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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/02/2021

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	90.75000		90.75000		90.71000	90.71000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	780.58400		780.58400		787.31300	787.31300			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	788.85400		788.85400		795.65700	795.65700			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	797.58200		797.58200		804.46200	804.46200			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	806.54500		806.54500		813.50400	813.50400			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	876.38300		876.38300		888.37800	888.37800			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	885.66800		885.66800		897.79300	897.79300			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	895.46700		895.46700		907.72900	907.72900			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	905.53000		905.53000		917.93100	917.93100			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	769.91800		769.91800		777.04500	777.04500			0.00	0.00	0	306.0
ALBI	On 05/08/2021	Index Future	778.07600		778.07600		785.28100	785.28100			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	786.68400		786.68400		793.97100	793.97100			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		795.52500	795.52500		802.89500	802.89500			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		11.44060	75.41790		11.32480	76.03516			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future		11.69432	76.22562		11.57349	76.84981			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		11.95113	73.28633		11.82511	73.91752			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		12.22670	74.11093		12.09503	74.74935			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		12.00834	73.68261		11.91275	74.24882			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future		12.25067	74.47242		12.15076	75.04497			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.49777	71.03103		12.39326	71.61010			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.75398	71.83090		12.64467	72.41650			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		760.68800	760.68800		767.85200	767.85200			0.00	22,820,640.00	3	975.0
GOVI	On 05/08/2021	GOVI		768.74700	768.74700		775.99000	775.99000			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		777.25200	777.25200		784.57700	784.57700			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		785.98700	785.98700		793.39500	793.39500			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		151.14791	151.14791		150.69543	150.69543			0.00	0.00	0	7,790.0
I2025	On 05/08/2021	Bond Future		151.27466	151.27466		150.81776	150.81776			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		152.96770	152.96770		152.50604	152.50604			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		153.16660	153.16660		152.69986	152.69986			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		110.83500	110.83500		109.77070	109.77070			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future		112.04940	112.04940		110.97386	110.97386			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		112.15390	112.15390		111.06662	111.06662			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		113.44090	113.44090		112.34132	112.34132			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	104.12379	104.12379		103.63173	103.63173			0.00	0.00	0	9,583.0
I2033		On 05/08/2021	Bond Future	105.26451	105.26451		104.76751	104.76751			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future	105.21883	105.21883		104.71655	104.71655			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future	106.42624	106.42624		105.91825	105.91825			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	116.66836	116.66836		116.66145	116.66145			0.00	0.00	0	7,799.0
I2038		On 05/08/2021	Bond Future	116.22621	116.22621		116.21968	116.21968			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future	117.52721	117.52721		117.52088	117.52088			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future	117.12502	117.12502		117.11875	117.11875			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	106.37196	106.37196		105.81626	105.81626			0.00	0.00	0	14,893.0
I2046		On 05/08/2021	Bond Future	107.53745	107.53745		106.97625	106.97625			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future	106.93508	106.93508		106.36766	106.36766			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future	108.16233	108.16233		107.58868	107.58868			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	109.97517	109.97517		109.24461	109.24461			0.00	0.00	0	10,904.0
I2050		On 05/08/2021	Bond Future	109.25401	109.25401		108.51574	108.51574			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future	110.47691	110.47691		109.73066	109.73066			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future	109.79861	109.79861		109.04387	109.04387			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	283.52400	283.52400		282.43000	282.43000			0.00	0.00	0	975.0
IGOV		On 05/08/2021	Index Future	286.59800	286.59800		285.49300	285.49300			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future	289.83700	289.83700		288.72100	288.72100			0.00	0.00	0	0.0
IGOV		On 03/02/2022	Index Future	293.16300	293.16300		292.03400	292.03400			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/03/2021	Jibar Tradeable Future	3.69500	96.30500		3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future	3.70500	96.29500		3.68500	96.31500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future	3.74000	96.26000		3.71000	96.29000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future	3.74500	96.25500		3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future	3.79000	96.21000		3.72000	96.28000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future	3.86000	96.14000		3.79000	96.21000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.90000	96.10000		3.82000	96.18000			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	4.23500	95.76500		4.09500	95.90500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	4.48000	95.52000		4.30000	95.70000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.76000	95.24000		4.55000	95.45000			0.00	952,410,000.00	40,000	1.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	4.98500	95.01500		4.74500	95.25500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future	5.25500	94.74500		4.93500	95.06500			0.00	0.00	0	0.0
R186		On 06/05/2021	Bond Future	7.42296	117.96790		7.21568	118.99136		6.28	0.00	17,695,185.00	150	106,300.0

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
R186	On 06/05/2021	Bond Future	7.30	Put	1,646.86000		1.64686	1,138.64000	1.13864	1,646.860		6.40	0.57	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			7.61480		113.95066	7.39444	114.98550			6.18	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.80859		115.19997	7.57415	116.24645			5.97	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			8.02218		111.21447	7.77198	112.27289			5.75	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			320.45583		320.45583	320.04863	320.04863				0.00	0.00	0	2,074.0
R197	On 05/08/2021	Bond Future			315.97007		315.97007	315.55955	315.55955				0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			319.50708		319.50708	319.09270	319.09270				0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			315.08126		315.08126	314.66260	314.66260				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			230.95652		230.95652	229.09352	229.09352				0.00	0.00	0	8,028.0
R202	On 05/08/2021	Bond Future			229.23939		229.23939	227.35694	227.35694				0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			231.80503		231.80503	229.90214	229.90214				0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			230.16673		230.16673	228.24239	228.24239				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			5.43790		105.42710	5.25609	105.74455			1.52	0.00	0.00	0	40,958.0
R2023	On 05/08/2021	Bond Future			5.63401		106.55597	5.42033	106.87721			1.46	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.87090		103.81606	5.61410	104.14109			1.32	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			6.21702		104.98364	5.89506	105.31245			1.08	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			9.12275		95.53239	8.89224	96.85178			10.83	0.00	0.00	0	113,541.0
R2030	On 06/05/2021	Bond Future	7.97	Call	119.42000		0.11942	240.57000	0.24057	119.420		10.27	0.06	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	990.70000		0.99070	1,521.37000	1.52137	990.700		10.84	0.34	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	2,544.76000		2.54476	1,841.05000	1.84105	2,544.760		10.94	0.60	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	2,376.03000		2.37603	1,705.00000	1.70500	2,376.030		10.97	0.58	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	2,215.03000		2.21503	1,576.48000	1.57648	2,215.030		11.01	0.55	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,608.30000		1.60830	1,106.77000	1.10677	1,608.300		11.24	0.44	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	2,321.31000		2.32131	3,168.27000	3.16827	2,321.310		11.30	0.58	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	489.17000		0.48917	303.94000	0.30394	489.170		11.92	0.18	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	35.82000		0.03582	18.14000	0.01814	35.820		11.92	0.02	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.33241		92.55034	9.09114	93.88417			10.69	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	206.21000		0.20621	334.15000	0.33415	206.210		10.07	0.08	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,369.82000		1.36982	1,871.92000	1.87192	1,369.820		10.56	0.33	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,715.45000		1.71545	2,293.34000	2.29334	1,715.450		10.66	0.39	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,028.50000		3.02850	3,824.29000	3.82429	3,028.500		11.03	0.55	0.00	0	600.0

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R2030	On 05/08/2021	Bond Future	10.30	Put	939.98000	0.93998	686.98000	0.68698	939.980	11.66	0.22	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	47.13000	0.04713	28.91000	0.02891	47.130	11.66	0.02	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.53330	93.56536	9.28122	94.91401		10.26	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	779.85000	0.77985	1,081.86000	1.08186	779.850	9.66	0.19	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,505.68000	1.50568	1,977.90000	1.97790	1,505.680	9.97	0.31	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	511.27000	0.51127	376.58000	0.37658	511.270	11.13	0.12	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.75170	90.61376	9.48766	91.97774		9.97	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	941.15000	0.94115	0.00000	0.00000	941.150	9.41	0.21	3,838,845.83	202	101.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	4,693.46000	4.69346	0.00000	0.00000	4,693.460	10.03	0.57	5,241,852.59	101	101.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	3,550.02000	3.55002	0.00000	0.00000	3,550.020	10.35	0.47	8,659,339.39	202	101.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future			9.88492	90.15224	9.68088	91.40707		13.07	0.00	1,262,131.36	14	124,744.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,782.53000	3.78253	4,714.66000	4.71466	3,782.530	14.21	0.70	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	4.52000	0.00452	2.35000	0.00235	4.520	14.50	0.00	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.09409	91.11802	9.88139	92.38667		12.47	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.30422	87.97177	10.08253	89.25458		12.47	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,408.19000	1.40819	1,799.83000	1.79983	1,408.190	11.95	0.28	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,434.51000	2.43451	2,991.21000	2.99121	2,434.510	12.35	0.40	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	330.18000	0.33018	251.04000	0.25104	330.180	13.55	0.07	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.52679	88.96167	10.29548	90.25901		11.72	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	879.12000	0.87912	1,140.94000	1.14094	879.120	10.96	0.18	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,127.89000	1.12789	0.00000	0.00000	1,127.890	10.96	0.22	3,781,240.43	194	97.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	6,397.63000	6.39763	5,608.19000	5.60819	6,397.630	11.41	0.64	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	5,238.60000	5.23860	0.00000	0.00000	5,238.600	11.65	0.56	4,857,280.32	97	97.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	4,304.00000	4.30400	3,702.04000	3.70204	4,304.000	11.86	0.49	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	3,764.52000	3.76452	0.00000	0.00000	3,764.520	12.04	0.45	7,740,238.85	194	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			10.51865	89.87877	10.40756	90.61341		14.69	0.00	507,904,929.27	5,651	99,064.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	1,065.27000	1.06527	1,320.30000	1.32030	1,065.270	14.46	0.30	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	1,515.59000	1.51559	1,834.45000	1.83445	1,515.590	14.68	0.39	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	1,973.13000	1.97313	2,345.98000	2.34598	1,973.130	14.87	0.46	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	2,262.74000	2.26274	1,949.91000	1.94991	2,262.740	15.08	0.47	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,472.46000	3.47246	3,971.10000	3.97110	3,472.460	15.54	0.64	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	1,131.39000	1.13139	954.18000	0.95418	1,131.390	16.01	0.28	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	4,992.04000	4.99204	5,570.35000	5.57035	4,992.040	16.22	0.75	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	749.69000	0.74969	625.43000	0.62543	749.690	16.42	0.20	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	489.64000	0.48964	402.75000	0.40275	489.640	16.42	0.14	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	184.83000	0.18483	147.71000	0.14771	184.830	16.42	0.06	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	29.13000	0.02913	22.28000	0.02228	29.130	16.42	0.01	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	19.83000	0.01983	15.04000	0.01504	19.830	16.42	0.01	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			10.73113	90.84119	10.61539	91.58403		14.10	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	1,515.78000		1.51578	1,762.50000	1.76250	1,515.780	13.61	0.30	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	3,329.69000		3.32969	3,004.10000	3.00410	3,329.690	14.37	0.47	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	1,960.17000		1.96017	1,748.08000	1.74808	1,960.170	15.26	0.31	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.94406		87.36208	10.82357	88.11327		14.07	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,904.63000		1.90463	2,161.23000	2.16123	1,904.630	13.49	0.32	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,150.52000		2.15052	2,428.27000	2.42827	2,150.520	13.60	0.35	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,147.62000		3.14762	3,500.10000	3.50010	3,147.620	13.96	0.44	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	3,737.80000		3.73780	3,422.84000	3.42284	3,737.800	14.38	0.44	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	2,333.01000		2.33301	2,119.26000	2.11926	2,333.010	15.32	0.31	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	278.69000		0.27869	241.61000	0.24161	278.690	15.32	0.06	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			11.17258		88.34486	11.04690	89.10463		13.35	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,250.73000		1.25073	1,427.93000	1.42793	1,250.730	12.53	0.22	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	6,340.22000		6.34022	5,910.91000	5.91091	6,340.220	13.08	0.59	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	4,019.15000		4.01915	3,709.01000	3.70901	4,019.150	13.68	0.43	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			10.74591		85.45105	10.64512	86.11470		15.81	0.00	0.00	0	130,141.0	
R2037	On 05/08/2021	Bond Future			10.95991		82.11067	10.85488	82.78177		15.94	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.16315		83.01143	11.05396	83.69012		15.14	0.00	0.00	0	0.0	
R2037	On 03/02/2022	Bond Future			11.38117		79.69110	11.26743	80.37748		15.10	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			10.89816		87.42766	10.80245	88.09850		16.25	0.00	0.00	0	79,050.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	2,274.23000		2.27423	2,631.11000	2.63111	2,274.230	16.36	0.48	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	5,525.51000		5.52551	6,062.36000	6.06236	5,525.510	17.87	0.76	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	21.94000		0.02194	17.55000	0.01755	21.940	18.27	0.01	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.10852		83.85817	11.00874	84.53651		16.48	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,486.41000		3.48641	3,850.19000	3.85019	3,486.410	16.54	0.50	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	5,392.70000		5.39270	5,848.04000	5.84804	5,392.700	17.26	0.64	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	36.45000		0.03645	30.84000	0.03084	36.450	18.15	0.01	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.30800		84.77815	11.20423	85.46415		15.56	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			11.52182		81.22748	11.41367	81.92128		15.67	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			10.97242		83.92149	10.88692	84.52492		17.11	0.00	839,214.90	10	61,789.0	
R2044	On 06/05/2021	Bond Future	10.70	Call	1,670.00000		1.67000	1,936.27000	1.93627	1,670.000	17.03	0.39	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.10	Put	2,161.92000		2.16192	1,931.15000	1.93115	2,161.920	17.70	0.43	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.35	Call	4,122.08000		4.12208	4,550.72000	4.55072	4,122.080	18.26	0.67	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.40	Put	1,443.21000		1.44321	1,278.32000	1.27832	1,443.210	18.38	0.32	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.79	Put	835.85000		0.83585	734.04000	0.73404	835.850	19.25	0.20	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	12.50	Put	220.38000		0.22038	188.28000	0.18828	220.380	19.25	0.07	0.00	0	3,100.0	
R2044	On 05/08/2021	Bond Future			11.17501		80.43963	11.08584	81.04986		17.35	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			11.36686		81.32214		11.27410	81.93927		16.36	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.57227		77.85776		11.47557	78.48187		16.49	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			10.88590		83.20853		10.78484	83.94668		17.40	0.00	17,307,374.24	208	132,447.0
R2048	On 05/08/2021	Bond Future			11.07424		84.09950		10.96894	84.84581		16.76	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,444.17000		1.44417		1,673.35000	1.67335	1,444.170	15.75	0.28	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	3,145.28000		3.14528		3,518.94000	3.51894	3,145.280	16.64	0.47	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			11.26174		80.60959		11.15211	81.36427		16.63	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.46183		81.51652		11.34746	82.27977		15.90	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			10.40269		69.58724		10.28656	70.25952		17.47	0.00	0.00	0	26,647.0
R209	On 06/05/2021	Bond Future	9.50	Call	400.76000		0.40076		527.10000	0.52710	400.760	16.57	0.16	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	709.25000		0.70925		898.47000	0.89847	709.250	16.90	0.24	0.00	0	5,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,723.10000		1.72310		2,057.33000	2.05733	1,723.100	17.47	0.45	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	1,993.64000		1.99364		2,356.97000	2.35697	1,993.640	17.59	0.49	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	1,647.94000		1.64794		1,407.55000	1.40755	1,647.940	17.94	0.40	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	944.68000		0.94468		793.28000	0.79328	944.680	18.71	0.26	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	660.99000		0.66099		550.57000	0.55057	660.990	19.26	0.20	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	349.18000		0.34918		284.85000	0.28485	349.180	19.26	0.12	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	88.49000		0.08849		69.48000	0.06948	88.490	19.26	0.04	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.58827		70.33270		10.46780	71.01250		16.58	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.77303		67.96348		10.64812	68.65086		16.64	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,103.52000		1.10352		1,274.98000	1.27498	1,103.520	15.62	0.23	0.00	0	3,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	4,593.34000		4.59334		4,242.38000	4.24238	4,593.340	16.64	0.54	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,525.17000		1.52517		1,375.69000	1.37569	1,525.170	18.06	0.24	0.00	0	5,500.0
R209	On 03/02/2022	Bond Future			10.96654		68.72820		10.83692	69.42342		15.55	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			201.06689		201.06689		201.06064	201.06064			0.00	0.00	0	1,183.0

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
R210		On 05/08/2021	Bond Future	203.26995	203.26995		203.26436	203.26436			0.00	0.00	0	0.0
R210		On 04/11/2021	Bond Future	202.80698	202.80698		202.80192	202.80192			0.00	0.00	0	0.0
R210		On 03/02/2022	Bond Future	205.13445	205.13445		205.12956	205.12956			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	171.38506	171.38506		171.38936	171.38936			0.00	0.00	0	3,114.0
R212		On 05/08/2021	Bond Future	170.93271	170.93271		170.93767	170.93767			0.00	0.00	0	0.0
R212		On 04/11/2021	Bond Future	172.84599	172.84599		172.85141	172.85141			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	9.54532	85.37300		9.33609	86.55655		12.64	0.00	0.00	0	9,143.0
R213		On 05/08/2021	Bond Future	9.74586	86.28713		9.52777	87.48365		11.97	0.00	0.00	0	0.0
R213		On 04/11/2021	Bond Future	9.94835	83.70336		9.72111	84.91317		11.98	0.00	0.00	0	0.0
R213		On 03/02/2022	Bond Future	10.16698	84.64476		9.92971	85.86835		11.18	0.00	0.00	0	0.0
R213	8.63	On 03/02/2022	Bond Future	Call	851.26000	0.85126	1,111.33000	1.11133	851.260	10.44	0.19	0.00	0	200.0
R213	8.80	On 03/02/2022	Bond Future	Call	1,033.43000	1.03343	0.00000	0.00000	1,033.430	10.48	0.22	3,798,186.52	204	102.0
R213	9.58	On 03/02/2022	Bond Future	Put	5,422.31000	5.42231	4,713.38000	4.71338	5,422.310	11.06	0.61	0.00	0	200.0
R213	9.76	On 03/02/2022	Bond Future	Put	4,857.59000	4.85759	0.00000	0.00000	4,857.590	11.19	0.57	4,912,252.14	102	102.0
R213	10.15	On 03/02/2022	Bond Future	Put	3,800.86000	3.80086	3,248.59000	3.24859	3,800.860	11.48	0.48	0.00	0	200.0
R213	10.25	On 03/02/2022	Bond Future	Put	3,568.45000	3.56845	0.00000	0.00000	3,568.450	11.57	0.46	7,943,546.98	204	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	10.83970	66.16509		10.74400	66.72197		19.27	0.00	0.00	0	13,552.0
R214		On 05/08/2021	Bond Future	11.02587	66.87357		10.92646	67.43662		18.27	0.00	0.00	0	0.0
R214		On 04/11/2021	Bond Future	11.21111	64.32921		11.10792	64.89862		18.38	0.00	0.00	0	0.0
R214		On 03/02/2022	Bond Future	11.40824	65.05292		11.30095	65.62882		17.17	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 :												1,571,012,257.82	47,536	1 180 690.0
Grand Total:												1,571,012,257.82	47,536	1 180 690.0