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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/03/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.80000		90.80000		90.84000	90.84000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	777.04700		777.04700		771.82900	771.82900			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	785.26200		785.26200		779.99300	779.99300			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	793.97800		793.97800		788.65100	788.65100			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	802.90500		802.90500		797.52000	797.52000			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	862.40700		862.40700		854.40300	854.40300			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	871.52500		871.52500		863.44000	863.44000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	881.19800		881.19800		873.02600	873.02600			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	891.10600		891.10600		882.84300	882.84300			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	757.42500		757.42500		751.68800	751.68800			0.00	0.00	0	299.0
ALBI	On 05/08/2021	Index Future	765.43400		765.43400		759.63900	759.63900			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	773.92900		773.92900		768.07200	768.07200			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	782.63100		782.63100		776.70900	776.70900			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	11.80035		73.54543		11.90584	73.00904			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	12.07009		74.33132		12.18017	73.78952			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.34267		71.37367		12.45754	70.82611			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.63590		72.17706		12.75602	71.62346			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	12.26834		72.17901		12.37930	71.55313			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.52280		72.95101		12.63884	72.31875			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.78208		69.49536		12.90356	68.85640			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	13.05153		70.27823		13.17878	69.63217			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	748.59700		748.59700		742.90700	742.90700			0.00	0.00	0	976.0
GOVI	On 05/08/2021	GOVI	756.51200		756.51200		750.76500	750.76500			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	764.90800		764.90800		759.10000	759.10000			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	773.50900		773.50900		767.63600	767.63600			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	150.31832		150.31832		149.59577	149.59577			0.00	0.00	0	7,797.0
I2025	On 05/08/2021	Bond Future	150.43167		150.43167		149.70184	149.70184			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	152.12060		152.12060		151.38295	151.38295			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	152.30964		152.30964		151.56373	151.56373			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	107.62600		107.62600		106.09345	106.09345			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future	108.80292		108.80292		107.25406	107.25406			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	108.87407		108.87407		107.30810	107.30810			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	110.12418		110.12418		108.54033	108.54033			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		101.53191	101.53191		100.89826	100.89826			0.00	0.00	0	9,583.0
I2033	On 05/08/2021	Bond Future		102.64217	102.64217		102.00198	102.00198			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future		102.56981	102.56981		101.92273	101.92273			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future		103.74750	103.74750		103.09314	103.09314			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		114.15420	114.15420		114.45008	114.45008			0.00	0.00	0	7,799.0
I2038	On 05/08/2021	Bond Future		113.68075	113.68075		113.98040	113.98040			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future		114.95726	114.95726		115.26066	115.26066			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future		114.52506	114.52506		114.83207	114.83207			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		103.39503	103.39503		102.16072	102.16072			0.00	0.00	0	14,893.0
I2046	On 05/08/2021	Bond Future		104.52577	104.52577		103.27821	103.27821			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future		103.89185	103.89185		102.63056	102.63056			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future		105.08493	105.08493		103.80947	103.80947			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		106.50822	106.50822		104.44317	104.44317			0.00	0.00	0	10,904.0
I2050	On 05/08/2021	Bond Future		105.74513	105.74513		103.65816	103.65816			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future		106.93266	106.93266		104.82236	104.82236			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future		106.21284	106.21284		104.07863	104.07863			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		278.69500	278.69500		276.53700	276.53700			0.00	0.00	0	897.0
IGOV	On 05/08/2021	Index Future		281.71000	281.71000		279.53000	279.53000			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future		284.90400	284.90400		282.70000	282.70000			0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future		288.17500	288.17500		285.94600	285.94600			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future		3.65500	96.34500		3.65500	96.34500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future		3.73500	96.26500		3.76500	96.23500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future		3.76000	96.24000		3.79000	96.21000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future		3.84500	96.15500		3.89500	96.10500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future		3.87000	96.13000		3.93000	96.07000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future		4.02000	95.98000		4.12000	95.88000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future		4.05000	95.95000		4.16000	95.84000			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future		4.41500	95.58500		4.57500	95.42500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future		4.62000	95.38000		4.82000	95.18000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future		4.90000	95.10000		5.11000	94.89000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.11500	94.88500		5.31500	94.68500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		5.40500	94.59500		5.60500	94.39500			0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future		7.53379	117.42536		7.69690	116.63280		6.82	0.00	160,990,168.56	1,371	107,178.0

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R186	On 06/05/2021	Bond Future	7.30	Put	1,890.73000		1.89073		2,443.93000	2.44393	1,890.730	6.68	0.64	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future	7.60	Put	1,086.26000		1.08626		0.00000	0.00000	1,086.260	6.77	0.45	265,555,631.89	5,000	5,000.0
R186	On 06/05/2021	Bond Future	7.60	Call	1,408.82000		1.40882		0.00000	0.00000	1,408.820	6.77	0.55	320,142,718.11	5,000	5,000.0
R186	On 05/08/2021	Bond Future			7.73316		113.39971		7.90645	112.59916		6.73	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.93362		114.64686		8.11791	113.83787		6.46	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			8.15548		110.65573		8.35217	109.83777		6.75	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			318.94312		318.94312		318.78409	318.78409			0.00	0.00	0	2,074.0
R197	On 05/08/2021	Bond Future			314.42784		314.42784		314.26840	314.26840			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			317.95865		317.95865		317.79824	317.79824			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			313.51085		313.51085		313.34904	313.34904			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			227.00000		227.00000		225.18130	225.18130			0.00	250,835,000.00	1,105	9,133.0
R202	On 05/08/2021	Bond Future			225.23158		225.23158		223.39389	223.39389			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			227.76045		227.76045		225.90272	225.90272			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			226.07384		226.07384		224.19514	224.19514			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			5.50853		105.30412		5.52714	105.27175		1.76	0.00	0.00	0	40,647.0
R2023	On 05/08/2021	Bond Future			5.71846		106.42938		5.74002	106.39710		1.87	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.96946		103.69170		5.99514	103.65933		1.77	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			6.34000		104.85846		6.37205	104.82587		1.57	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			9.40484		93.94987		9.58719	92.94532		11.37	0.00	284,292,306.62	3,026	115,447.0
R2030	On 06/05/2021	Bond Future	7.97	Call	30.53000		0.03053		15.74000	0.01574	30.530	10.70	0.02	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	403.95000		0.40395		252.69000	0.25269	403.950	10.71	0.19	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	3,422.28000		3.42228		4,226.97000	4.22697	3,422.280	10.77	0.75	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	3,207.23000		3.20723		3,991.18000	3.99118	3,207.230	10.80	0.73	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	2,999.79000		2.99979		3,761.92000	3.76192	2,999.790	10.82	0.71	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,190.30000		2.19030		2,845.06000	2.84506	2,190.300	10.99	0.59	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	1,276.64000		1.27664		900.73000	0.90073	1,276.640	11.03	0.44	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	624.06000		0.62406		921.67000	0.92167	624.060	11.50	0.24	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	59.12000		0.05912		104.73000	0.10473	59.120	12.57	0.03	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.62810		90.94883		9.81900	89.93389		11.47	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	128.45000		0.12845		86.87000	0.08687	128.450	10.85	0.05	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	873.92000		0.87392		657.37000	0.65737	873.920	10.87	0.24	0.00	0	200.0

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R2030	On 05/08/2021	Bond Future	8.95	Call	1,130.76000	1.13076		866.39000	0.86639	1,130.760	10.97	0.29	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	2,160.21000	2.16021		1,737.16000	1.73716	2,160.210	11.29	0.46	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	1,298.70000	1.29870		1,626.71000	1.62671	1,298.700	11.95	0.29	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	97.81000	0.09781		139.89000	0.13989	97.810	12.52	0.03	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.84170	91.94943		10.04121	90.92361		11.11	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	604.34000	0.60434		464.65000	0.46465	604.340	10.49	0.15	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,109.17000	1.10917		879.10000	0.87910	1,109.170	10.49	0.25	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	1,781.40000	1.78140		1,451.07000	1.45107	1,781.400	10.61	0.35	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	3,419.57000	3.41957		2,905.80000	2.90580	3,419.570	11.05	0.53	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	1,017.97000	1.01797		1,240.88000	1.24088	1,017.970	12.07	0.20	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	843.83000	0.84383		1,037.48000	1.03748	843.830	12.07	0.17	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			10.07473	88.98019		10.28382	87.94298		11.46	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	901.95000	0.90195		725.15000	0.72515	901.950	10.81	0.19	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	5,889.29000	5.88929		6,574.61000	6.57461	5,889.290	10.87	0.64	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	4,581.31000	4.58131		5,170.88000	5.17088	4,581.310	11.16	0.54	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			10.14434	88.59063		10.26485	87.87782		13.33	0.00	213,769,190.19	2,413	132,910.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	2,444.02000	2.44402		2,051.30000	2.05130	2,444.020	13.41	0.60	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	4.83000	0.00483		8.16000	0.00816	4.830	14.86	0.00	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.36493	89.53755		10.49055	88.81752		13.11	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.58606	86.37692		10.71702	85.64928		13.27	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,052.59000	1.05259		905.65000	0.90565	1,052.590	12.47	0.22	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	1,806.43000	1.80643		1,582.72000	1.58272	1,806.430	12.54	0.33	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	522.15000	0.52215		606.56000	0.60656	522.150	14.42	0.10	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.82090	87.34930		10.95763	86.61359		13.01	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	832.67000	0.83267		722.66000	0.72266	832.670	12.27	0.16	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,051.92000	1.05192		918.60000	0.91860	1,051.920	12.27	0.20	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	7,654.65000	7.65465		8,174.34000	8.17434	7,654.650	12.27	0.69	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	6,350.13000	6.35013		6,821.42000	6.82142	6,350.130	12.38	0.62	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	5,316.95000	5.31695		5,740.10000	5.74010	5,316.950	12.61	0.55	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	4,694.69000	4.69469		5,085.49000	5.08549	4,694.690	12.77	0.51	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			10.87128	87.60442		10.96601	87.00802		14.76	0.00	278,669,660.02	3,181	100,193.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	293.40000	0.29340		230.79000	0.23079	293.400	13.36	0.13	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	510.34000	0.51034		411.30000	0.41130	510.340	13.60	0.20	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	776.33000	0.77633		638.58000	0.63858	776.330	13.88	0.27	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	3,164.26000	3.16426		3,582.05000	3.58205	3,164.260	14.14	0.65	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	1,805.96000	1.80596		1,551.00000	1.55100	1,805.960	14.54	0.48	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	1,505.28000	1.50528		1,775.88000	1.77588	1,505.280	14.82	0.40	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	3,012.40000	3.01240		2,658.44000	2.65844	3,012.400	14.95	0.64	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	953.99000	0.95399		1,152.07000	1.15207	953.990	15.21	0.28	0.00	0	223.0	

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	11.55	Put	639.98000	0.63998		787.15000	0.78715	639.980	15.64	0.21	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	275.76000	0.27576		350.98000	0.35098	275.760	16.59	0.10	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	40.54000	0.04054		56.43000	0.05643	40.540	16.59	0.02	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	26.99000	0.02699		38.26000	0.03826	26.990	16.59	0.01	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			11.09891	88.54049		11.19762	87.93811		14.79	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	835.78000	0.83578		727.37000	0.72737	835.780	13.69	0.20	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	4,373.23000	4.37323		4,743.00000	4.74300	4,373.230	14.31	0.58	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	2,553.61000	2.55361		2,816.09000	2.81609	2,553.610	14.91	0.40	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.32656	85.03916		11.42937	84.43043		14.89	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,272.15000	1.27215		1,138.60000	1.13860	1,272.150	13.93	0.24	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,431.53000	1.43153		1,284.83000	1.28483	1,431.530	13.93	0.26	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	2,140.56000	2.14056		1,941.64000	1.94164	2,140.560	14.05	0.35	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	4,793.71000	4.79371		5,135.33000	5.13533	4,793.710	14.51	0.54	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	2,961.94000	2.96194		3,209.26000	3.20926	2,961.940	15.11	0.38	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	485.96000	0.48596		547.17000	0.54717	485.960	16.19	0.09	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			11.57167	85.99633		11.67902	85.38083		14.59	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,013.83000	1.01383		913.31000	0.91331	1,013.830	13.77	0.18	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	7,936.77000	7.93677		8,355.76000	8.35576	7,936.770	13.77	0.66	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	5,230.95000	5.23095		5,557.60000	5.55760	5,230.950	14.30	0.51	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			11.09309	83.22460		11.20327	82.53683		15.83	0.00	92,961,878.20	1,117	131,863.0	
R2037	On 05/08/2021	Bond Future			11.32206	79.85862		11.43693	79.16383		16.65	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.53929	80.73751		11.65879	80.03530		15.93	0.00	0.00	0	0.0	
R2037	On 03/02/2022	Bond Future			11.77318	77.39199		11.89782	76.68200		16.46	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			11.18446	85.47017		11.28436	84.80405		15.98	0.00	62,136,813.59	727	79,427.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	1,073.83000	1.07383		884.75000	0.88475	1,073.830	15.26	0.33	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	3,707.20000	3.70720		3,277.30000	3.27730	3,707.200	16.52	0.69	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	20.28000	0.02028		29.60000	0.02960	20.280	18.08	0.01	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.40736	81.87782		11.51155	81.20499		17.15	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	2,427.91000	2.42791		2,171.11000	2.17111	2,427.910	16.60	0.41	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	4,023.69000	4.02369		3,667.08000	3.66708	4,023.690	17.21	0.56	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	59.55000	0.05955		73.09000	0.07309	59.550	18.84	0.02	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.61843	82.77906		11.72687	82.09899		16.24	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			11.84550	79.20626		11.95864	78.51876		16.80	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			11.24966	82.01535		11.35463	81.31323		16.79	0.00	0.00	0	62,084.0	
R2044	On 06/05/2021	Bond Future	10.70	Call	626.70000	0.62670		492.72000	0.49272	626.700	15.15	0.23	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.10	Put	2,623.02000	2.62302		3,056.02000	3.05602	2,623.020	16.08	0.57	0.00	0	3,100.0	

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	06/05/2021			Bond Future		11.35	Call	2,465.39000	2.46539	2,107.05000	2.10705	2,465.390	16.56	0.56	0.00	0	3,100.0
R2044	On	06/05/2021			Bond Future		11.40	Put	1,654.85000	1.65485	1,981.30000	1.98130	1,654.850	16.63	0.41	0.00	0	3,100.0
R2044	On	06/05/2021			Bond Future		11.79	Put	848.28000	0.84828	1,053.90000	1.05390	848.280	17.26	0.25	0.00	0	3,100.0
R2044	On	06/05/2021			Bond Future		12.50	Put	248.46000	0.24846	325.37000	0.32537	248.460	19.00	0.09	0.00	0	3,100.0
R2044	On	05/08/2021			Bond Future				11.46450	78.51127	11.57404	77.80202		18.01	0.00	0.00	0	0.0
R2044	On	04/11/2021			Bond Future				11.66769	79.37542	11.78175	78.65853		17.04	0.00	0.00	0	0.0
R2044	On	03/02/2022			Bond Future				11.88606	75.88951	12.00514	75.16470		17.63	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	0.00	0	0.0
R2048	On	06/05/2021			Bond Future				11.16013	81.26320	11.26487	80.54175		16.96	0.00	0.00	0	137,179.0
R2048	On	06/05/2021	10.20	Call	Bond Future				155.07000	0.15507	112.79000	0.11279	155.070	14.77	0.08	0.00	0	1,200.0
R2048	On	06/05/2021	10.80	Call	Bond Future				1,036.18000	1.03618	837.04000	0.83704	1,036.180	16.08	0.32	0.00	0	1,200.0
R2048	On	05/08/2021			Bond Future				11.36040	82.13152	11.46964	81.40271		17.39	0.00	0.00	0	0.0
R2048	On	05/08/2021	10.00	Call	Bond Future				531.48000	0.53148	446.52000	0.44652	531.480	15.87	0.13	0.00	0	1,300.0
R2048	On	05/08/2021	10.30	Call	Bond Future				875.18000	0.87518	746.14000	0.74614	875.180	15.87	0.20	0.00	0	1,300.0
R2048	On	05/08/2021	10.60	Call	Bond Future				1,390.04000	1.39004	1,204.21000	1.20421	1,390.040	16.05	0.28	0.00	0	1,300.0
R2048	On	05/08/2021	10.90	Call	Bond Future				2,136.17000	2.13617	1,883.38000	1.88338	2,136.170	16.57	0.38	0.00	0	1,300.0
R2048	On	04/11/2021			Bond Future				11.55943	78.62280	11.67330	77.88618		17.29	0.00	0.00	0	0.0
R2048	On	03/02/2022			Bond Future				11.77260	79.50777	11.89159	78.76300		16.88	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	0.00	0	0.0
R208	On	31/03/2021			Price Contribution				100.00000	100.00000	100.00000	100.00000		0.00	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	0.00	0	0.0
R208/R207	On	31/03/2021			Price Contribution				100.00000	100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.0
R209	On	06/05/2021			Bond Future				10.77217	67.50922	10.87677	66.93731		17.85	0.00	0.00	0	27,123.0
R209	On	06/05/2021	9.50	Call	Bond Future				106.49000	0.10649	81.33000	0.08133	106.490	16.83	0.06	0.00	0	2,150.0
R209	On	06/05/2021	9.75	Call	Bond Future				216.91000	0.21691	169.38000	0.16938	216.910	16.83	0.10	0.00	0	5,050.0
R209	On	06/05/2021	10.25	Call	Bond Future				719.90000	0.71990	589.05000	0.58905	719.900	17.01	0.27	0.00	0	5,325.0
R209	On	06/05/2021	10.35	Call	Bond Future				887.37000	0.88737	733.37000	0.73337	887.370	17.13	0.31	0.00	0	500.0
R209	On	06/05/2021	10.60	Put	Bond Future				2,368.03000	2.36803	2,722.46000	2.72246	2,368.030	17.42	0.57	0.00	0	6,250.0
R209	On	06/05/2021	11.00	Put	Bond Future				1,311.89000	1.31189	1,560.28000	1.56028	1,311.890	17.85	0.38	0.00	0	3,500.0
R209	On	06/05/2021	11.25	Put	Bond Future				870.19000	0.87019	1,058.18000	1.05818	870.190	18.15	0.28	0.00	0	9,150.0
R209	On	06/05/2021	11.60	Put	Bond Future				482.34000	0.48234	603.22000	0.60322	482.340	18.82	0.17	0.00	0	3,750.0
R209	On	06/05/2021	12.25	Put	Bond Future				138.37000	0.13837	183.06000	0.18306	138.370	19.71	0.06	0.00	0	9,150.0
R209	On	05/08/2021			Bond Future				10.97191	68.23086	11.08046	67.65308		17.23	0.00	0.00	0	0.0
R209	On	04/11/2021			Bond Future				11.17056	65.84081	11.28318	65.25693		17.52	0.00	0.00	0	1,795.0
R209	On	04/11/2021	9.50	Call	Bond Future				752.23000	0.75223	662.15000	0.66215	752.230	16.54	0.17	0.00	0	3,750.0
R209	On	04/11/2021	10.50	Put	Bond Future				5,755.39000	5.75539	6,136.75000	6.13675	5,755.390	16.77	0.63	0.00	0	5,500.0
R209	On	04/11/2021	12.00	Put	Bond Future				2,092.59000	2.09259	2,284.80000	2.28480	2,092.590	18.55	0.31	0.00	0	5,500.0
R209	On	03/02/2022			Bond Future				11.37920	66.58199	11.49618	65.99165		17.27	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	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			199.61772		199.61772		196.58532	196.58532			0.00	0.00	0	1,183.0
R210	On 05/08/2021	Bond Future			201.80058		201.80058		198.73591	198.73591			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			201.32609		201.32609		198.22762	198.22762			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			203.63794		203.63794		200.50409	200.50409			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			171.27607		171.27607		171.28022	171.28022			0.00	0.00	0	2,980.0
R212	On 05/08/2021	Bond Future			170.81711		170.81711		170.82199	170.82199			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			172.73515		172.73515		172.74054	172.74054			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			9.74607		84.25745		9.87137	83.57094		12.99	0.00	0.00	0	9,543.0
R213	On 05/08/2021	Bond Future			9.95547		85.15781		10.08606	84.46430		12.54	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			10.16624		82.56454		10.30233	81.86360		12.69	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.39444		83.49363		10.53658	82.78495		12.52	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	883.10000		0.88310		764.27000	0.76427	883.100	11.81	0.18	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,045.12000		1.04512		908.79000	0.90879	1,045.120	11.81	0.21	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.58	Put	6,318.78000		6.31878		6,793.33000	6.79333	6,318.780	11.87	0.65	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	5,715.08000		5.71508		6,162.95000	6.16295	5,715.080	12.00	0.61	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.15	Put	4,559.38000		4.55938		4,948.99000	4.94899	4,559.380	12.28	0.53	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.25	Put	4,295.35000		4.29535		4,670.17000	4.67017	4,295.350	12.35	0.51	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			11.10852		64.64047		11.21814	64.03509		19.40	0.00	0.00	0	14,035.0
R214	On 05/08/2021	Bond Future			11.30545		65.33125		11.41939	64.71966		18.69	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.50099		62.77221		11.61935	62.15405		19.06	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.70976		63.47873		11.83297	62.85372		18.76	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 :														1,929,353,367.18	22,940	1 220 613.0

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
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Grand Total: 1,929,353,367.18 22,940 1 220 613.0