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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 08/02/2021

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
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.66000		90.66000		90.65000	90.65000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	800.52200		800.52200		802.06200	802.06200			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	809.08900		809.08900		810.65400	810.65400			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	817.80900		817.80900		819.39300	819.39300			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	826.79100		826.79100		828.39500	828.39500			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	897.89700		897.89700		901.22000	901.22000			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	907.50500		907.50500		910.87500	910.87500			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	917.28500		917.28500		920.69400	920.69400			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	927.36000		927.36000		930.80900	930.80900			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	784.02300		784.02300		785.98700	785.98700			0.00	0.00	0	308.0
ALBI	On 05/08/2021	Index Future	792.41300		792.41300		794.40700	794.40700			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	800.95200		800.95200		802.97100	802.97100			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		809.75000	809.75000		811.79200	811.79200			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 04/02/2021	Bond Future		11.01500	79.38872		11.01500	79.38872			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		11.30834	76.12349		11.26951	76.33243			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future		11.55466	76.94776		11.51412	77.15925			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		11.80981	73.99468		11.76753	74.20850			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		12.08297	74.80823		12.03879	75.02449			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 04/02/2021	Bond Future		11.54000	78.56662		11.54000	78.56662			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		11.85170	74.61429		11.81259	74.85002			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future		12.08552	75.42299		12.04464	75.66154			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.32895	71.97042		12.28621	72.21159			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.58088	72.76210		12.53618	73.00600			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		774.97000	774.97000		776.94100	776.94100			0.00	7,749,700.00	1	970.0
GOVI	On 05/08/2021	GOVI		783.26300	783.26300		785.26400	785.26400			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		791.70400	791.70400		793.73000	793.73000			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		800.40000	800.40000		802.44900	802.44900			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		149.38232	149.38232		149.38232	149.38232			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		151.05591	151.05591		151.00601	151.00601			0.00	66,464,600.40	440	7,790.0
I2025	On 05/08/2021	Bond Future		151.19872	151.19872		151.14883	151.14883			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		152.84744	152.84744		152.79718	152.79718			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		153.00612	153.00612		152.95543	152.95543			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 04/02/2021	Bond Future		106.73646	106.73646		106.73646	106.73646			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future		106.87748	106.87748		106.79952	106.79952			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future		108.06067	108.06067		107.98225	107.98225			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
I2029	On 04/11/2021	Bond Future		108.08974	108.08974		108.01057	108.01057			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		109.30258	109.30258		109.22262	109.22262			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
I2033	On 04/02/2021	Bond Future		101.30919	101.30919		101.30919	101.30919			0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future		101.65203	101.65203		101.65172	101.65172			0.00	65,972,167.47	649	9,583.0
I2033	On 05/08/2021	Bond Future		102.77729	102.77729		102.77729	102.77729			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future		102.67461	102.67461		102.67471	102.67471			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future		103.82661	103.82661		103.82681	103.82681			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 04/02/2021	Bond Future		113.94373	113.94373		113.94373	113.94373			0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future		116.18560	116.18560		116.49686	116.49686			0.00	9,062,476.80	78	7,799.0
I2038	On 05/08/2021	Bond Future		115.75141	115.75141		116.06653	116.06653			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future		117.01363	117.01363		117.33243	117.33243			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future		116.57575	116.57575		116.89824	116.89824			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 04/02/2021	Bond Future		103.49322	103.49322		103.49322	103.49322			0.00	0.00	0	0.0
I2046	On 06/05/2021	Bond Future		102.84530	102.84530		102.93286	102.93286			0.00	0.00	0	14,893.0
I2046	On 05/08/2021	Bond Future		103.98407	103.98407		104.07296	104.07296			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future		103.31215	103.31215		103.40224	103.40224			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future		104.47160	104.47160		104.56257	104.56257			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 04/02/2021	Bond Future		105.32657	105.32657		105.32657	105.32657			0.00	0.00	0	0.0
I2050	On 06/05/2021	Bond Future		106.19831	106.19831		107.29891	107.29891			0.00	0.00	0	10,968.0
I2050	On 05/08/2021	Bond Future		105.44777	105.44777		106.56085	106.56085			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future		106.59770	106.59770		107.72306	107.72306			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future		105.84795	105.84795		106.98599	106.98599			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		279.41600	279.41600		279.85200	279.85200			0.00	5,588,320.00	2	976.0
IGOV	On 05/08/2021	Index Future		282.47400	282.47400		282.91800	282.91800			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future		285.58600	285.58600		286.03500	286.03500			0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future		288.79000	288.79000		289.24500	289.24500			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		3.64000	96.36000		3.64000	96.36000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future		3.64000	96.36000		3.65000	96.35000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future		3.65500	96.34500		3.64500	96.35500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future		3.66000	96.34000		3.66000	96.34000			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
JIBAR FUTURE	On	15/09/2021			Jibar Tradeable Future	3.70000	96.30000		3.71000	96.29000			0.00	0.00	0	30,000.0
JIBAR FUTURE	On	15/12/2021			Jibar Tradeable Future	3.91000	96.09000		3.90000	96.10000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/03/2022			Jibar Tradeable Future	4.02000	95.98000		4.02000	95.98000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	4.28500	95.71500		4.27000	95.73000			0.00	0.00	0	20,001.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	4.38500	95.61500		4.37500	95.62500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	4.62500	95.37500		4.57000	95.43000			0.00	0.00	0	0.0
R186	On	04/02/2021			Bond Future	6.63000	119.97389		6.63000	119.97389		6.22	0.00	0.00	0	0.0
R186	On	06/05/2021			Bond Future	6.81729	120.99107		6.76607	121.25132		6.41	0.00	445,126,146.53	3,679	104,824.0
R186	On	06/05/2021	7.30	Put	Bond Future	635.40000	0.63540		591.04000	0.59104	635.400	6.66	0.26	0.00	0	15,177.0
R186	On	05/08/2021			Bond Future	6.96848	117.01990		6.91398	117.28347		6.35	0.00	0.00	0	0.0
R186	On	04/11/2021			Bond Future	7.12874	118.26885		7.07078	118.53536		5.99	0.00	0.00	0	0.0
R186	On	03/02/2022			Bond Future	7.30375	114.28815		7.24192	114.55767		5.95	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	04/02/2021			Bond Future	319.12776	319.12776		319.12776	319.12776			0.00	0.00	0	0.0
R197	On	06/05/2021			Bond Future	322.23689	322.23689		322.25986	322.25986			0.00	0.00	0	2,121.0
R197	On	05/08/2021			Bond Future	317.80692	317.80692		317.83137	317.83137			0.00	0.00	0	0.0
R197	On	04/11/2021			Bond Future	321.27285	321.27285		321.29787	321.29787			0.00	0.00	0	0.0
R197	On	03/02/2022			Bond Future	316.78632	316.78632		316.81187	316.81187			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	04/02/2021			Bond Future	223.15920	223.15920		223.15920	223.15920			0.00	0.00	0	0.0
R202	On	06/05/2021			Bond Future	227.02173	227.02173		226.90670	226.90670			0.00	0.00	0	8,028.0
R202	On	05/08/2021			Bond Future	225.28715	225.28715		225.17160	225.17160			0.00	0.00	0	0.0
R202	On	04/11/2021			Bond Future	227.74394	227.74394		227.62732	227.62732			0.00	0.00	0	0.0
R202	On	03/02/2022			Bond Future	226.00154	226.00154		225.88376	225.88376			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	04/02/2021			Bond Future	4.61500	109.53672		4.61500	109.53672		1.51	0.00	0.00	0	0.0
R2023	On	06/05/2021			Bond Future	4.73053	106.66939		4.71452	106.69773		1.53	0.00	0.00	0	40,662.0
R2023	On	05/08/2021			Bond Future	4.79574	107.82400		4.77668	107.85307		1.48	0.00	0.00	0	0.0
R2023	On	04/11/2021			Bond Future	4.88827	105.06764		4.86530	105.09716		1.36	0.00	0.00	0	0.0
R2023	On	03/02/2022			Bond Future	5.01203	106.22247		4.98319	106.25240		1.13	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	04/02/2021			Bond Future	8.46500	97.31194		8.46500	97.31194		10.95	0.00	0.00	0	0.0
R2030	On	06/05/2021			Bond Future	8.67533	98.11534		8.61999	98.44117		11.05	0.00	286,791,138.82	2,923	111,964.0
R2030	On	06/05/2021	7.97	Call	Bond Future	609.25000	0.60925		709.25000	0.70925	609.250	10.67	0.21	0.00	0	700.0

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R2030	On 06/05/2021	Bond Future	8.77	Call	2,432.17000	2.43217	2,652.11000	2.65211	2,432.170	11.25	0.55	0.00	0	300.0		
R2030	On 06/05/2021	Bond Future	9.00	Put	1,361.19000	1.36119	1,283.62000	1.28362	1,361.190	11.49	0.35	0.00	0	5,000.0		
R2030	On 06/05/2021	Bond Future	9.22	Put	990.71000	0.99071	935.05000	0.93505	990.710	11.77	0.28	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	9.25	Put	947.65000	0.94765	894.58000	0.89458	947.650	11.81	0.27	0.00	0	2,500.0		
R2030	On 06/05/2021	Bond Future	9.27	Call	4,333.51000	4.33351	4,607.94000	4.60794	4,333.510	11.84	0.74	0.00	0	300.0		
R2030	On 06/05/2021	Bond Future	9.35	Put	816.60000	0.81660	771.50000	0.77150	816.600	11.94	0.24	0.00	0	2,500.0		
R2030	On 06/05/2021	Bond Future	9.92	Put	287.79000	0.28779	272.96000	0.27296	287.790	12.14	0.10	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	10.95	Put	23.11000	0.02311	22.40000	0.02240	23.110	12.14	0.01	0.00	0	300.0		
R2030	On 05/08/2021	Bond Future			8.86232	95.17215	8.80438	95.50189		11.06	0.00	0.00	0	0.0		
R2030	On 05/08/2021	Bond Future	7.70	Call	644.68000	0.64468	721.27000	0.72127	644.680	10.44	0.18	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.78	Call	2,715.26000	2.71526	2,904.54000	2.90454	2,715.260	11.08	0.49	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	3,210.56000	3.21056	3,416.92000	3.41692	3,210.560	11.18	0.54	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	4,944.67000	4.94467	5,194.41000	5.19441	4,944.670	11.66	0.68	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	10.30	Put	626.37000	0.62637	594.42000	0.59442	626.370	12.02	0.15	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	31.90000	0.03190	30.22000	0.03022	31.900	12.02	0.01	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			9.04736	96.18808	8.98685	96.52138		10.27	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	1,560.84000	1.56084	1,683.77000	1.68377	1,560.840	9.81	0.31	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	2,652.15000	2.65215	2,821.56000	2.82156	2,652.150	10.14	0.44	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	315.76000	0.31576	298.80000	0.29880	315.760	11.14	0.07	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			9.24747	93.24145	9.18411	93.57850		10.37	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 04/02/2021	Bond Future			9.33500	95.55740	9.33500	95.55740		12.59	0.00	0.00	0	0.0		
R2032	On 06/05/2021	Bond Future			9.58645	91.99588	9.51584	92.43954		13.52	0.00	178,012,027.80	1,935	124,779.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	5,415.86000	5.41586	5,794.47000	5.79447	5,415.860	14.66	0.77	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	6.87000	0.00687	6.57000	0.00657	6.870	14.95	0.00	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			9.78130	92.99219	9.70768	93.44110		13.07	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future			9.98277	89.84013	9.90607	90.29389		12.66	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	2,153.99000	2.15399	2,340.65000	2.34065	2,153.990	12.13	0.36	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	3,438.80000	3.43880	3,684.34000	3.68434	3,438.800	12.54	0.48	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	271.18000	0.27118	252.72000	0.25272	271.180	13.75	0.06	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			10.19549	90.82796	10.11548	91.28680		12.29	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	1,504.79000	1.50479	1,639.35000	1.63935	1,504.790	11.54	0.25	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	5,637.50000	5.63750	5,404.27000	5.40427	5,637.500	12.16	0.56	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	3,825.36000	3.82536	3,652.62000	3.65262	3,825.360	12.64	0.42	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 04/02/2021	Bond Future			10.08500	94.97389	10.08500	94.97389		13.82	0.00	0.00	0	0.0		
R2035	On 06/05/2021	Bond Future			10.34668	91.01978	10.30228	91.31784		15.38	0.00	117,870,615.10	1,295	103,020.0		
R2035	On 06/05/2021	Bond Future	10.05	Call	1,823.54000	1.82354	1,989.60000	1.98960	1,823.540	15.15	0.40	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	2,390.25000	2.39025	2,580.60000	2.58060	2,390.250	15.37	0.47	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	10.40	Call	2,934.11000	2.93411	3,143.22000	3.14322	2,934.110	15.56	0.54	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	10.55	Put	2,152.08000	2.15208	2,079.05000	2.07905	2,152.080	15.77	0.41	0.00	0	500.0		

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	10.81	Call	4,594.92000	4.59492	4,843.11000	4.84311	4,594.920	16.23	0.68	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	1,167.22000	1.16722	1,133.63000	1.13363	1,167.220	16.70	0.25	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	6,184.17000	6.18417	6,454.10000	6.45410	6,184.170	16.91	0.77	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	817.31000	0.81731	796.95000	0.79695	817.310	17.11	0.19	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	563.94000	0.56394	551.54000	0.55154	563.940	17.11	0.14	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	244.99000	0.24499	241.67000	0.24167	244.990	17.11	0.07	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	52.44000	0.05244	52.83000	0.05283	52.440	17.11	0.02	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	38.22000	0.03822	38.69000	0.03869	38.220	17.11	0.01	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			10.55042	92.00505	10.50415	92.30668		14.93	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	2,259.32000	2.25932	2,403.46000	2.40346	2,259.320	14.44	0.37	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	3,196.34000	3.19634	3,103.03000	3.10303	3,196.340	15.19	0.42	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	1,961.64000	1.96164	1,905.91000	1.90591	1,961.640	16.09	0.29	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.76009	88.51288	10.71192	88.81788		14.48	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	2,532.01000	2.53201	2,669.45000	2.66945	2,532.010	13.88	0.37	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,817.61000	2.81761	2,963.88000	2.96388	2,817.610	14.00	0.40	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,944.35000	3.94435	4,120.48000	4.12048	3,944.350	14.37	0.49	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	3,507.79000	3.50779	3,410.22000	3.41022	3,507.790	14.79	0.40	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	2,232.59000	2.23259	2,170.53000	2.17053	2,232.590	15.74	0.28	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	291.97000	0.29197	282.86000	0.28286	291.970	15.74	0.05	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.98443	89.48596	10.93420	89.79437		14.10	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,814.64000	1.81464	1,915.42000	1.91542	1,814.640	13.27	0.27	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	6,067.80000	6.06780	5,923.38000	5.92338	6,067.800	13.83	0.54	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	3,915.33000	3.91533	3,815.13000	3.81513	3,915.330	14.42	0.40	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 04/02/2021	Bond Future			10.35500	85.86294	10.35500	85.86294		15.64	0.00	0.00	0	0.0	
R2037	On 06/05/2021	Bond Future			10.60274	86.39613	10.56862	86.62374		16.57	0.00	95,035,743.00	1,100	130,087.0	
R2037	On 05/08/2021	Bond Future			10.80928	83.07571	10.77370	83.30616		16.89	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.01050	83.96264	10.97351	84.19566		15.59	0.00	0.00	0	0.0	
R2037	On 03/02/2022	Bond Future			11.22570	80.63153	11.18717	80.86718		15.96	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 04/02/2021	Bond Future			10.50000	87.98176	10.50000	87.98176		15.51	0.00	0.00	0	0.0	
R2040	On 06/05/2021	Bond Future			10.74382	88.51360	10.70963	88.75714		16.97	0.00	50,098,697.60	566	79,084.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	3,249.01000	3.24901	3,434.30000	3.43430	3,249.010	17.09	0.55	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	6,697.49000	6.69749	6,928.44000	6.92844	6,697.490	18.60	0.78	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	43.62000	0.04362	45.27000	0.04527	43.620	19.00	0.01	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			10.94624	84.96587	10.91059	85.21234		17.41	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	4,550.87000	4.55087	4,722.95000	4.72295	4,550.870	17.77	0.55	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	6,606.04000	6.60604	6,805.30000	6.80530	6,606.040	18.66	0.67	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	56.30000	0.05630	56.26000	0.05626	56.300	19.07	0.01	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.14303	85.87300	11.10596	86.12220		16.00	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 03/02/2022	Bond Future			11.35330	82.31268		11.31467	82.56470		16.45	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 04/02/2021	Bond Future			10.57000	84.60900		10.57000	84.60900		16.25	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future			10.83207	84.91599		10.79261	85.19928		17.87	0.00	8,491,599.00	100	60,886.0
R2044	On 06/05/2021	Bond Future	10.70	Call	2,505.73000	2.50573	2,690.35000	2.69035	2,505.730	17.79	0.47	0.00	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	2,170.73000	2.17073	2,113.41000	2.11341	2,170.730	18.46	0.38	0.00	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	5,188.70000	5.18870	5,433.88000	5.43388	5,188.700	19.02	0.69	0.00	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	1,524.59000	1.52459	1,489.70000	1.48970	1,524.590	19.15	0.29	0.00	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	953.44000	0.95344	937.48000	0.93748	953.440	20.01	0.20	0.00	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	304.82000	0.30482	303.49000	0.30349	304.820	20.01	0.08	0.00	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.02734	81.45446		10.98618	81.74118		18.34	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.21686	82.32415		11.17406	82.61399		16.84	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.41915	78.84994		11.37454	79.14303		17.32	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 04/02/2021	Bond Future			10.49500	88.32303		10.49500	88.32303		15.57	0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			10.72970	84.35440		10.70063	84.57077		18.15	0.00	94,392,573.60	1,119	127,320.0
R2048	On 05/08/2021	Bond Future			10.91018	85.26761		10.87988	85.48662		17.70	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.09441	81.76660		11.06287	81.98803		17.13	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.29040	82.66553		11.25749	82.88955		16.72	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 04/02/2021	Bond Future			10.02500	73.16112		10.02500	73.16112		17.25	0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			10.25632	70.43611		10.21693	70.66710		18.17	0.00	0.00	0	26,585.0
R209	On 06/05/2021	Bond Future	9.50	Call	795.23000	0.79523	884.02000	0.88402	795.230	17.26	0.24	0.00	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,232.52000	1.23252	1,347.46000	1.34746	1,232.520	17.59	0.33	0.00	0.00	0	6,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,474.12000	2.47412	2,637.48000	2.63748	2,474.120	18.17	0.52	0.00	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	2,780.58000	2.78058	2,952.28000	2.95228	2,780.580	18.29	0.55	0.00	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	10.60	Put	1,657.75000	1.65775	1,616.67000	1.61667	1,657.750	18.65	0.36	0.00	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	1,018.08000	1.01808	997.99000	0.99799	1,018.080	19.42	0.25	0.00	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	749.46000	0.74946	737.90000	0.73790	749.460	19.97	0.19	0.00	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	431.43000	0.43143	427.20000	0.42720	431.430	19.97	0.12	0.00	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	134.92000	0.13492	135.65000	0.13565	134.920	19.97	0.05	0.00	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.43505	71.19897		10.39417	71.43275		17.50	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.61784	68.81900		10.57545	69.05538		17.00	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,473.72000	1.47372	1,556.94000	1.55694	1,473.720	15.95	0.27	0.00	0.00	0	3,750.0



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
R209	On 04/11/2021	Bond Future	10.50	Put	4,361.03000		4.36103		4,267.01000	4.26701	4,361.030	17.00	0.50	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,503.63000		1.50363		1,469.83000	1.46983	1,503.630	18.46	0.22	0.00	0	5,500.0
R209	On 03/02/2022	Bond Future			10.80878		69.57572		10.76480	69.81472		16.47	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 04/02/2021	Bond Future			198.00119		198.00119		198.00119	198.00119			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			197.61217		197.61217		197.61548	197.61548			0.00	0.00	0	1,183.0
R210	On 05/08/2021	Bond Future			199.80001		199.80001		199.80418	199.80418			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			199.24119		199.24119		199.24568	199.24568			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			201.47690		201.47690		201.48158	201.48158			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 04/02/2021	Bond Future			170.26091		170.26091		170.26091	170.26091			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			171.95987		171.95987		171.99938	171.99938			0.00	0.00	0	3,425.0
R212	On 05/08/2021	Bond Future			171.53327		171.53327		171.57385	171.57385			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.40385		173.40385		173.44507	173.44507			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 04/02/2021	Bond Future			8.94500		90.40341		8.94500	90.40341		12.41	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			9.16781		87.52421		9.09716	87.93471		12.95	0.00	0.00	0	9,159.0
R213	On 05/08/2021	Bond Future			9.35069		88.47164		9.27705	88.88691		12.45	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	3,053.79000		3.05379		3,297.70000	3.29770	3,053.790	12.51	0.51	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	1,514.49000		1.51449		1,424.00000	1.42400	1,514.490	13.38	0.28	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	734.93000		0.73493		687.29000	0.68729	734.930	13.52	0.16	0.00	0	200.0
R213	On 04/11/2021	Bond Future			9.54128		85.88690		9.46457	86.30671		12.06	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.74620		86.83098		9.66614	87.25546		11.69	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 04/02/2021	Bond Future			10.42000		70.18814		10.42000	70.18814		18.71	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future			10.67318		67.13896		10.63381	67.37258		19.97	0.00	0.00	0	12,697.0
R214	On 05/08/2021	Bond Future			10.85161		67.86576		10.81071	68.10217		19.22	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.03370		65.31323		10.99125	65.55229		18.72	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.22689		66.03130		11.18278	66.27296		18.11	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

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
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>1,430,655,806.12</b>	<b>13,887</b>	<b>1 192 801.0</b>
<b>Grand Total:</b>											<b>1,430,655,806.12</b>	<b>13,887</b>	<b>1 192 801.0</b>