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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 09/03/2021

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	90.83000		90.83000		90.84000	90.84000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	767.96100		767.96100		765.59200	765.59200			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	776.08700		776.08700		773.64600	773.64600			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	784.70500		784.70500		782.18000	782.18000			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	793.53000		793.53000		790.95700	790.95700			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	852.37800		852.37800		850.32400	850.32400			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	861.39700		861.39700		859.27000	859.27000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	870.96200		870.96200		868.74800	868.74800			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	880.75800		880.75800		878.49600	878.49600			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	748.49900		748.49900		748.16700	748.16700			0.00	0.00	0	309.0
ALBI	On 05/08/2021	Index Future	756.41900		756.41900		756.03800	756.03800			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	764.81800		764.81800		764.37800	764.37800			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	773.42000		773.42000		772.95500	772.95500			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	11.96107		72.73045		11.94856	72.79342			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	12.23767		73.50884		12.22552	73.56801			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.51745		70.54292		12.50590	70.59739			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.81863		71.33738		12.80693	71.39071			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	12.47580		71.01630		12.44259	71.20027			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.73968		71.77710		12.70575	71.95855			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	13.00910		68.30941		12.97457	68.48755			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	13.28934		69.07933		13.25348	69.25779			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	739.80800		739.80800		739.39200	739.39200			0.00	0.00	0	976.0
GOVI	On 05/08/2021	GOVI	747.63600		747.63600		747.17000	747.17000			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	755.93700		755.93700		755.41200	755.41200			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	764.43900		764.43900		763.88800	763.88800			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	149.47918		149.47918		149.20148	149.20148			0.00	0.00	0	7,795.0
I2025	On 05/08/2021	Bond Future	149.58581		149.58581		149.29577	149.29577			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	151.26683		151.26683		150.96247	150.96247			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	151.44682		151.44682		151.13510	151.13510			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	106.07885		106.07885		104.45396	104.45396			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future	107.24055		107.24055		105.59146	105.59146			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	107.29530		107.29530		105.61983	105.61983			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	108.52779		108.52779		106.83041	106.83041			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	101.50855	101.50855		99.83765	99.83765				0.00	0.00	0	9,583.0
I2033	On 05/08/2021	Bond Future	102.62015	102.62015		100.92483	100.92483				0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	102.54862	102.54862		100.82678	100.82678				0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	103.72662	103.72662		101.98238	101.98238				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	113.89797	113.89797		115.72236	115.72236				0.00	0.00	0	7,799.0
I2038	On 05/08/2021	Bond Future	113.42353	113.42353		115.26076	115.26076				0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	114.69838	114.69838		116.54777	116.54777				0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	114.26380	114.26380		116.13148	116.13148				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	102.14059	102.14059		101.61417	101.61417				0.00	0.00	0	14,893.0
I2046	On 05/08/2021	Bond Future	103.25937	103.25937		102.72078	102.72078				0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	102.61237	102.61237		102.06005	102.06005				0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	103.79120	103.79120		103.23006	103.23006				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	103.94044	103.94044		104.03056	104.03056				0.00	0.00	0	10,904.0
I2050	On 05/08/2021	Bond Future	103.15113	103.15113		103.23578	103.23578				0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	104.31043	104.31043		104.38846	104.38846				0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	103.56124	103.56124		103.63746	103.63746				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	276.13700	276.13700		275.79900	275.79900				0.00	0.00	0	897.0
IGOV	On 05/08/2021	Index Future	279.12700	279.12700		278.76800	278.76800				0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	282.29300	282.29300		281.91000	281.91000				0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future	285.53500	285.53500		285.13900	285.13900				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.64500	96.35500		3.65500	96.34500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.74500	96.25500		3.75500	96.24500				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.77000	96.23000		3.78000	96.22000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.87500	96.12500		3.87500	96.12500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.91000	96.09000		3.91000	96.09000				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	4.07000	95.93000		4.07000	95.93000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	4.11000	95.89000		4.11000	95.89000				0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.52500	95.47500		4.52500	95.47500				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.80000	95.20000		4.81000	95.19000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	5.10000	94.90000		5.13000	94.87000				0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.31500	94.68500		5.37500	94.62500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.60500	94.39500		5.67500	94.32500				0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.82349	116.02248		7.89856	115.66252			6.81	0.00	170,553,045.60	1,470	107,278.0

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	2,925.51000		2.92551	3,221.55000	3.22155	2,925.510		6.75	0.79	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			8.04072		111.98381	8.12211	111.61289			6.60	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			8.26058		113.21668	8.34913	112.83334			6.56	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			8.50438		109.21005	8.59959	108.81971			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			318.78982		318.78982	318.79420	318.79420				0.00	0.00	0	2,074.0
R197	On 05/08/2021	Bond Future			314.27812		314.27812	314.26299	314.26299				0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			317.81063		317.81063	317.77199	317.77199				0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			313.36272		313.36272	313.31578	313.31578				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			223.35091		223.35091	223.11607	223.11607				0.00	0.00	0	8,028.0
R202	On 05/08/2021	Bond Future			221.54612		221.54612	221.29499	221.29499				0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			224.03595		224.03595	223.76553	223.76553				0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			222.30776		222.30776	222.02859	222.02859				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			5.53390		105.26000	5.62905	105.09472			1.73	0.00	32,735,860.00	311	40,647.0
R2023	On 05/08/2021	Bond Future			5.74708		106.38653	5.86316	106.21298			1.87	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			6.00293		103.64951	6.14850	103.46633			1.72	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			6.38142		104.81635	6.56650	104.62851			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			9.63074		92.70751	9.67950	92.44221			11.33	0.00	308,901,423.32	3,332	115,829.0
R2030	On 06/05/2021	Bond Future	7.97	Call	13.38000		0.01338	11.71000	0.01171	13.380		10.63	0.01	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	250.76000		0.25076	225.69000	0.22569	250.760		10.99	0.13	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	4,462.67000		4.46267	4,693.51000	4.69351	4,462.670		11.09	0.83	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	4,226.64000		4.22664	4,453.34000	4.45334	4,226.640		11.13	0.81	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	3,997.02000		3.99702	4,219.32000	4.21932	3,997.020		11.17	0.79	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	3,063.90000		3.06390	3,263.77000	3.26377	3,063.900		11.31	0.70	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	877.06000		0.87706	805.87000	0.80587	877.060		11.35	0.33	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	1,088.33000		1.08833	1,199.35000	1.19935	1,088.330		12.03	0.35	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	119.22000		0.11922	140.92000	0.14092	119.220		12.49	0.06	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.86440		89.69468	9.91657	89.42082			11.24	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	70.68000		0.07068	64.01000	0.06401	70.680		10.62	0.03	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	603.76000		0.60376	560.06000	0.56006	603.760		10.78	0.18	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.95	Call	803.51000		0.80351	748.67000	0.74867	803.510		10.90	0.23	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	1,635.63000		1.63563	1,541.76000	1.54176	1,635.630		11.21	0.38	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	1,727.98000	1.72798	1,836.07000	1.83607	1,727.980	11.99	0.36	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	138.28000	0.13828	153.94000	0.15394	138.280	12.25	0.05	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			10.08853	90.68252	10.14439	90.39901		11.00	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	428.12000	0.42812	398.67000	0.39867	428.120	10.42	0.12	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	851.16000	0.85116	799.40000	0.79940	851.160	10.57	0.20	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	1,054.11000	1.05411	1,118.76000	1.11876	1,054.110	11.89	0.20	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			10.33336	87.69952	10.39239	87.41056		11.03	0.00	0.00	0	0.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	612.90000	0.61290	575.34000	0.57534	612.900	10.41	0.14	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	6,720.46000	6.72046	6,925.42000	6.92542	6,720.460	10.79	0.69	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	5,284.00000	5.28400	5,463.29000	5.46329	5,284.000	11.05	0.60	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			10.30850	87.62157	10.33152	87.48685		13.38	0.00	1,198,925,942.31	13,683	133,206.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	1,977.67000	1.97767	1,924.60000	1.92460	1,977.670	13.75	0.52	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	10.32000	0.01032	12.01000	0.01201	10.320	14.87	0.01	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			10.53588	88.55970	10.56086	88.41807		12.88	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future			10.76417	85.38936	10.79141	85.23969		13.22	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	868.56000	0.86856	845.20000	0.84520	868.560	12.51	0.19	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	1,601.21000	1.60121	1,563.37000	1.56337	1,601.210	12.91	0.30	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	625.21000	0.62521	647.87000	0.64787	625.210	14.30	0.12	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			11.00681	86.35109	11.03565	86.19767		12.71	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	643.16000	0.64316	625.86000	0.62586	643.160	12.02	0.14	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	825.10000	0.82510	803.65000	0.80365	825.100	12.02	0.17	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	8,357.16000	8.35716	8,473.17000	8.47317	8,357.160	12.23	0.72	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	7,024.90000	7.02490	7,131.31000	7.13131	7,024.900	12.47	0.65	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	5,920.32000	5.92032	6,017.28000	6.01728	5,920.320	12.68	0.59	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	5,251.48000	5.25148	5,341.93000	5.34193	5,251.480	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			11.01454	86.70482	11.00152	86.78601		14.69	0.00	174,883,621.94	2,017	101,829.0		
R2035	On 06/05/2021	Bond Future	10.05	Call	248.79000	0.24879	265.75000	0.26575	248.790	14.04	0.11	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	437.11000	0.43711	462.00000	0.46200	437.110	14.36	0.17	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	10.40	Call	653.28000	0.65328	685.44000	0.68544	653.280	14.57	0.23	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	10.55	Put	3,882.77000	3.88277	3,840.87000	3.84087	3,882.770	14.75	0.71	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.81	Call	1,518.00000	1.51800	1,569.50000	1.56950	1,518.000	15.12	0.42	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	11.05	Put	2,034.53000	2.03453	2,014.87000	2.01487	2,034.530	15.56	0.47	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	2,608.75000	2.60875	2,673.89000	2.67389	2,608.750	15.77	0.57	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	11.32	Put	1,388.47000	1.38847	1,377.61000	1.37761	1,388.470	16.13	0.36	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	11.55	Put	975.29000	0.97529	969.63000	0.96963	975.290	16.50	0.27	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.02	Put	393.38000	0.39338	393.12000	0.39312	393.380	16.50	0.13	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	12.77	Put	65.90000	0.06590	66.79000	0.06679	65.900	16.50	0.03	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.91	Put	45.05000	0.04505	45.81000	0.04581	45.050	16.50	0.02	0.00	0	600.0		
R2035	On 05/08/2021	Bond Future			11.24805	87.63277	11.23536	87.70945		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	Options Inter
R2035	On 05/08/2021	Bond Future	10.02	Call	661.01000		0.66101		680.61000	0.68061	661.010	13.56	0.17	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	4,956.55000		4.95655	4,919.12000	4.91912	4,956.550	14.38	0.62	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	3,010.29000		3.01029	2,987.42000	2.98742	3,010.290	15.13	0.45	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.48181		84.12243	11.46967	84.19358		14.82	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,091.85000		1.09185	1,112.85000	1.11285	1,091.850	14.00	0.21	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,255.63000		1.25563	1,278.67000	1.27867	1,255.630	14.11	0.24	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	1,957.18000		1.95718	1,987.66000	1.98766	1,957.180	14.49	0.32	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	5,419.50000		5.41950	5,387.46000	5.38746	5,419.500	14.89	0.57	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	3,492.62000		3.49262	3,471.72000	3.47172	3,492.620	15.67	0.42	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	565.41000		0.56541	562.20000	0.56220	565.410	16.05	0.10	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			11.73373		85.06974	11.72142	85.13959		14.27	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	817.40000		0.81740	832.00000	0.83200	817.400	13.51	0.15	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	8,587.51000		8.58751	8,545.43000	8.54543	8,587.510	13.81	0.69	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	5,753.20000		5.75320	5,722.56000	5.72256	5,753.200	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			11.24681		82.26749	11.21841	82.44302		15.79	0.00	103,163,432.46	1,254	130,746.0	
R2037	On 05/08/2021	Bond Future			11.48218		78.89266	11.45341	79.06490		16.21	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.70577		79.76185	11.67684	79.93007		15.90	0.00	0.00	0	0.0	
R2037	On 03/02/2022	Bond Future			11.94679		76.40575	11.91695	76.57390		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			11.37395		84.21393	11.33521	84.46827		15.99	0.00	51,117,855.51	607	79,471.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	791.80000		0.79180	874.30000	0.87430	791.800	15.73	0.26	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	2,996.74000		2.99674	3,171.72000	3.17172	2,996.740	17.08	0.61	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	41.16000		0.04116	38.94000	0.03894	41.160	18.09	0.02	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.60491		80.60962	11.56529	80.86142		16.61	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	1,917.89000		1.91789	2,019.47000	2.01947	1,917.890	16.37	0.36	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	3,323.22000		3.32322	3,463.73000	3.46373	3,323.220	16.98	0.51	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	72.81000		0.07281	69.35000	0.06935	72.810	18.29	0.02	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.82398		81.49779	11.78370	81.74627		16.31	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			12.05999		77.91105	12.01827	78.16028		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			11.44915		80.68997	11.42061	80.87728		16.85	0.00	41,232,574.67	511	62,084.0	
R2044	On 06/05/2021	Bond Future	10.70	Call	491.14000		0.49114	537.58000	0.53758	491.140	16.34	0.18	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.10	Put	3,580.60000		3.58060	3,477.45000	3.47745	3,580.600	17.01	0.65	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.35	Call	1,938.23000		1.93823	2,046.33000	2.04633	1,938.230	17.47	0.47	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.40	Put	2,425.39000		2.42539	2,350.74000	2.35074	2,425.390	17.58	0.51	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.79	Put	1,414.93000		1.41493	1,370.58000	1.37058	1,414.930	18.53	0.34	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	12.50	Put	414.41000		0.41441	401.45000	0.40145	414.410	19.07	0.13	0.00	0	3,100.0	
R2044	On 05/08/2021	Bond Future			11.67261		77.17311	11.64358	77.35742		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	Open Interest
R2044	On 04/11/2021	Bond Future			11.88434		78.02340		11.85503	78.20394		17.17	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			12.11227		74.52270		12.08197	74.70332		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			11.35882		79.90444		11.33014	80.09801		17.16	0.00	192,889,318.16	2,414	137,179.0
R2048	On 06/05/2021	Bond Future	10.20	Call	105.13000		0.10513		120.48000	0.12048	105.130	15.41	0.05	0.00	0	1,200.0
R2048	On 06/05/2021	Bond Future	10.80	Call	764.55000		0.76455		828.58000	0.82858	764.550	16.84	0.25	0.00	0	1,200.0
R2048	On 05/08/2021	Bond Future			11.56757		80.75957		11.53837	80.95034		16.93	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future	10.00	Call	336.03000		0.33603		359.03000	0.35903	336.030	15.36	0.09	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.30	Call	651.35000		0.65135		688.88000	0.68888	651.350	15.91	0.16	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.60	Call	1,112.18000		1.11218		1,166.77000	1.16677	1,112.180	16.40	0.24	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	1,724.06000		1.72406		1,796.93000	1.79693	1,724.060	16.81	0.32	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			11.77535		77.23664		11.74581	77.42364		17.51	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.99825		78.10648		11.96767	78.29365		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			10.92985		66.64979		10.91672	66.72075		17.80	0.00	0.00	0	27,123.0
R209	On 06/05/2021	Bond Future	9.50	Call	67.88000		0.06788		74.05000	0.07405	67.880	16.63	0.04	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	153.40000		0.15340		164.80000	0.16480	153.400	16.87	0.08	0.00	0	5,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	578.09000		0.57809		606.17000	0.60617	578.090	17.54	0.22	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	714.95000		0.71495		746.89000	0.74689	714.950	17.64	0.26	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	2,967.76000		2.96776		2,938.50000	2.93850	2,967.760	17.92	0.63	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	1,778.37000		1.77837		1,763.07000	1.76307	1,778.370	18.56	0.45	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,262.53000		1.26253		1,253.77000	1.25377	1,262.530	19.09	0.35	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	745.15000		0.74515		742.32000	0.74232	745.150	19.65	0.23	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	210.59000		0.21059		211.53000	0.21153	210.590	19.65	0.09	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			11.13541		67.36337		11.12256	67.43095		16.97	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.34012		64.96459		11.32774	65.02798		17.37	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	607.93000		0.60793		621.32000	0.62132	607.930	16.42	0.15	0.00	0	3,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	6,407.40000		6.40740		6,372.52000	6.37252	6,407.400	17.14	0.66	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,434.08000		2.43408		2,420.15000	2.42015	2,434.080	18.78	0.34	0.00	0	5,500.0
R209	On 03/02/2022	Bond Future			11.55530		65.69626		11.54276	65.75875		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	197.56498		197.56498		196.80501	196.80501			0.00	0.00	0	1,183.0
R210	On 05/08/2021	Bond Future	199.72871		199.72871		198.94818	198.94818			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future	199.23313		199.23313		198.42922	198.42922			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future	201.52185		201.52185		200.70368	200.70368			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	171.29259		171.29259		171.29803	171.29803			0.00	0.00	0	2,980.0
R212	On 05/08/2021	Bond Future	170.83661		170.83661		170.83150	170.83150			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future	172.75670		172.75670		172.73885	172.73885			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	9.91425		83.33771		9.95756	83.10302		13.13	0.00	33,335,084.00	400	9,543.0
R213	On 05/08/2021	Bond Future	10.13058		84.22962		10.17673	83.98728		12.46	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future	10.34861		81.62702		10.39792	81.37595		12.73	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	10.58487		82.54603		10.63680	82.29014		12.24	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	680.76000	0.68076	645.93000	0.64593	680.760	11.55	0.15	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	815.18000	0.81518	774.70000	0.77470	815.180	11.55	0.18	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.58	Put	6,938.04000	6.93804	7,119.76000	7.11976	6,938.040	11.79	0.69	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	6,295.62000	6.29562	6,468.12000	6.46812	6,295.620	11.91	0.65	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.15	Put	5,055.94000	5.05594	5,207.89000	5.20789	5,055.940	12.17	0.57	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.25	Put	4,770.70000	4.77070	4,917.34000	4.91734	4,770.700	12.24	0.55	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	11.31179		63.52521		11.27801	63.70836		19.55	0.00	6,797,197.47	107	14,035.0
R214	On 05/08/2021	Bond Future	11.51666		64.20510		11.48227	64.38624		18.62	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future	11.72036		61.63434		11.68550	61.81290		19.12	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future	11.93813		62.32842		11.90213	62.50742		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
<b>Total for Derivatives :</b>												<b>2,314,535,355.44</b>	<b>26,106</b>	<b>1 207 551.0</b>
<b>Grand Total:</b>												<b>2,314,535,355.44</b>	<b>26,106</b>	<b>1 207 551.0</b>