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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/04/2021

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	90.74000		90.74000		90.74000	90.74000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	780.54300		780.54300		780.63400	780.63400			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	788.65600		788.65600		788.75100	788.75100			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	797.42400		797.42400		797.52300	797.52300			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	806.34500		806.34500		806.44600	806.44600			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	866.53000		866.53000		861.68300	861.68300			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	875.53600		875.53600		870.64300	870.64300			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	885.27100		885.27100		880.32700	880.32700			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	895.17400		895.17400		890.17600	890.17600			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	764.24600		764.24600		758.95900	758.95900			0.00	0.00	0	299.0
ALBI	On 05/08/2021	Index Future	772.19000		772.19000		766.85100	766.85100			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	780.77500		780.77500		775.38000	775.38000			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	789.51000		789.51000		784.05500	784.05500			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	11.59787		74.59100		11.73743	73.86807			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	11.85771		75.39333		12.00329	74.66297			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.11717		72.46638		12.26900	71.72804			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.39744		73.29488		12.55613	72.54819			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	12.03486		73.52682		12.18470	72.65698			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.27786		74.31792		12.43442	73.43911			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.52231		70.89621		12.68604	70.00773			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.77729		71.70710		12.94861	70.80855			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	755.05000		755.05000		749.94900	749.94900			0.00	83,055,500.00	11	988.0
GOVI	On 05/08/2021	GOVI	762.89800		762.89800		757.74700	757.74700			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	771.38000		771.38000		766.17400	766.17400			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	780.00900		780.00900		774.74600	774.74600			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	150.34833		150.34833		150.31067	150.31067			0.00	0.00	0	5,536.0
I2025	On 05/08/2021	Bond Future	150.43948		150.43948		150.40214	150.40214			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	152.13185		152.13185		152.09458	152.09458			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	152.31683		152.31683		152.27934	152.27934			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	108.09311		108.09311		108.04326	108.04326			0.00	9,836,473.01	91	2,899.0
I2029	On 05/08/2021	Bond Future	109.25579		109.25579		109.20591	109.20591			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	109.33763		109.33763		109.28754	109.28754			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	110.58685		110.58685		110.53633	110.53633			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		102.39267	102.39267		102.38077	102.38077			0.00	0.00	0	10,050.0
I2033	On 05/08/2021	Bond Future		103.49400	103.49400		103.48247	103.48247			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future		103.43691	103.43691		103.42565	103.42565			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future		104.61870	104.61870		104.60750	104.60750			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		115.72662	115.72662		115.71249	115.71249			0.00	8,100,863.40	70	8,039.0
I2038	On 05/08/2021	Bond Future		115.25461	115.25461		115.24091	115.24091			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future		116.55136	116.55136		116.53794	116.53794			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future		116.13571	116.13571		116.12241	116.12241			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		103.99815	103.99815		103.98564	103.98564			0.00	0.00	0	15,133.0
I2046	On 05/08/2021	Bond Future		105.11683	105.11683		105.10473	105.10473			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future		104.49679	104.49679		104.48495	104.48495			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future		105.69105	105.69105		105.67910	105.67910			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		106.76647	106.76647		106.65437	106.65437			0.00	0.00	0	11,044.0
I2050	On 05/08/2021	Bond Future		105.99273	105.99273		105.88000	105.88000			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future		107.18529	107.18529		107.07157	107.07157			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future		106.46792	106.46792		106.35307	106.35307			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		280.50700	280.50700		280.43500	280.43500			0.00	0.00	0	897.0
IGOV	On 05/08/2021	Index Future		283.49200	283.49200		283.42000	283.42000			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future		286.71300	286.71300		286.64100	286.64100			0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future		289.98800	289.98800		289.91600	289.91600			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future		3.67500	96.32500		3.68500	96.31500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future		3.70000	96.30000		3.71000	96.29000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future		3.74500	96.25500		3.74500	96.25500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future		3.77000	96.23000		3.78000	96.22000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future		3.84000	96.16000		3.84000	96.16000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future		3.87500	96.12500		3.87500	96.12500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future		4.14000	95.86000		4.14000	95.86000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future		4.25000	95.75000		4.25500	95.74500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future		4.70000	95.30000		4.70000	95.30000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		4.82000	95.18000		4.82000	95.18000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		5.21500	94.78500		5.21000	94.79000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future		5.31000	94.69000		5.32000	94.68000			0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future		7.43691	117.89943		7.43403	117.91356		9.02	0.00	0.00	0	107,199.0

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 06/05/2021	Bond Future	7.30	Put	1,538.93000		1.53893	1,550.88000	1.55088	1,538.930		8.96	0.59	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future	7.60	Put	820.11000		0.82011	834.68000	0.83468	820.110		9.06	0.39	0.00	0	5,000.0
R186	On 06/05/2021	Bond Future	7.60	Call	1,616.74000		1.61674	1,645.44000	1.64544	1,616.740		9.06	0.61	0.00	0	5,000.0
R186	On 05/08/2021	Bond Future			7.63468		113.85788	7.63150	113.87272			8.60	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.82836		115.11228	7.82489	115.12766			7.87	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			8.04477		111.11953	8.04102	111.13528			7.07	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			321.05574		321.05574	321.04103	321.04103				0.00	0.00	0	2,993.0
R197	On 05/08/2021	Bond Future			316.52928		316.52928	316.51587	316.51587				0.00	4,114,880.64	13	13.0
R197	On 04/11/2021	Bond Future			320.09037		320.09037	320.07785	320.07785				0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			315.67169		315.67169	315.65947	315.65947				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			230.93912		230.93912	230.91271	230.91271				0.00	10,392,260.40	45	9,281.0
R202	On 05/08/2021	Bond Future			229.18480		229.18480	229.15922	229.15922				0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			231.76289		231.76289	231.73773	231.73773				0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			230.12121		230.12121	230.09621	230.09621				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			5.19242		105.85602	5.22571	105.79772			2.14	0.00	0.00	0	40,196.0
R2023	On 05/08/2021	Bond Future			5.36001		106.96813	5.39877	106.90969			2.03	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.53734		104.23852	5.58357	104.17982			1.94	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.80446		105.40527	5.86226	105.34604			1.59	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			9.28717		94.60575	9.37579	94.11123			15.22	0.00	4,162,653.00	44	115,025.0
R2030	On 06/05/2021	Bond Future	7.97	Call	38.53000		0.03853	30.46000	0.03046	38.530		14.61	0.03	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	510.74000		0.51074	424.38000	0.42438	510.740		14.73	0.23	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	2,907.66000		2.90766	3,288.99000	3.28899	2,907.660		14.82	0.71	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	2,707.22000		2.70722	3,077.23000	3.07723	2,707.220		14.86	0.68	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	2,515.08000		2.51508	2,873.26000	2.87326	2,515.080		14.89	0.65	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,771.79000		1.77179	2,073.22000	2.07322	1,771.790		15.05	0.53	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	1,529.65000		1.52965	1,322.94000	1.32294	1,529.650		15.08	0.50	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	431.79000		0.43179	554.96000	0.55496	431.790		15.60	0.19	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	23.90000		0.02390	36.60000	0.03660	23.900		16.37	0.02	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.50805		91.59469	9.60075	91.09545			14.69	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	325.56000		0.32556	284.94000	0.28494	325.560		14.15	0.10	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,417.41000		1.41741	1,278.76000	1.27876	1,417.410		14.16	0.31	0.00	0	200.0

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R2030	On 05/08/2021	Bond Future	8.83	Call	1,503.94000		1.50394	1,358.91000	1.35891	1,503.940		14.19	0.32	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,725.73000		1.72573	1,564.95000	1.56495	1,725.730		14.24	0.36	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,879.23000		2.87923	2,648.74000	2.64874	2,879.230		14.52	0.50	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	2,438.34000		2.43834	2,665.11000	2.66511	2,438.340		14.69	0.42	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	1,672.92000		1.67292	1,847.77000	1.84777	1,672.920		15.02	0.31	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	1,451.20000		1.45120	1,608.64000	1.60864	1,451.200		15.18	0.28	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	154.93000		0.15493	182.07000	0.18207	154.930		15.79	0.04	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.71586		92.60433	9.81268	92.09992			13.74	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,110.82000		1.11082	1,010.50000	1.01050	1,110.820		13.21	0.22	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,776.38000		1.77638	1,630.89000	1.63089	1,776.380		13.21	0.31	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	2,563.10000		2.56310	2,372.37000	2.37237	2,563.100		13.30	0.41	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	9.90	Call	4,310.21000		4.31021	4,041.84000	4.04184	4,310.210		13.68	0.56	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	11.26	Put	1,253.58000		1.25358	1,367.47000	1.36747	1,253.580		14.72	0.20	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	11.44	Put	1,066.55000		1.06655	1,167.50000	1.16750	1,066.550		14.72	0.18	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.94395		89.63695	10.04539	89.12699			12.36	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	1,133.71000		1.13371	1,030.84000	1.03084	1,133.710		11.73	0.22	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.35	Put	5,613.22000		5.61322	5,931.78000	5.93178	5,613.220		11.79	0.60	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.78	Put	4,362.30000		4.36230	4,635.03000	4.63503	4,362.300		12.06	0.51	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			10.09679		88.87408	10.19542	88.28753			18.23	0.00	0.00	0	137,164.0
R2032	On 06/05/2021	Bond Future	10.33	Call	2,556.87000		2.55687	2,232.55000	2.23255	2,556.870		18.31	0.63	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	2.03000		0.00203	3.68000	0.00368	2.030		19.71	0.00	0.00	0	736.0
R2032	On 05/08/2021	Bond Future			10.31815		89.80777	10.42094	89.21550			16.90	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			10.53698		86.65180	10.64411	86.05334			16.65	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,664.53000		1.66453	1,513.54000	1.51354	1,664.530		15.89	0.28	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,537.88000		2.53788	2,329.69000	2.32969	2,537.880		15.95	0.37	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	815.09000		0.81509	902.62000	0.90262	815.090		17.87	0.13	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.77063		87.62199	10.88247	87.01693			14.27	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	1,025.15000		1.02515	922.55000	0.92255	1,025.150		13.54	0.18	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	1,270.32000		1.27032	1,148.16000	1.14816	1,270.320		13.54	0.22	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.81	Put	7,673.52000		7.67352	8,088.95000	8.08895	7,673.520		13.54	0.67	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	6,397.79000		6.39779	6,774.82000	6.77482	6,397.790		13.64	0.60	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.45	Put	5,381.85000		5.38185	5,721.21000	5.72121	5,381.850		13.86	0.54	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.66	Put	4,769.89000		4.76989	5,083.97000	5.08397	4,769.890		14.02	0.50	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			10.70728		88.65141	10.84136	87.79405			20.25	0.00	1,684,376.79	19	98,611.0
R2035	On 06/05/2021	Bond Future	10.05	Call	460.48000		0.46048	339.80000	0.33980	460.480		18.94	0.19	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	751.06000		0.75106	569.84000	0.56984	751.060		19.18	0.27	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	10.40	Call	1,084.09000		1.08409	841.79000	0.84179	1,084.090		19.44	0.35	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.55	Put	2,491.63000		2.49163	3,043.80000	3.04380	2,491.630		19.68	0.57	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.81	Call	2,301.75000		2.30175	1,882.03000	1.88203	2,301.750		20.04	0.56	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	11.05	Put	1,068.44000	1.06844		1,403.17000	1.40317	1,068.440	20.31	0.32	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	3,666.92000	3.66692		3,104.45000	3.10445	3,666.920	20.43	0.72	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	629.95000	0.62995		863.40000	0.86340	629.950	20.67	0.21	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	393.18000	0.39318		558.31000	0.55831	393.180	21.09	0.14	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	142.14000	0.14214		216.53000	0.21653	142.140	22.03	0.06	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	15.07000	0.01507		27.10000	0.02710	15.070	22.03	0.01	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	9.36000	0.00936		17.41000	0.01741	9.360	22.03	0.01	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			10.93052	89.58273		11.07021	88.71681		18.87	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,479.70000	1.47970		1,264.29000	1.26429	1,479.700	17.70	0.28	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	4,291.61000	4.29161		4,774.76000	4.77476	4,291.610	18.35	0.52	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	2,624.14000	2.62414		2,974.04000	2.97404	2,624.140	19.00	0.37	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.15086	86.09467		11.29630	85.21957		18.76	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	2,203.15000	2.20315		1,948.22000	1.94822	2,203.150	17.76	0.32	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,409.30000	2.40930		2,136.27000	2.13627	2,409.300	17.76	0.34	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,272.59000	3.27259		2,931.20000	2.93120	3,272.590	17.89	0.42	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	5,010.03000	5.01003		5,459.82000	5.45982	5,010.030	18.36	0.49	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	3,285.66000	3.28566		3,622.42000	3.62242	3,285.660	19.00	0.36	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	712.70000	0.71270		816.86000	0.81686	712.700	20.18	0.11	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			11.38913	87.05860		11.54094	86.17377		16.14	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,433.45000	1.43345		1,253.80000	1.25380	1,433.450	15.35	0.22	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	7,540.20000	7.54020		8,104.21000	8.10421	7,540.200	15.35	0.62	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	4,992.68000	4.99268		5,430.26000	5.43026	4,992.680	15.85	0.47	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			10.91800	84.33605		11.07239	83.35481		21.74	0.00	0.00	0	128,524.0	
R2037	On 05/08/2021	Bond Future			11.14195	80.96679		11.30286	79.97565		21.31	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.35167	81.85951		11.51899	80.85775		20.09	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	5,310.99000	5.31099		4,780.92000	4.78092	5,310.990	19.84	0.56	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	2,719.13000	2.71913		3,047.94000	3.04794	2,719.130	20.79	0.30	18,371,366.82	768	600.0	
R2037	On 03/02/2022	Bond Future			11.57838	78.52177		11.75283	77.50886		18.22	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			11.02634	86.54226		11.17056	85.56353		21.99	0.00	27,780,065.46	321	84,899.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	1,445.03000	1.44503		1,115.04000	1.11504	1,445.030	21.32	0.41	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	4,423.60000	4.42360		3,735.51000	3.73551	4,423.600	22.52	0.77	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	6.91000	0.00691		13.62000	0.01362	6.910	24.05	0.00	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.24476	82.94592		11.39515	81.95726		21.71	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,392.78000	3.39278		2,961.74000	2.96174	3,392.780	21.09	0.47	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	5,132.92000	5.13292		4,573.60000	4.57360	5,132.920	21.78	0.60	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	98.32000	0.09832		126.03000	0.12603	98.320	23.62	0.02	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.44898	83.86054		11.60541	82.86134		20.57	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			11.66953	80.29496		11.83270	79.28465		18.76	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
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			11.07364		83.21671		11.22791	82.16215		23.08	0.00	0.00	0	61,848.0
R2044	On 06/05/2021	Bond Future	10.70	Call	957.79000		0.95779		696.19000	0.69619	957.790	21.55	0.31	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	1,968.74000		1.96874		2,546.90000	2.54690	1,968.740	22.41	0.47	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	3,147.49000		3.14749		2,535.93000	2.53593	3,147.490	22.86	0.65	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	1,161.76000		1.16176		1,579.06000	1.57906	1,161.760	22.94	0.32	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	535.99000		0.53599		780.48000	0.78048	535.990	23.54	0.18	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	121.21000		0.12121		197.25000	0.19725	121.210	25.25	0.05	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.28306		79.71057		11.44399	78.64529		22.78	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.47858		80.58955		11.64604	79.51279		21.56	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.68949		77.11243		11.86421	76.02381		19.66	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			10.99396		82.43205		11.14802	81.34737		23.42	0.00	0.00	0	135,329.0
R2048	On 06/05/2021	Bond Future	10.90	Call	1,764.51000		1.76451		1,343.53000	1.34353	1,764.510	22.80	0.46	0.00	0	1,030.0
R2048	On 06/05/2021	Bond Future	11.40	Call	3,808.60000		3.80860		3,109.62000	3.10962	3,808.600	23.66	0.71	0.00	0	1,030.0
R2048	On 05/08/2021	Bond Future			11.18926		83.29806		11.34988	82.20235		21.93	0.00	0.00	0	5,000.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,514.47000		1.51447		1,248.20000	1.24820	1,514.470	20.14	0.27	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,921.34000		1.92134		1,600.19000	1.60019	1,921.340	20.14	0.33	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	3,085.89000		3.08589		2,639.79000	2.63979	3,085.890	20.97	0.44	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	4,113.28000		4.11328		3,575.79000	3.57579	4,113.280	21.51	0.53	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.38086		79.80378		11.54817	78.69633		21.98	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.58682		80.69733		11.76156	79.57754		18.96	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
R209	On 06/05/2021	Bond Future			10.62958		68.30037		10.76826	67.53074		24.29	0.00	0.00	0	26,085.0
R209	On 06/05/2021	Bond Future	9.50	Call	149.85000		0.14985		108.23000	0.10823	149.850	23.41	0.08	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	297.15000		0.29715		219.97000	0.21997	297.150	23.41	0.14	0.00	0	4,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	922.93000		0.92293		720.22000	0.72022	922.930	23.55	0.33	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	1,119.97000		1.11997		883.83000	0.88383	1,119.970	23.65	0.37	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	1,889.52000		1.88952		2,332.68000	2.33268	1,889.520	23.90	0.50	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	969.81000		0.96981		1,266.40000	1.26640	969.810	24.29	0.32	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	606.44000		0.60644		822.54000	0.82254	606.440	24.57	0.22	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	303.69000		0.30369		433.65000	0.43365	303.690	25.22	0.12	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	69.02000		0.06902		109.49000	0.10949	69.020	26.09	0.03	0.00	0	8,350.0
R209	On 05/08/2021	Bond Future			10.82622		69.01794		10.97011	68.24050		22.40	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.01915		66.63782		11.16840	65.85208		21.94	0.00	0.00	0	2,255.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,417.89000		1.41789		1,243.39000	1.24339	1,417.890	21.10	0.24	0.00	0	4,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	5,943.69000		5.94369		6,413.09000	6.41309	5,943.690	21.28	0.57	0.00	0	6,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,423.47000		2.42347		2,677.58000	2.67758	2,423.470	23.01	0.30	0.00	0	6,500.0
R209	On 03/02/2022	Bond Future			11.22273		67.38395		11.37772	66.58951		18.88	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

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/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	06/05/2021			Bond Future	199.94126	199.94126		199.92276	199.92276			0.00	9,397,239.22	47	1,487.0
R210	On	05/08/2021			Bond Future	202.09193	202.09193		202.07408	202.07408			0.00	0.00	0	0.0
R210	On	04/11/2021			Bond Future	201.63279	201.63279		201.61538	201.61538			0.00	0.00	0	0.0
R210	On	03/02/2022			Bond Future	203.93669	203.93669		203.91939	203.91939			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	171.78942	171.78942		171.78518	171.78518			0.00	85,894,710.00	500	3,405.0
R212	On	05/08/2021			Bond Future	171.31203	171.31203		171.30852	171.30852			0.00	0.00	0	0.0
R212	On	04/11/2021			Bond Future	173.23940	173.23940		173.23647	173.23647			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	9.74417	84.26792		9.81738	83.86584		17.75	0.00	0.00	0	9,143.0
R213	On	05/08/2021			Bond Future	9.95633	85.15322		10.03259	84.74733		16.39	0.00	0.00	0	0.0
R213	On	04/11/2021			Bond Future	10.16681	82.56158		10.24624	82.15154		15.98	0.00	0.00	0	0.0
R213	On	03/02/2022			Bond Future	10.39601	83.48575		10.47896	83.07125		13.77	0.00	0.00	0	0.0
R213	On	03/02/2022	8.63	Call	Bond Future	1,030.33000	1.03033		955.23000	0.95523	1,030.330	13.07	0.20	0.00	0	200.0
R213	On	03/02/2022	8.80	Call	Bond Future	1,203.92000	1.20392		1,118.71000	1.11871	1,203.920	13.07	0.22	0.00	0	102.0
R213	On	03/02/2022	9.58	Put	Bond Future	6,511.27000	6.51127		6,785.60000	6.78560	6,511.270	13.07	0.64	0.00	0	200.0
R213	On	03/02/2022	9.76	Put	Bond Future	5,875.64000	5.87564		6,135.67000	6.13567	5,875.640	13.08	0.60	0.00	0	102.0
R213	On	03/02/2022	10.15	Put	Bond Future	4,716.14000	4.71614		4,943.60000	4.94360	4,716.140	13.34	0.52	0.00	0	200.0
R213	On	03/02/2022	10.25	Put	Bond Future	4,450.05000	4.45005		4,669.22000	4.66922	4,450.050	13.41	0.50	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	10.94834	65.54198		11.09717	64.70368		26.21	0.00	37,686,638.50	575	15,384.0
R214	On	05/08/2021			Bond Future	11.14111	66.23057		11.29575	65.38377		24.15	0.00	0.00	0	0.0
R214	On	04/11/2021			Bond Future	11.33007	63.68274		11.49062	62.82685		23.74	0.00	0.00	0	0.0
R214	On	03/02/2022			Bond Future	11.53263	64.39568		11.69968	63.53032		20.38	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 :														300,477,027.24	2,504	1 230 912.0

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
Grand Total:											300,477,027.24	2,504	1 230 912.0