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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 07/04/2021

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
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.74000		90.74000		90.75000	90.75000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	780.63400		780.63400		777.92100	777.92100			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	788.75100		788.75100		786.01300	786.01300			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	797.52300		797.52300		794.75800	794.75800			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	806.44600		806.44600		803.65100	803.65100			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	861.68300		861.68300		854.17700	854.17700			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	870.64300		870.64300		863.06300	863.06300			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	880.32700		880.32700		872.66500	872.66500			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	890.17600		890.17600		882.42900	882.42900			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	758.95900		758.95900		752.20100	752.20100			0.00	0.00	0	299.0
ALBI	On 05/08/2021	Index Future	766.85100		766.85100		760.02500	760.02500			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	775.38000		775.38000		768.48100	768.48100			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	784.05500		784.05500		777.08000	777.08000			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	11.73743		73.86807		11.90832	72.99650			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	12.00329		74.66297		12.18150	73.78301			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.26900		71.72804		12.45483	70.83896			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.55613		72.54819		12.75041	71.64917			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	12.18470		72.65698		12.34567	71.74184			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.43442		73.43911		12.60261	72.51512			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.68604		70.00773		12.86194	69.07418			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.94861		70.80855		13.13276	69.86460			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	749.94900		749.94900		743.35000	743.35000			0.00	0.00	0	999.0
GOVI	On 05/08/2021	GOVI	757.74700		757.74700		751.08300	751.08300			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	766.17400		766.17400		759.43900	759.43900			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	774.74600		774.74600		767.93700	767.93700			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	150.31067		150.31067		150.19756	150.19756			0.00	0.00	0	5,536.0
I2025	On 05/08/2021	Bond Future	150.40214		150.40214		150.28982	150.28982			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	152.09458		152.09458		151.98258	151.98258			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	152.27934		152.27934		152.16659	152.16659			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	108.04326		108.04326		108.05071	108.05071			0.00	0.00	0	2,808.0
I2029	On 05/08/2021	Bond Future	109.20591		109.20591		109.21493	109.21493			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	109.28754		109.28754		109.29774	109.29774			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	110.53633		110.53633		110.54705	110.54705			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		102.38077	102.38077		102.60888	102.60888			0.00	0.00	0	10,050.0
I2033	On 05/08/2021	Bond Future		103.48247	103.48247		103.71438	103.71438			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future		103.42565	103.42565		103.66122	103.66122			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future		104.60750	104.60750		104.84613	104.84613			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		115.71249	115.71249		115.67058	115.67058			0.00	0.00	0	7,969.0
I2038	On 05/08/2021	Bond Future		115.24091	115.24091		115.19995	115.19995			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future		116.53794	116.53794		116.49769	116.49769			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future		116.12241	116.12241		116.08206	116.08206			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		103.98564	103.98564		103.59456	103.59456			0.00	0.00	0	15,133.0
I2046	On 05/08/2021	Bond Future		105.10473	105.10473		104.71075	104.71075			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future		104.48495	104.48495		104.08773	104.08773			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future		105.67910	105.67910		105.27762	105.27762			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		106.65437	106.65437		106.91290	106.91290			0.00	0.00	0	11,044.0
I2050	On 05/08/2021	Bond Future		105.88000	105.88000		106.14282	106.14282			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future		107.07157	107.07157		107.33829	107.33829			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future		106.35307	106.35307		106.62326	106.62326			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		280.43500	280.43500		280.43700	280.43700			0.00	0.00	0	897.0
IGOV	On 05/08/2021	Index Future		283.42000	283.42000		283.42400	283.42400			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future		286.64100	286.64100		286.64600	286.64600			0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future		289.91600	289.91600		289.92100	289.92100			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future		3.68500	96.31500		3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future		3.71000	96.29000		3.72000	96.28000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future		3.74500	96.25500		3.76500	96.23500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future		3.78000	96.22000		3.80000	96.20000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future		3.84000	96.16000		3.88000	96.12000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future		3.87500	96.12500		3.90500	96.09500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future		4.14000	95.86000		4.20000	95.80000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future		4.25500	95.74500		4.32000	95.68000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future		4.70000	95.30000		4.79000	95.21000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		4.82000	95.18000		4.91000	95.09000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		5.21000	94.79000		5.32500	94.67500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future		5.32000	94.68000		5.43000	94.57000			0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future		7.43403	117.91356		7.52237	117.48111		9.02	0.00	9,197,257.68	78	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	1,550.88000		1.55088	1,841.29000	1.84129	1,550.880		8.96	0.58	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future	7.60	Put	834.68000		0.83468	1,041.69000	1.04169	834.680		9.06	0.39	0.00	0	5,000.0
R186	On 06/05/2021	Bond Future	7.60	Call	1,645.44000		1.64544	1,420.00000	1.42000	1,645.440		9.06	0.61	0.00	0	5,000.0
R186	On 05/08/2021	Bond Future			7.63150		113.87272	7.72506	113.43731			8.60	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.82489		115.12766	7.92413	114.68872			7.87	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			8.04102		111.13528	8.14684	110.69184			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			321.04103		321.04103	320.99670	320.99670				0.00	0.00	0	2,993.0
R197	On 05/08/2021	Bond Future			316.51587		316.51587	316.47543	316.47543				0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.07785		320.07785	320.04036	320.04036				0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			315.65947		315.65947	315.62262	315.62262				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			230.91271		230.91271	230.83374	230.83374				0.00	0.00	0	9,236.0
R202	On 05/08/2021	Bond Future			229.15922		229.15922	229.08229	229.08229				0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			231.73773		231.73773	231.66249	231.66249				0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			230.09621		230.09621	230.02081	230.02081				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			5.22571		105.79772	5.24202	105.76917			2.14	0.00	0.00	0	40,196.0
R2023	On 05/08/2021	Bond Future			5.39877		106.90969	5.41695	106.88230			2.03	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.58357		104.17982	5.60452	104.15324			1.94	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.86226		105.34604	5.88812	105.31956			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			9.37579		94.11123	9.52026	93.31237			15.22	0.00	10,540,457.76	112	115,069.0
R2030	On 06/05/2021	Bond Future	7.97	Call	30.46000		0.03046	21.56000	0.02156	30.460		14.61	0.02	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	424.38000		0.42438	316.36000	0.31636	424.380		14.73	0.20	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	3,288.99000		3.28899	3,942.75000	3.94275	3,288.990		14.82	0.74	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	3,077.23000		3.07723	3,715.02000	3.71502	3,077.230		14.86	0.72	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	2,873.26000		2.87326	3,494.18000	3.49418	2,873.260		14.89	0.70	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,073.22000		2.07322	2,611.41000	2.61141	2,073.220		15.05	0.58	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	1,322.94000		1.32294	1,041.82000	1.04182	1,322.940		15.08	0.45	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	554.96000		0.55496	803.30000	0.80330	554.960		15.60	0.23	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	36.60000		0.03660	69.36000	0.06936	36.600		16.37	0.02	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.60075		91.09545	9.75181	90.28943			14.69	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	284.94000		0.28494	243.26000	0.24326	284.940		14.15	0.09	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,278.76000		1.27876	1,111.07000	1.11107	1,278.760		14.16	0.29	0.00	0	200.0

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R2030	On 05/08/2021	Bond Future	8.83	Call	1,358.91000	1.35891	1,182.27000	1.18227	1,358.910	14.19	0.30	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	1,564.95000	1.56495	1,365.91000	1.36591	1,564.950	14.24	0.33	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	2,648.74000	2.64874	2,343.03000	2.34303	2,648.740	14.52	0.47	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.75	Put	2,665.11000	2.66511	3,098.33000	3.09833	2,665.110	14.69	0.44	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	10.15	Put	1,847.77000	1.84777	2,192.38000	2.19238	1,847.770	15.02	0.34	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	10.30	Put	1,608.64000	1.60864	1,921.98000	1.92198	1,608.640	15.18	0.30	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	182.07000	0.18207	245.95000	0.24595	182.070	15.79	0.05	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			9.81268	92.09992	9.97039	91.28601		13.74	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	1,010.50000	1.01050	849.14000	0.84914	1,010.500	13.21	0.20	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	1,630.89000	1.63089	1,396.83000	1.39683	1,630.890	13.21	0.29	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	9.20	Call	2,372.37000	2.37237	2,065.30000	2.06530	2,372.370	13.30	0.38	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	9.90	Call	4,041.84000	4.04184	3,603.25000	3.60325	4,041.840	13.68	0.54	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	11.26	Put	1,367.47000	1.36747	1,547.80000	1.54780	1,367.470	14.72	0.22	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	1,167.50000	1.16750	1,327.20000	1.32720	1,167.500	14.72	0.19	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			10.04539	89.12699	10.21061	88.30436		12.36	0.00	0.00	0	0.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	1,030.84000	1.03084	924.44000	0.92444	1,030.840	11.73	0.20	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	5,931.78000	5.93178	6,528.59000	6.52859	5,931.780	11.79	0.62	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	4,635.03000	4.63503	5,159.62000	5.15962	4,635.030	12.06	0.53	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			10.19542	88.28753	10.33966	87.43928		18.23	0.00	4,414,376.50	50	137,164.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	2,232.55000	2.23255	1,812.13000	1.81213	2,232.550	18.31	0.58	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	3.68000	0.00368	8.69000	0.00869	3.680	19.71	0.00	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			10.42094	89.21550	10.57120	88.35954		16.90	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future			10.64411	86.05334	10.80068	85.18884		16.65	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,513.54000	1.51354	1,302.48000	1.30248	1,513.540	15.89	0.26	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,329.69000	2.32969	2,023.71000	2.02371	2,329.690	15.95	0.35	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	902.62000	0.90262	1,029.97000	1.02997	902.620	17.87	0.14	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			10.88247	87.01693	11.04593	86.14307		14.27	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	922.55000	0.92255	848.19000	0.84819	922.550	13.54	0.17	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	1,148.16000	1.14816	1,054.53000	1.05453	1,148.160	13.54	0.20	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	8,088.95000	8.08895	8,795.31000	8.79531	8,088.950	13.54	0.69	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	6,774.82000	6.77482	7,405.05000	7.40505	6,774.820	13.64	0.62	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	5,721.21000	5.72121	6,274.34000	6.27434	5,721.210	13.86	0.56	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	5,083.97000	5.08397	5,600.86000	5.60086	5,083.970	14.02	0.52	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			10.84136	87.79405	11.00597	86.75825		20.25	0.00	52,149,665.70	594	98,630.0		
R2035	On 06/05/2021	Bond Future	10.05	Call	339.80000	0.33980	245.50000	0.24550	339.800	18.94	0.14	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	569.84000	0.56984	405.60000	0.40560	569.840	19.18	0.22	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	10.40	Call	841.79000	0.84179	608.98000	0.60898	841.790	19.44	0.29	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	10.55	Put	3,043.80000	3.04380	3,775.26000	3.77526	3,043.800	19.68	0.64	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.81	Call	1,882.03000	1.88203	1,450.53000	1.45053	1,882.030	20.04	0.50	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	1,403.17000	1.40317	1,889.31000	1.88931	1,403.170	20.31	0.39	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	3,104.45000	3.10445	2,503.98000	2.50398	3,104.450	20.43	0.66	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	11.32	Put	863.40000	0.86340	1,214.31000	1.21431	863.400	20.67	0.27	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	11.55	Put	558.31000	0.55831	806.89000	0.80689	558.310	21.09	0.19	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.02	Put	216.53000	0.21653	334.30000	0.33430	216.530	22.03	0.08	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	12.77	Put	27.10000	0.02710	56.18000	0.05618	27.100	22.03	0.01	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.91	Put	17.41000	0.01741	37.82000	0.03782	17.410	22.03	0.01	0.00	0	600.0		
R2035	On 05/08/2021	Bond Future			11.07021	88.71681	11.24167	87.67131		18.87	0.00	0.00	0	0.0		
R2035	On 05/08/2021	Bond Future	10.02	Call	1,264.29000	1.26429	1,104.22000	1.10422	1,264.290	17.70	0.25	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	10.77	Put	4,774.76000	4.77476	5,423.66000	5.42366	4,774.760	18.35	0.56	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	11.37	Put	2,974.04000	2.97404	3,465.68000	3.46568	2,974.040	19.00	0.40	0.00	0	100.0		
R2035	On 04/11/2021	Bond Future			11.29630	85.21957	11.47481	84.16344		18.76	0.00	0.00	0	0.0		
R2035	On 04/11/2021	Bond Future	10.12	Call	1,948.22000	1.94822	1,667.64000	1.66764	1,948.220	17.76	0.29	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	10.23	Call	2,136.27000	2.13627	1,834.81000	1.83481	2,136.270	17.76	0.31	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	2,931.20000	2.93120	2,520.04000	2.52004	2,931.200	17.89	0.39	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	5,459.82000	5.45982	5,963.07000	5.96307	5,459.820	18.36	0.52	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	3,622.42000	3.62242	3,988.11000	3.98811	3,622.420	19.00	0.39	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	816.86000	0.81686	952.32000	0.95232	816.860	20.18	0.12	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			11.54094	86.17377	11.72731	85.10615		16.14	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	1,253.80000	1.25380	1,134.07000	1.13407	1,253.800	15.35	0.20	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	8,104.21000	8.10421	8,918.39000	8.91839	8,104.210	15.35	0.64	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	5,430.26000	5.43026	6,040.65000	6.04065	5,430.260	15.85	0.50	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			11.07239	83.35481	11.26252	82.17064		21.74	0.00	22,339,089.08	268	128,524.0		
R2037	On 05/08/2021	Bond Future			11.30286	79.97565	11.50102	78.78017		21.31	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future			11.51899	80.85775	11.72506	79.64999		20.09	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future	11.49	Call	4,780.92000	4.78092	4,112.62000	4.11262	4,780.920	19.84	0.52	0.00	0	600.0		
R2037	On 04/11/2021	Bond Future	12.30	Put	3,047.94000	3.04794	3,385.83000	3.38583	3,047.940	20.79	0.33	0.00	0	792.0		
R2037	On 03/02/2022	Bond Future			11.75283	77.50886	11.96776	76.28792		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			11.17056	85.56353	11.33516	84.46860		21.99	0.00	326,253,739.89	3,813	84,899.0		
R2040	On 06/05/2021	Bond Future	10.83	Call	1,115.04000	1.11504	815.21000	0.81521	1,115.040	21.32	0.34	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	11.58	Call	3,735.51000	3.73551	3,044.98000	3.04498	3,735.510	22.52	0.70	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	13.38	Put	13.62000	0.01362	30.64000	0.03064	13.620	24.05	0.01	0.00	0	300.0		
R2040	On 05/08/2021	Bond Future			11.39515	81.95726	11.56677	80.85199		21.71	0.00	0.00	0	0.0		
R2040	On 05/08/2021	Bond Future	11.05	Call	2,961.74000	2.96174	2,546.65000	2.54665	2,961.740	21.09	0.43	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	11.55	Call	4,573.60000	4.57360	4,028.76000	4.02876	4,573.600	21.78	0.56	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	14.80	Put	126.03000	0.12603	183.09000	0.18309	126.030	23.62	0.03	0.00	0	900.0		
R2040	On 04/11/2021	Bond Future			11.60541	82.86134	11.78394	81.74479		20.57	0.00	0.00	0	0.0		
R2040	On 03/02/2022	Bond Future			11.83270	79.28465	12.01900	78.15591		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			11.22791		82.16215		11.39734	81.03056		23.08	0.00	0.00	0	61,848.0
R2044	On 06/05/2021	Bond Future	10.70	Call	696.19000		0.69619		513.94000	0.51394	696.190	21.55	0.24	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	2,546.90000		2.54690		3,296.64000	3.29664	2,546.900	22.41	0.55	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	2,535.93000		2.53593		2,011.91000	2.01191	2,535.930	22.86	0.57	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	1,579.06000		1.57906		2,158.33000	2.15833	1,579.060	22.94	0.40	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	780.48000		0.78048		1,154.09000	1.15409	780.480	23.54	0.24	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	197.25000		0.19725		333.69000	0.33369	197.250	25.25	0.07	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.44399		78.64529		11.62075	77.50290		22.78	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.64604		79.51279		11.83000	78.35869		21.56	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.86421		76.02381		12.05628	74.85705		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			11.14802		81.34737		11.30675	80.25652		23.42	0.00	0.00	0	135,329.0
R2048	On 06/05/2021	Bond Future	10.90	Call	1,343.53000		1.34353		996.92000	0.99692	1,343.530	22.80	0.38	0.00	0	1,030.0
R2048	On 06/05/2021	Bond Future	11.40	Call	3,109.62000		3.10962		2,498.74000	2.49874	3,109.620	23.66	0.64	0.00	0	1,030.0
R2048	On 05/08/2021	Bond Future			11.34988		82.20235		11.51538	81.10113		21.93	0.00	0.00	0	5,000.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,248.20000		1.24820		1,096.29000	1.09629	1,248.200	20.14	0.24	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,600.19000		1.60019		1,406.42000	1.40642	1,600.190	20.14	0.29	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,639.79000		2.63979		2,245.63000	2.24563	2,639.790	20.97	0.40	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	3,575.79000		3.57579		3,096.04000	3.09604	3,575.790	21.51	0.48	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.54817		78.69633		11.72061	77.58382		21.98	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.76156		79.57754		11.94176	78.45290		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			10.76826		67.53074		10.93688	66.61185		24.29	0.00	0.00	0	26,085.0
R209	On 06/05/2021	Bond Future	9.50	Call	108.23000		0.10823		79.63000	0.07963	108.230	23.41	0.06	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	219.97000		0.21997		163.19000	0.16319	219.970	23.41	0.11	0.00	0	4,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	720.22000		0.72022		549.49000	0.54949	720.220	23.55	0.27	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	883.83000		0.88383		679.57000	0.67957	883.830	23.65	0.31	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	2,332.68000		2.33268		2,951.56000	2.95156	2,332.680	23.90	0.57	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	1,266.40000		1.26640		1,713.36000	1.71336	1,266.400	24.29	0.38	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	822.54000		0.82254		1,166.48000	1.16648	822.540	24.57	0.28	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	433.65000		0.43365		656.81000	0.65681	433.650	25.22	0.16	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	109.49000		0.10949		190.36000	0.19036	109.490	26.09	0.05	0.00	0	8,350.0
R209	On 05/08/2021	Bond Future			10.97011		68.24050		11.14502	67.31290		22.40	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.16840		65.85208		11.34982	64.91497		21.94	0.00	0.00	0	2,255.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,243.39000		1.24339		1,060.69000	1.06069	1,243.390	21.10	0.22	0.00	0	4,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	6,413.09000		6.41309		6,973.48000	6.97348	6,413.090	21.28	0.60	0.00	0	6,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,677.58000		2.67758		2,920.06000	2.92006	2,677.580	23.01	0.32	0.00	0	6,500.0
R209	On 03/02/2022	Bond Future			11.37772		66.58951		11.56618	65.64212		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	199.92276	199.92276		199.86700	199.86700			0.00	0.00	0	1,440.0
R210	On	05/08/2021			Bond Future	202.07408	202.07408		202.02044	202.02044			0.00	0.00	0	0.0
R210	On	04/11/2021			Bond Future	201.61538	201.61538		201.56317	201.56317			0.00	0.00	0	0.0
R210	On	03/02/2022			Bond Future	203.91939	203.91939		203.86726	203.86726			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	171.78518	171.78518		171.79998	171.79998			0.00	0.00	0	2,930.0
R212	On	05/08/2021			Bond Future	171.30852	171.30852		171.32581	171.32581			0.00	0.00	0	0.0
R212	On	04/11/2021			Bond Future	173.23647	173.23647		173.25574	173.25574			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	9.81738	83.86584		9.96130	83.08279		17.75	0.00	0.00	0	9,143.0
R213	On	05/08/2021			Bond Future	10.03259	84.74733		10.18247	83.95720		16.39	0.00	0.00	0	0.0
R213	On	04/11/2021			Bond Future	10.24624	82.15154		10.40232	81.35359		15.98	0.00	0.00	0	0.0
R213	On	03/02/2022			Bond Future	10.47896	83.07125		10.64198	82.26467		13.77	0.00	0.00	0	0.0
R213	On	03/02/2022	8.63	Call	Bond Future	955.23000	0.95523		866.49000	0.86649	955.230	13.07	0.19	0.00	0	200.0
R213	On	03/02/2022	8.80	Call	Bond Future	1,118.71000	1.11871		1,015.14000	1.01514	1,118.710	13.07	0.21	0.00	0	102.0
R213	On	03/02/2022	9.58	Put	Bond Future	6,785.60000	6.78560		7,400.99000	7.40099	6,785.600	13.07	0.65	0.00	0	200.0
R213	On	03/02/2022	9.76	Put	Bond Future	6,135.67000	6.13567		6,726.52000	6.72652	6,135.670	13.08	0.62	0.00	0	102.0
R213	On	03/02/2022	10.15	Put	Bond Future	4,943.60000	4.94360		5,475.57000	5.47557	4,943.600	13.34	0.54	0.00	0	200.0
R213	On	03/02/2022	10.25	Put	Bond Future	4,669.22000	4.66922		5,185.64000	5.18564	4,669.220	13.41	0.52	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	11.09717	64.70368		11.25562	63.83023		26.21	0.00	0.00	0	14,809.0
R214	On	05/08/2021			Bond Future	11.29575	65.38377		11.46038	64.50198		24.15	0.00	0.00	0	0.0
R214	On	04/11/2021			Bond Future	11.49062	62.82685		11.66155	61.93606		23.74	0.00	0.00	0	0.0
R214	On	03/02/2022			Bond Future	11.69968	63.53032		11.87762	62.62978		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
<b>Total for Derivatives :</b>														<b>424,894,586.61</b>	<b>4,915</b>	<b>1 229 862.0</b>

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:** 424,894,586.61 4,915 1 229 862.1