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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/02/2021

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	90.67000		90.67000		90.67000	90.67000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	800.28000		800.28000		799.82800	799.82800			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	808.81900		808.81900		808.36600	808.36600			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	817.54400		817.54400		817.08700	817.08700			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	826.51800		826.51800		826.05600	826.05600			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	896.33200		896.33200		895.01300	895.01300			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	905.89600		905.89600		904.56700	904.56700			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	915.66800		915.66800		914.32600	914.32600			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	925.71900		925.71900		924.36200	924.36200			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	784.16000		784.16000		782.92200	782.92200			0.00	7,841,600.00	1	308.0
ALBI	On 05/08/2021	Index Future	792.52700		792.52700		791.27900	791.27900			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	801.07600		801.07600		799.81600	799.81600			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	809.86900		809.86900		808.59500	808.59500			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	11.27648		76.29487		11.31614	76.08162			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	11.52203		77.11792		11.56320	76.90331			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	11.77566		74.16731		11.81853	73.95069			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.04743		74.98213		12.09217	74.76331			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	11.82044		74.80261		11.85968	74.56635			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.05340		75.61031		12.09422	75.37238			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.29525		72.16047		12.33787	71.92026			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.54577		72.95355		12.59028	72.71099			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	774.98500		774.98500		773.80100	773.80100			0.00	7,749,850.00	1	971.0
GOVI	On 05/08/2021	GOVI	783.25400		783.25400		782.06100	782.06100			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	791.70300		791.70300		790.49800	790.49800			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	800.39300		800.39300		799.17600	799.17600			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	151.19540		151.19540		151.21792	151.21792			0.00	0.00	0	7,790.0
I2025	On 05/08/2021	Bond Future	151.33386		151.33386		151.35831	151.35831			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	152.98548		152.98548		153.01072	153.01072			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	153.14438		153.14438		153.17024	153.17024			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	107.06862		107.06862		107.07285	107.07285			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future	108.24974		108.24974		108.25529	108.25529			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	108.28182		108.28182		108.28782	108.28782			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	109.49592		109.49592		109.50218	109.50218			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	101.65214		101.65214		101.38619	101.38619			0.00	0.00	0	9,583.0
I2033	On 05/08/2021	Bond Future	102.77341		102.77341		102.50567	102.50567			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	102.67149		102.67149		102.40134	102.40134			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	103.82265		103.82265		103.54961	103.54961			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	116.49793		116.49793		116.02897	116.02897			0.00	0.00	0	7,799.0
I2038	On 05/08/2021	Bond Future	116.06243		116.06243		115.58962	115.58962			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	117.32927		117.32927		116.85171	116.85171			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	116.89392		116.89392		116.41126	116.41126			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	103.82319		103.82319		103.82108	103.82108			0.00	0.00	0	14,893.0
I2046	On 05/08/2021	Bond Future	104.96856		104.96856		104.96768	104.96768			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	104.30835		104.30835		104.30783	104.30783			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	105.47801		105.47801		105.47783	105.47783			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	107.40160		107.40160		107.60159	107.60159			0.00	0.00	0	10,968.0
I2050	On 05/08/2021	Bond Future	106.66021		106.66021		106.86367	106.86367			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	107.82427		107.82427		108.03023	108.03023			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	107.08718		107.08718		107.29584	107.29584			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	280.23000		280.23000		280.15000	280.15000			0.00	0.00	0	976.0
IGOV	On 05/08/2021	Index Future	283.28900		283.28900		283.20800	283.20800			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	286.41200		286.41200		286.33200	286.33200			0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future	289.62300		289.62300		289.54200	289.54200			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.64500		96.35500		3.64500	96.35500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.66500		96.33500		3.65500	96.34500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.65000		96.35000		3.64000	96.36000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.65000		96.35000		3.64000	96.36000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.67500		96.32500		3.65500	96.34500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.69000		96.31000		3.67000	96.33000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.75000		96.25000		3.72000	96.28000			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.94500		96.05500		3.91500	96.08500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.06000		95.94000		4.03000	95.97000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.32000		95.68000		4.28500	95.71500			0.00	0.00	0	20,001.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.43500		95.56500		4.39500	95.60500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.66500		95.33500		4.63500	95.36500			0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	6.82131		120.97068		6.83709	120.89066		6.33	0.00	8,709,888.96	72	104,752.0

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	612.67000		0.61267		654.65000	0.65465	612.670	6.59	0.26	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			6.97371		116.99464		6.99019	116.91511		6.29	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.13407		118.24438		7.15148	118.16450		5.91	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			7.30967		114.26238		7.32818	114.18187		5.81	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			322.01434		322.01434		322.20896	322.20896			0.00	0.00	0	2,121.0
R197	On 05/08/2021	Bond Future			317.56943		317.56943		317.76983	317.76983			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			321.03567		321.03567		321.23943	321.23943			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			316.54375		316.54375		316.75054	316.75054			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			227.25021		227.25021		227.24798	227.24798			0.00	0.00	0	8,028.0
R202	On 05/08/2021	Bond Future			225.50921		225.50921		225.50943	225.50943			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			227.97046		227.97046		227.97154	227.97154			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			226.22859		226.22859		226.23029	226.23029			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			4.75516		106.62581		4.73601	106.65969		1.51	0.00	0.00	0	40,662.0
R2023	On 05/08/2021	Bond Future			4.82742		107.77569		4.80412	107.81122		1.47	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.92554		105.01978		4.89727	105.05608		1.32	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.05960		106.17314		5.02395	106.21010		1.12	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			8.70386		97.94791		8.73088	97.78969		10.99	0.00	25,466,456.60	260	112,124.0
R2030	On 06/05/2021	Bond Future	7.97	Call	525.31000		0.52531		534.22000	0.53422	525.310	10.42	0.20	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	2,269.75000		2.26975		2,244.02000	2.24402	2,269.750	11.00	0.54	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.00	Put	1,340.85000		1.34085		1,468.20000	1.46820	1,340.850	11.17	0.36	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	957.63000		0.95763		1,072.75000	1.07275	957.630	11.41	0.28	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.25	Put	913.33000		0.91333		1,026.62000	1.02662	913.330	11.44	0.27	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.27	Call	4,131.30000		4.13130		4,084.84000	4.08484	4,131.300	11.47	0.74	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.35	Put	780.67000		0.78067		885.99000	0.88599	780.670	11.56	0.24	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.92	Put	288.72000		0.28872		316.21000	0.31621	288.720	12.09	0.10	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	22.31000		0.02231		25.98000	0.02598	22.310	12.09	0.01	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			8.89284		94.99905		8.92090	94.84026		11.08	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	611.27000		0.61127		582.91000	0.58291	611.270	10.48	0.17	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	2,582.93000		2.58293		2,547.37000	2.54737	2,582.930	10.96	0.48	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.95	Call	3,067.33000		3.06733		3,025.27000	3.02527	3,067.330	11.05	0.53	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	4,754.83000		4.75483		4,713.47000	4.71347	4,754.830	11.42	0.68	0.00	0	600.0

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R2030	On 05/08/2021	Bond Future	10.30	Put	644.73000	0.64473		671.26000	0.67126	644.730	12.04	0.15	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	32.93000	0.03293		35.14000	0.03514	32.930	12.04	0.01	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.07907	96.01402		9.10831	95.85388		10.34	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	1,519.57000	1.51957		1,453.61000	1.45361	1,519.570	9.89	0.31	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	2,585.83000	2.58583		2,500.05000	2.50005	2,585.830	10.21	0.44	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	332.22000	0.33222		338.83000	0.33883	332.220	11.21	0.08	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.28083	93.06461		9.31139	92.90299		10.29	0.00	0.00	0	0.0	
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			9.60377	91.88749		9.63646	91.68340		13.40	0.00	22,052,997.60	240	124,779.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	5,237.18000	5.23718		5,165.87000	5.16587	5,237.180	14.12	0.77	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	5.97000	0.00597		7.55000	0.00755	5.970	14.83	0.00	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			9.79994	92.87900		9.83381	92.67383		13.03	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.00205	89.72656		10.03728	89.51953		12.76	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	2,129.14000	2.12914		2,034.71000	2.03471	2,129.140	12.23	0.35	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	3,400.31000	3.40031		3,278.53000	3.27853	3,400.310	12.64	0.48	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	282.12000	0.28212		287.72000	0.28772	282.120	13.85	0.06	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.21575	90.71227		10.25245	90.50324		12.22	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	1,443.49000	1.44349		1,419.14000	1.41914	1,443.490	11.46	0.25	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	5,599.78000	5.59978		5,814.04000	5.81404	5,599.780	11.91	0.56	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	3,763.56000	3.76356		3,958.87000	3.95887	3,763.560	12.36	0.43	0.00	0	198.0	
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			10.31670	91.22088		10.35491	90.96468		15.05	0.00	0.00	0	103,020.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	1,818.00000	1.81800		1,786.80000	1.78680	1,818.000	14.82	0.41	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	2,397.14000	2.39714		2,348.62000	2.34862	2,397.140	15.04	0.48	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	2,953.71000	2.95371		2,888.85000	2.88885	2,953.710	15.23	0.55	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	1,983.52000	1.98352		2,158.96000	2.15896	1,983.520	15.43	0.39	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	4,650.98000	4.65098		4,542.65000	4.54265	4,650.980	15.89	0.69	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	1,045.39000	1.04539		1,167.48000	1.16748	1,045.390	16.37	0.24	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	6,272.24000	6.27224		6,128.55000	6.12855	6,272.240	16.58	0.79	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	719.42000	0.71942		815.87000	0.81587	719.420	16.78	0.17	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	486.72000	0.48672		561.91000	0.56191	486.720	16.78	0.13	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	201.92000	0.20192		242.96000	0.24296	201.920	16.78	0.06	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	39.51000	0.03951		51.48000	0.05148	39.510	16.78	0.01	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	28.26000	0.02826		37.43000	0.03743	28.260	16.78	0.01	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			10.51977	92.20469		10.55938	91.94682		14.69	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	2,260.76000	2.26076		2,227.84000	2.22784	2,260.760	14.22	0.38	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	3,034.26000	3.03426		3,210.19000	3.21019	3,034.260	14.96	0.41	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	1,833.97000	1.83397		1,968.45000	1.96845	1,833.970	15.85	0.28	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.72807	88.71545		10.76923	88.45518		14.50	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	2,600.25000	2.60025		2,503.24000	2.50324	2,600.250	13.91	0.38	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,889.84000	2.88984		2,787.06000	2.78706	2,889.840	14.02	0.41	0.00	0	782.0	

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 04/11/2021	Bond Future	10.62	Call	4,034.60000		4.03460	3,907.91000	3.90791	4,034.600		14.39	0.50	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	3,416.27000		3.41627	3,523.07000	3.52307	3,416.270		14.81	0.40	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	2,166.54000		2.16654	2,241.31000	2.24131	2,166.540		15.76	0.27	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	277.92000		0.27792	292.66000	0.29266	277.920		15.76	0.05	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.95117		89.68999	10.99405	89.42708			13.95	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,814.87000		1.81487	1,793.46000	1.79346	1,814.870		13.12	0.27	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.65	Put	5,890.42000		5.89042	6,092.84000	6.09284	5,890.420		13.68	0.53	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.39	Put	3,773.79000		3.77379	3,931.83000	3.93183	3,773.790		14.28	0.39	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			10.56807		86.62742	10.60590	86.37510			16.19	0.00	0.00	0	130,087.0
R2037	On 05/08/2021	Bond Future			10.77370		83.30616	10.81293	83.05213			16.61	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			10.97340		84.19636	11.01412	83.93989			15.59	0.00	0.00	0	0.0
R2037	On 03/02/2022	Bond Future			11.18719		80.86706	11.22956	80.60798			15.77	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			10.73523		88.57468	10.76259	88.38036			16.53	0.00	0.00	0	79,084.0
R2040	On 06/05/2021	Bond Future	10.83	Call	3,174.54000		3.17454	3,159.42000	3.15942	3,174.540		16.65	0.55	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	6,663.03000		6.66303	6,580.12000	6.58012	6,663.030		18.16	0.79	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	33.24000		0.03324	43.82000	0.04382	33.240		18.56	0.01	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			10.93780		85.02412	10.96614	84.82879			17.05	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	4,405.31000		4.40531	4,463.88000	4.46388	4,405.310		17.11	0.55	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	6,445.58000		6.44558	6,503.37000	6.50337	6,445.580		17.83	0.68	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	46.54000		0.04654	57.06000	0.05706	46.540		18.71	0.01	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.13413		85.93272	11.16355	85.73556			16.05	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.34415		82.37226	11.37476	82.17321			16.34	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			10.81340		85.04982	10.84052	84.85554			17.41	0.00	0.00	0	60,886.0
R2044	On 06/05/2021	Bond Future	10.70	Call	2,459.46000		2.45946	2,460.78000	2.46078	2,459.460		17.33	0.47	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	2,014.87000		2.01487	2,177.18000	2.17718	2,014.870		18.01	0.37	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	5,186.01000		5.18601	5,130.81000	5.13081	5,186.010		18.57	0.71	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	1,391.67000		1.39167	1,526.54000	1.52654	1,391.670		18.69	0.28	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	851.38000		0.85138	952.10000	0.95210	851.380		19.56	0.19	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	255.71000		0.25571	302.57000	0.30257	255.710		19.56	0.07	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.00836		81.58646	11.03648	81.39102			17.96	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.19702		82.45829	11.22621	82.26107			16.90	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.39859		78.98479	11.42897	78.78566			17.20	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			10.71107		84.49295	10.74854	84.21469			17.68	0.00	0.00	0	127,320.0
R2048	On 05/08/2021	Bond Future			10.89126		85.40424	10.93012	85.12404			17.32	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
R2048	On 04/11/2021	Bond Future			11.07462		81.90541		11.11501	81.62255		17.19	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.26987		82.80515		11.31196	82.51938		16.62	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			10.22766		70.60407		10.26482	70.38641		17.94	0.00	2,824,162.80	40	26,545.0
R209	On 06/05/2021	Bond Future	9.50	Call	791.91000		0.79191		772.99000	0.77299	791.910	17.05	0.24	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,235.34000		1.23534		1,203.90000	1.20390	1,235.340	17.37	0.33	0.00	0	6,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,501.54000		2.50154		2,434.23000	2.43423	2,501.540	17.94	0.53	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	2,814.12000		2.81412		2,738.87000	2.73887	2,814.120	18.06	0.56	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	10.60	Put	1,540.24000		1.54024		1,661.88000	1.66188	1,540.240	18.41	0.35	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	929.72000		0.92972		1,018.18000	1.01818	929.720	19.19	0.23	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	675.81000		0.67581		748.17000	0.74817	675.810	19.73	0.18	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	380.14000		0.38014		429.49000	0.42949	380.140	19.73	0.11	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	112.96000		0.11296		133.39000	0.13339	112.960	19.73	0.04	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.40584		71.36590		10.44421	71.14674		17.38	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.58744		68.98840		10.62716	68.76719		16.97	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,506.65000		1.50665		1,453.84000	1.45384	1,506.650	15.94	0.28	0.00	0	3,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	4,198.91000		4.19891		4,379.38000	4.37938	4,198.910	16.73	0.49	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,445.90000		1.44590		1,509.09000	1.50909	1,445.900	18.41	0.22	0.00	0	5,500.0
R209	On 03/02/2022	Bond Future			10.77737		69.74629		10.81854	69.52284		16.21	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
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			197.59562		197.59562		197.60567	197.60567			0.00	0.00	0	1,183.0
R210	On 05/08/2021	Bond Future			199.77550		199.77550		199.78787	199.78787			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			199.21826		199.21826		199.23151	199.23151			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			201.45204		201.45204		201.46586	201.46586			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			171.89032		171.89032		171.93427	171.93427			0.00	0.00	0	3,425.0
R212	On 05/08/2021	Bond Future			171.45623		171.45623		171.50261	171.50261			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.32754		173.32754		173.37505	173.37505			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	
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	9.19066	87.39198	9.21267	87.26486		12.89	0.00	0.00	0	9,159.0	
R213		On 05/08/2021	Bond Future	9.37511	88.33450	9.39785	88.20706		12.47	0.00	0.00	0	0.0	
R213	9.34	On 05/08/2021	Bond Future	Call	2,932.88000	2.93288	2,910.87000	2.91087	2,932.880	12.37	0.51	0.00	0	200.0
R213	10.14	On 05/08/2021	Bond Future	Put	1,475.86000	1.47586	1,582.39000	1.58239	1,475.860	13.08	0.28	0.00	0	200.0
R213	10.78	On 05/08/2021	Bond Future	Put	750.09000	0.75009	772.43000	0.77243	750.090	13.55	0.16	0.00	0	200.0
R213		On 04/11/2021	Bond Future	9.56657	85.74908	9.59019	85.62062		12.14	0.00	0.00	0	0.0	
R213		On 03/02/2022	Bond Future	9.77275	86.69081	9.79735	86.56122		11.59	0.00	0.00	0	0.0	
R213		On 28/02/2031	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R213/R186		On 28/02/2031	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R214		On 06/05/2021	Bond Future	10.64435	67.30991	10.68163	67.08898		19.71	0.00	37,760,859.51	561	13,213.0	
R214		On 05/08/2021	Bond Future	10.82215	68.03591	10.86071	67.81335		19.08	0.00	0.00	0	0.0	
R214		On 04/11/2021	Bond Future	11.00303	65.48581	11.04298	65.26116		18.69	0.00	0.00	0	0.0	
R214		On 03/02/2022	Bond Future	11.19513	66.20515	11.23662	65.97819		17.83	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 :											112,405,815.47	1,175	1 193 366.0	
Grand Total:											112,405,815.47	1,175	1 193 366.0	