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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/02/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap		90.67000	90.67000		90.66000	90.66000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future		799.82800	799.82800		800.52200	800.52200			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future		808.36600	808.36600		809.08900	809.08900			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		817.08700	817.08700		817.80900	817.80900			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		826.05600	826.05600		826.79100	826.79100			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future		895.01300	895.01300		897.89700	897.89700			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		904.56700	904.56700		907.50500	907.50500			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		914.32600	914.32600		917.28500	917.28500			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		924.36200	924.36200		927.36000	927.36000			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future		782.92200	782.92200		784.02300	784.02300			0.00	0.00	0	308.0
ALBI	On 05/08/2021	Index Future		791.27900	791.27900		792.41300	792.41300			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		799.81600	799.81600		800.95200	800.95200			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		808.59500	808.59500		809.75000	809.75000			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		11.31614	76.08162		11.30834	76.12349			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future		11.56320	76.90331		11.55466	76.94776			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		11.81853	73.95069		11.80981	73.99468			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		12.09217	74.76331		12.08297	74.80823			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		11.85968	74.56635		11.85170	74.61429			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future		12.09422	75.37238		12.08552	75.42299			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.33787	71.92026		12.32895	71.97042			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.59028	72.71099		12.58088	72.76210			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		773.80100	773.80100		774.97000	774.97000			0.00	0.00	0	970.0
GOVI	On 05/08/2021	GOVI		782.06100	782.06100		783.26300	783.26300			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		790.49800	790.49800		791.70400	791.70400			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		799.17600	799.17600		800.40000	800.40000			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		151.21792	151.21792		151.05591	151.05591			0.00	0.00	0	7,790.0
I2025	On 05/08/2021	Bond Future		151.35831	151.35831		151.19872	151.19872			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		153.01072	153.01072		152.84744	152.84744			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		153.17024	153.17024		153.00612	153.00612			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		107.07285	107.07285		106.87748	106.87748			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future		108.25529	108.25529		108.06067	108.06067			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		108.28782	108.28782		108.08974	108.08974			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		109.50218	109.50218		109.30258	109.30258			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		101.38619	101.38619		101.65203	101.65203			0.00	0.00	0	9,583.0
I2033	On 05/08/2021	Bond Future		102.50567	102.50567		102.77729	102.77729			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future		102.40134	102.40134		102.67461	102.67461			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future		103.54961	103.54961		103.82661	103.82661			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		116.02897	116.02897		116.18560	116.18560			0.00	0.00	0	7,799.0
I2038	On 05/08/2021	Bond Future		115.58962	115.58962		115.75141	115.75141			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future		116.85171	116.85171		117.01363	117.01363			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future		116.41126	116.41126		116.57575	116.57575			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		103.82108	103.82108		102.84530	102.84530			0.00	0.00	0	14,893.0
I2046	On 05/08/2021	Bond Future		104.96768	104.96768		103.98407	103.98407			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future		104.30783	104.30783		103.31215	103.31215			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future		105.47783	105.47783		104.47160	104.47160			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		107.60159	107.60159		106.19831	106.19831			0.00	0.00	0	10,968.0
I2050	On 05/08/2021	Bond Future		106.86367	106.86367		105.44777	105.44777			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future		108.03023	108.03023		106.59770	106.59770			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future		107.29584	107.29584		105.84795	105.84795			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		280.15000	280.15000		279.41600	279.41600			0.00	0.00	0	976.0
IGOV	On 05/08/2021	Index Future		283.20800	283.20800		282.47400	282.47400			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future		286.33200	286.33200		285.58600	285.58600			0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future		289.54200	289.54200		288.79000	288.79000			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		3.65500	96.34500		3.66500	96.33500			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		3.64000	96.36000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future		3.65500	96.34500		3.65500	96.34500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future		3.67000	96.33000		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	Open Interest
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future			3.72000	96.28000		3.70000	96.30000			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.91500	96.08500		3.91000	96.09000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.03000	95.97000		4.02000	95.98000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.28500	95.71500		4.28500	95.71500			0.00	0.00	0	20,001.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.39500	95.60500		4.38500	95.61500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			4.63500	95.36500		4.62500	95.37500			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			6.83709	120.89066		6.81729	120.99107		6.41	0.00	0.00	0	104,824.0
R186	On 06/05/2021	Bond Future	7.30	Put	654.65000	0.65465		635.40000	0.63540	654.650	6.66	0.27	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			6.99019	116.91511		6.96848	117.01990		6.35	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.15148	118.16450		7.12874	118.26885		5.99	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			7.32818	114.18187		7.30375	114.28815		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			322.20896	322.20896		322.23689	322.23689			0.00	0.00	0	2,121.0
R197	On 05/08/2021	Bond Future			317.76983	317.76983		317.80692	317.80692			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			321.23943	321.23943		321.27285	321.27285			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			316.75054	316.75054		316.78632	316.78632			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			227.24798	227.24798		227.02173	227.02173			0.00	0.00	0	8,028.0
R202	On 05/08/2021	Bond Future			225.50943	225.50943		225.28715	225.28715			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			227.97154	227.97154		227.74394	227.74394			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			226.23029	226.23029		226.00154	226.00154			0.00	0.00	0	0.0
R202	On 07/12/2023	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			4.73601	106.65969		4.73053	106.66939		1.53	0.00	0.00	0	40,662.0
R2023	On 05/08/2021	Bond Future			4.80412	107.81122		4.79574	107.82400		1.48	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.89727	105.05608		4.88827	105.06764		1.36	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.02395	106.21010		5.01203	106.22247		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			8.73088	97.78969		8.67533	98.11534		11.05	0.00	0.00	0	111,964.0
R2030	On 06/05/2021	Bond Future	7.97	Call	534.22000	0.53422		609.25000	0.60925	534.220	10.67	0.20	0.00	0	700.0

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
R2030	On 06/05/2021	Bond Future	8.77	Call	2,244.02000	2.24402	2,432.17000	2.43217	2,244.020	11.25	0.53	0.00	0	300.0		
R2030	On 06/05/2021	Bond Future	9.00	Put	1,468.20000	1.46820	1,361.19000	1.36119	1,468.200	11.49	0.38	0.00	0	5,000.0		
R2030	On 06/05/2021	Bond Future	9.22	Put	1,072.75000	1.07275	990.71000	0.99071	1,072.750	11.77	0.30	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	9.25	Put	1,026.62000	1.02662	947.65000	0.94765	1,026.620	11.81	0.29	0.00	0	2,500.0		
R2030	On 06/05/2021	Bond Future	9.27	Call	4,084.84000	4.08484	4,333.51000	4.33351	4,084.840	11.84	0.72	0.00	0	300.0		
R2030	On 06/05/2021	Bond Future	9.35	Put	885.99000	0.88599	816.60000	0.81660	885.990	11.94	0.25	0.00	0	2,500.0		
R2030	On 06/05/2021	Bond Future	9.92	Put	316.21000	0.31621	287.79000	0.28779	316.210	12.14	0.11	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	10.95	Put	25.98000	0.02598	23.11000	0.02311	25.980	12.14	0.01	0.00	0	300.0		
R2030	On 05/08/2021	Bond Future			8.92090	94.84026	8.86232	95.17215		11.06	0.00	0.00	0	0.0		
R2030	On 05/08/2021	Bond Future	7.70	Call	582.91000	0.58291	644.68000	0.64468	582.910	10.44	0.16	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.78	Call	2,547.37000	2.54737	2,715.26000	2.71526	2,547.370	11.08	0.47	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	3,025.27000	3.02527	3,210.56000	3.21056	3,025.270	11.18	0.52	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	4,713.47000	4.71347	4,944.67000	4.94467	4,713.470	11.66	0.67	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	10.30	Put	671.26000	0.67126	626.37000	0.62637	671.260	12.02	0.16	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	35.14000	0.03514	31.90000	0.03190	35.140	12.02	0.01	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			9.10831	95.85388	9.04736	96.18808		10.27	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	1,453.61000	1.45361	1,560.84000	1.56084	1,453.610	9.81	0.30	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	2,500.05000	2.50005	2,652.15000	2.65215	2,500.050	10.14	0.43	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	338.83000	0.33883	315.76000	0.31576	338.830	11.14	0.08	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			9.31139	92.90299	9.24747	93.24145		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			9.63646	91.68340	9.58645	91.99588		13.52	0.00	0.00	0	124,779.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	5,165.87000	5.16587	5,415.86000	5.41586	5,165.870	14.66	0.76	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	7.55000	0.00755	6.87000	0.00687	7.550	14.95	0.00	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			9.83381	92.67383	9.78130	92.99219		13.07	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future			10.03728	89.51953	9.98277	89.84013		12.66	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	2,034.71000	2.03471	2,153.99000	2.15399	2,034.710	12.13	0.35	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	3,278.53000	3.27853	3,438.80000	3.43880	3,278.530	12.54	0.47	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	287.72000	0.28772	271.18000	0.27118	287.720	13.75	0.06	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			10.25245	90.50324	10.19549	90.82796		12.29	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	1,419.14000	1.41914	1,504.79000	1.50479	1,419.140	11.54	0.24	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	5,814.04000	5.81404	5,637.50000	5.63750	5,814.040	12.16	0.57	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	3,958.87000	3.95887	3,825.36000	3.82536	3,958.870	12.64	0.44	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			10.35491	90.96468	10.34668	91.01978		15.38	0.00	0.00	0	103,020.0		
R2035	On 06/05/2021	Bond Future	10.05	Call	1,786.80000	1.78680	1,823.54000	1.82354	1,786.800	15.15	0.39	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	2,348.62000	2.34862	2,390.25000	2.39025	2,348.620	15.37	0.47	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	10.40	Call	2,888.85000	2.88885	2,934.11000	2.93411	2,888.850	15.56	0.53	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	10.55	Put	2,158.96000	2.15896	2,152.08000	2.15208	2,158.960	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	4,542.65000	4.54265		4,594.92000	4.59492	4,542.650	16.23	0.68	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	1,167.48000	1.16748		1,167.22000	1.16722	1,167.480	16.70	0.25	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	6,128.55000	6.12855		6,184.17000	6.18417	6,128.550	16.91	0.77	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	815.87000	0.81587		817.31000	0.81731	815.870	17.11	0.19	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	561.91000	0.56191		563.94000	0.56394	561.910	17.11	0.14	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	242.96000	0.24296		244.99000	0.24499	242.960	17.11	0.07	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	51.48000	0.05148		52.44000	0.05244	51.480	17.11	0.02	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	37.43000	0.03743		38.22000	0.03822	37.430	17.11	0.01	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			10.55938	91.94682		10.55042	92.00505		14.93	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	2,227.84000	2.22784		2,259.32000	2.25932	2,227.840	14.44	0.37	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	3,210.19000	3.21019		3,196.34000	3.19634	3,210.190	15.19	0.42	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	1,968.45000	1.96845		1,961.64000	1.96164	1,968.450	16.09	0.29	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.76923	88.45518		10.76009	88.51288		14.48	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	2,503.24000	2.50324		2,532.01000	2.53201	2,503.240	13.88	0.37	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,787.06000	2.78706		2,817.61000	2.81761	2,787.060	14.00	0.40	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,907.91000	3.90791		3,944.35000	3.94435	3,907.910	14.37	0.49	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	3,523.07000	3.52307		3,507.79000	3.50779	3,523.070	14.79	0.41	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	2,241.31000	2.24131		2,232.59000	2.23259	2,241.310	15.74	0.28	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	292.66000	0.29266		291.97000	0.29197	292.660	15.74	0.05	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.99405	89.42708		10.98443	89.48596		14.10	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,793.46000	1.79346		1,814.64000	1.81464	1,793.460	13.27	0.27	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	6,092.84000	6.09284		6,067.80000	6.06780	6,092.840	13.83	0.54	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	3,931.83000	3.93183		3,915.33000	3.91533	3,931.830	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			10.60590	86.37510		10.60274	86.39613		16.57	0.00	0.00	0	130,087.0	
R2037	On 05/08/2021	Bond Future			10.81293	83.05213		10.80928	83.07571		16.89	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.01412	83.93989		11.01050	83.96264		15.59	0.00	0.00	0	0.0	
R2037	On 03/02/2022	Bond Future			11.22956	80.60798		11.22570	80.63153		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			10.76259	88.38036		10.74382	88.51360		16.97	0.00	0.00	0	79,084.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	3,159.42000	3.15942		3,249.01000	3.24901	3,159.420	17.09	0.54	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	6,580.12000	6.58012		6,697.49000	6.69749	6,580.120	18.60	0.78	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	43.82000	0.04382		43.62000	0.04362	43.820	19.00	0.01	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			10.96614	84.82879		10.94624	84.96587		17.41	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	4,463.88000	4.46388		4,550.87000	4.55087	4,463.880	17.77	0.55	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	6,503.37000	6.50337		6,606.04000	6.60604	6,503.370	18.66	0.66	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	57.06000	0.05706		56.30000	0.05630	57.060	19.07	0.01	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.16355	85.73556		11.14303	85.87300		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			11.37476		82.17321		11.35330	82.31268		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			10.84052		84.85554		10.83207	84.91599		17.87	0.00	0.00	0	60,886.0
R2044	On 06/05/2021	Bond Future	10.70	Call	2,460.78000		2.46078		2,505.73000	2.50573	2,460.780	17.79	0.46	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	2,177.18000		2.17718		2,170.73000	2.17073	2,177.180	18.46	0.39	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	5,130.81000		5.13081		5,188.70000	5.18870	5,130.810	19.02	0.69	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	1,526.54000		1.52654		1,524.59000	1.52459	1,526.540	19.15	0.29	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	952.10000		0.95210		953.44000	0.95344	952.100	20.01	0.20	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	302.57000		0.30257		304.82000	0.30482	302.570	20.01	0.08	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.03648		81.39102		11.02734	81.45446		18.34	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.22621		82.26107		11.21686	82.32415		16.84	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.42897		78.78566		11.41915	78.84994		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			10.74854		84.21469		10.72970	84.35440		18.15	0.00	0.00	0	127,320.0
R2048	On 05/08/2021	Bond Future			10.93012		85.12404		10.91018	85.26761		17.70	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.11501		81.62255		11.09441	81.76660		17.13	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.31196		82.51938		11.29040	82.66553		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			10.26482		70.38641		10.25632	70.43611		18.17	0.00	0.00	0	26,585.0
R209	On 06/05/2021	Bond Future	9.50	Call	772.99000		0.77299		795.23000	0.79523	772.990	17.26	0.23	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,203.90000		1.20390		1,232.52000	1.23252	1,203.900	17.59	0.32	0.00	0	6,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,434.23000		2.43423		2,474.12000	2.47412	2,434.230	18.17	0.51	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	2,738.87000		2.73887		2,780.58000	2.78058	2,738.870	18.29	0.55	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	10.60	Put	1,661.88000		1.66188		1,657.75000	1.65775	1,661.880	18.65	0.36	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	1,018.18000		1.01818		1,018.08000	1.01808	1,018.180	19.42	0.25	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	748.17000		0.74817		749.46000	0.74946	748.170	19.97	0.19	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	429.49000		0.42949		431.43000	0.43143	429.490	19.97	0.12	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	133.39000		0.13339		134.92000	0.13492	133.390	19.97	0.05	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.44421		71.14674		10.43505	71.19897		17.50	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.62716		68.76719		10.61784	68.81900		17.00	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,453.84000		1.45384		1,473.72000	1.47372	1,453.840	15.95	0.27	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	4,379.38000		4.37938	4,361.03000	4.36103	4,379.380		17.00	0.50	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,509.09000		1.50909	1,503.63000	1.50363	1,509.090		18.46	0.22	0.00	0	5,500.0
R209	On 03/02/2022	Bond Future			10.81854		69.52284	10.80878	69.57572			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			197.60567		197.60567	197.61217	197.61217				0.00	0.00	0	1,183.0
R210	On 05/08/2021	Bond Future			199.78787		199.78787	199.80001	199.80001				0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			199.23151		199.23151	199.24119	199.24119				0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			201.46586		201.46586	201.47690	201.47690				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			171.93427		171.93427	171.95987	171.95987				0.00	8,940,582.04	52	3,425.0
R212	On 05/08/2021	Bond Future			171.50261		171.50261	171.53327	171.53327				0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.37505		173.37505	173.40385	173.40385				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			9.21267		87.26486	9.16781	87.52421			12.95	0.00	0.00	0	9,159.0
R213	On 05/08/2021	Bond Future			9.39785		88.20706	9.35069	88.47164			12.45	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,910.87000		2.91087	3,053.79000	3.05379	2,910.870		12.51	0.50	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	1,582.39000		1.58239	1,514.49000	1.51449	1,582.390		13.38	0.29	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	772.43000		0.77243	734.93000	0.73493	772.430		13.52	0.17	0.00	0	200.0
R213	On 04/11/2021	Bond Future			9.59019		85.62062	9.54128	85.88690			12.06	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.79735		86.56122	9.74620	86.83098			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			10.68163		67.08898	10.67318	67.13896			19.97	0.00	0.00	0	12,697.0
R214	On 05/08/2021	Bond Future			10.86071		67.81335	10.85161	67.86576			19.22	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.04298		65.26116	11.03370	65.31323			18.72	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.23662		65.97819	11.22689	66.03130			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
Total for Derivatives :											8,940,582.04	52	1 192 801.0
Grand Total:											8,940,582.04	52	1 192 801.0