	Put	4,917.34000	4.91734		4,192.26000	4.19226	4,917.340	12.24	0.56	0.00	0	102.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future			11.27801	63.70836		11.00838	65.20169		19.55	0.00	509,666.88	8	13,928.0
R214	On 05/08/2021	Bond Future			11.48227	64.38624		11.20187	65.89568		18.62	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.68550	61.81290		11.39413	63.33898		19.12	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.90213	62.50742		11.59877	64.05072		18.34	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 :													61,327,525.36	519	1 190 779.0
Grand Total:													61,327,525.36	519	1 190 779.0