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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/02/2021

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	90.69000		90.69000		90.67000	90.67000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	801.22100		801.22100		800.28000	800.28000			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	809.76700		809.76700		808.81900	808.81900			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	818.50200		818.50200		817.54400	817.54400			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	827.48500		827.48500		826.51800	826.51800			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	901.22600		901.22600		896.33200	896.33200			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	910.83800		910.83800		905.89600	905.89600			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	920.66300		920.66300		915.66800	915.66800			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	930.76700		930.76700		925.71900	925.71900			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	788.26100		788.26100		784.16000	784.16000			0.00	0.00	0	308.0
ALBI	On 05/08/2021	Index Future	796.66900		796.66900		792.52700	792.52700			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	805.26200		805.26200		801.07600	801.07600			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	814.10000		814.10000		809.86900	809.86900			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	11.17504		76.84421		11.27648	76.29487			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	11.41633		77.67291		11.52203	77.11792			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	11.66550		74.72812		11.77566	74.16731			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	11.93240		75.54902		12.04743	74.98213			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	11.72931		75.35618		11.82044	74.80261			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	11.95833		76.16953		12.05340	75.61031			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.19593		72.72552		12.29525	72.16047			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.44196		73.52479		12.54577	72.95355			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	778.99400		778.99400		774.98500	774.98500			0.00	0.00	0	971.0
GOVI	On 05/08/2021	GOVI	787.30300		787.30300		783.25400	783.25400			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	795.79500		795.79500		791.70300	791.70300			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	804.52900		804.52900		800.39300	800.39300			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	151.30219		151.30219		151.19540	151.19540			0.00	0.00	0	7,790.0
I2025	On 05/08/2021	Bond Future	151.44126		151.44126		151.33386	151.33386			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	153.09383		153.09383		152.98548	152.98548			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	153.25386		153.25386		153.14438	153.14438			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	107.14657		107.14657		107.06862	107.06862			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future	108.32815		108.32815		108.24974	108.24974			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	108.36093		108.36093		108.28182	108.28182			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	109.57582		109.57582		109.49592	109.49592			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		101.54661	101.54661	101.65214	101.65214			0.00	0.00	0	9,583.0
I2033		On 05/08/2021	Bond Future		102.66636	102.66636	102.77341	102.77341			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future		102.56327	102.56327	102.67149	102.67149			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future		103.71308	103.71308	103.82265	103.82265			0.00	0.00	0	0.0
I2033		On 28/02/2033	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2038		On 06/05/2021	Bond Future		116.42048	116.42048	116.49793	116.49793			0.00	0.00	0	7,799.0
I2038		On 05/08/2021	Bond Future		115.98382	115.98382	116.06243	116.06243			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future		117.24952	117.24952	117.32927	117.32927			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future		116.81324	116.81324	116.89392	116.89392			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		104.00248	104.00248	103.82319	103.82319			0.00	0.00	0	14,893.0
I2046		On 05/08/2021	Bond Future		105.14951	105.14951	104.96856	104.96856			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future		104.49122	104.49122	104.30835	104.30835			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future		105.66286	105.66286	105.47801	105.47801			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		107.20073	107.20073	107.40160	107.40160			0.00	0.00	0	10,968.0
I2050		On 05/08/2021	Bond Future		106.45667	106.45667	106.66021	106.66021			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future		107.61845	107.61845	107.82427	107.82427			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future		106.87907	106.87907	107.08718	107.08718			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		280.32800	280.32800	280.23000	280.23000			0.00	0.00	0	976.0
IGOV		On 05/08/2021	Index Future		283.38600	283.38600	283.28900	283.28900			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future		286.51100	286.51100	286.41200	286.41200			0.00	0.00	0	0.0
IGOV		On 03/02/2022	Index Future		289.72200	289.72200	289.62300	289.62300			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		3.68500	96.31500	3.66500	96.33500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future		3.67000	96.33000	3.65000	96.35000			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future		3.67000	96.33000	3.65000	96.35000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future		3.69500	96.30500	3.67500	96.32500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future		3.70000	96.30000	3.69000	96.31000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future		3.76000	96.24000	3.75000	96.25000			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		3.95000	96.05000	3.94500	96.05500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.07000	95.93000	4.06000	95.94000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.30000	95.70000	4.32000	95.68000			0.00	0.00	0	20,001.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		4.41500	95.58500	4.43500	95.56500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		4.62500	95.37500	4.66500	95.33500			0.00	0.00	0	0.0
R186		On 06/05/2021	Bond Future		6.79320	121.11338	6.82131	120.97068		6.33	0.00	117,358,865.22	969	104,524.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R186	On 06/05/2021	Bond Future	7.30	Put	569.32000		0.56932		612.67000	0.61267	569.320	6.59	0.25	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			6.94395		117.13844		6.97371	116.99464		6.29	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.10247		118.38955		7.13407	118.24438		5.91	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			7.27599		114.40906		7.30967	114.26238		5.81	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			321.99156		321.99156		322.01434	322.01434			0.00	0.00	0	2,121.0
R197	On 05/08/2021	Bond Future			317.54521		317.54521		317.56943	317.56943			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			321.01080		321.01080		321.03567	321.03567			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			316.51840		316.51840		316.54375	316.54375			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			227.25088		227.25088		227.25021	227.25021			0.00	0.00	0	8,028.0
R202	On 05/08/2021	Bond Future			225.50921		225.50921		225.50921	225.50921			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			227.97003		227.97003		227.97046	227.97046			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			226.22817		226.22817		226.22859	226.22859			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			4.76528		106.60791		4.75516	106.62581		1.51	0.00	110,339,186.85	1,035	41,458.0
R2023	On 05/08/2021	Bond Future			4.83956		107.75719		4.82742	107.77569		1.47	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.94023		105.00092		4.92554	105.01978		1.32	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.07807		106.15399		5.05960	106.17314		1.12	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			8.62377		98.41887		8.70386	97.94791		10.99	0.00	378,912,649.50	3,850	115,970.0
R2030	On 06/05/2021	Bond Future	7.97	Call	615.55000		0.61555		525.31000	0.52531	615.550	10.42	0.22	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	2,520.53000		2.52053		2,269.75000	2.26975	2,520.530	11.00	0.58	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	1,365.98000		1.36598		0.00000	0.00000	1,365.980	11.10	0.37	90,640,953.20	2,500	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	1,263.46000		1.26346		0.00000	0.00000	1,263.460	11.13	0.35	85,617,656.69	2,500	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	1,167.12000		1.16712		1,340.85000	1.34085	1,167.120	11.17	0.33	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	822.87000		0.82287		957.63000	0.95763	822.870	11.41	0.25	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.25	Put	783.42000		0.78342		913.33000	0.91333	783.420	11.44	0.24	59,023,733.99	2,500	0.0
R2030	On 06/05/2021	Bond Future	9.27	Call	4,475.48000		4.47548		4,131.30000	4.13130	4,475.480	11.47	0.77	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.35	Put	665.92000		0.66592		780.67000	0.78067	665.920	11.56	0.21	51,661,157.25	2,500	0.0
R2030	On 06/05/2021	Bond Future	9.92	Put	237.94000		0.23794		288.72000	0.28872	237.940	12.09	0.09	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	16.78000		0.01678		22.31000	0.02231	16.780	12.09	0.01	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			8.80915		95.47469		8.89284	94.99905		11.08	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	691.41000		0.69141		611.27000	0.61127	691.410	10.48	0.19	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	2,809.17000		2.80917		2,582.93000	2.58293	2,809.170	10.96	0.51	0.00	0	200.0

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R2030	On 05/08/2021	Bond Future	8.95	Call	3,318.75000	3.31875		3,067.33000	3.06733	3,318.750	11.05	0.56	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	5,074.18000	5.07418		4,754.83000	4.75483	5,074.180	11.42	0.70	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	571.33000	0.57133		644.73000	0.64473	571.330	12.04	0.14	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	27.18000	0.02718		32.93000	0.03293	27.180	12.04	0.01	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			8.99170	96.49461		9.07907	96.01402		10.34	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	1,666.07000	1.66607		1,519.57000	1.51957	1,666.070	9.89	0.33	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	2,794.94000	2.79494		2,585.83000	2.58583	2,794.940	10.21	0.46	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	294.61000	0.29461		332.22000	0.33222	294.610	11.21	0.07	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.18938	93.55041		9.28083	93.06461		10.29	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 06/05/2021	Bond Future			9.50814	92.48810		9.60377	91.88749		13.40	0.00	0.00	0	124,779.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	5,700.27000	5.70027		5,237.18000	5.23718	5,700.270	14.12	0.80	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	4.16000	0.00416		5.97000	0.00597	4.160	14.83	0.00	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			9.70039	93.48571		9.79994	92.87900		13.03	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			9.89837	90.33961		10.00205	89.72656		12.76	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	2,347.38000	2.34738		2,129.14000	2.12914	2,347.380	12.23	0.38	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	3,694.89000	3.69489		3,400.31000	3.40031	3,694.890	12.64	0.50	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	245.80000	0.24580		282.12000	0.28212	245.800	13.85	0.05	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.10763	91.33199		10.21575	90.71227		12.22	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	1,598.89000	1.59889		1,443.49000	1.44349	1,598.890	11.46	0.27	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	5,251.99000	5.25199		5,599.78000	5.59978	5,251.990	11.91	0.54	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	3,498.95000	3.49895		3,763.56000	3.76356	3,498.950	12.36	0.41	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 06/05/2021	Bond Future			10.21591	91.90178		10.31670	91.22088		15.05	0.00	0.00	0	103,020.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	2,092.33000	2.09233		1,818.00000	1.81800	2,092.330	14.82	0.45	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	2,724.55000	2.72455		2,397.14000	2.39714	2,724.550	15.04	0.52	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	3,324.79000	3.32479		2,953.71000	2.95371	3,324.790	15.23	0.59	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	1,712.68000	1.71268		1,983.52000	1.98352	1,712.680	15.43	0.36	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	5,121.33000	5.12133		4,650.98000	4.65098	5,121.330	15.89	0.73	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	881.08000	0.88108		1,045.39000	1.04539	881.080	16.37	0.21	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	6,805.49000	6.80549		6,272.24000	6.27224	6,805.490	16.58	0.81	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	598.25000	0.59825		719.42000	0.71942	598.250	16.78	0.15	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	398.02000	0.39802		486.72000	0.48672	398.020	16.78	0.11	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	159.25000	0.15925		201.92000	0.20192	159.250	16.78	0.05	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	29.26000	0.02926		39.51000	0.03951	29.260	16.78	0.01	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	20.67000	0.02067		28.26000	0.02826	20.670	16.78	0.01	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			10.41492	92.89260		10.51977	92.20469		14.69	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	2,520.26000	2.52026		2,260.76000	2.26076	2,520.260	14.22	0.41	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	2,749.68000	2.74968		3,034.26000	3.03426	2,749.680	14.96	0.38	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	1,642.10000	1.64210		1,833.97000	1.83397	1,642.100	15.85	0.25	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.61900	89.41063		10.72807	88.71545		14.50	0.00	0.00	0	0.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R2035	On 04/11/2021	Bond Future	10.12	Call	2,864.37000	2.86437	2,600.25000	2.60025	2,864.370	13.91	0.40	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	10.23	Call	3,172.62000	3.17262	2,889.84000	2.88984	3,172.620	14.02	0.43	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	4,382.43000	4.38243	4,034.60000	4.03460	4,382.430	14.39	0.52	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	3,140.34000	3.14034	3,416.27000	3.41627	3,140.340	14.81	0.37	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	1,975.19000	1.97519	2,166.54000	2.16654	1,975.190	15.76	0.26	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	241.39000	0.24139	277.92000	0.27792	241.390	15.76	0.05	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			10.83749	90.39268	10.95117	89.68999		13.95	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	2,006.89000	2.00689	1,814.87000	1.81487	2,006.890	13.12	0.29	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	5,516.40000	5.51640	5,890.42000	5.89042	5,516.400	13.68	0.51	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	3,501.05000	3.50105	3,773.79000	3.77379	3,501.050	14.28	0.37	0.00	0	683.0		
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2037	On 06/05/2021	Bond Future			10.47259	87.26932	10.56807	86.62742		16.19	0.00	0.00	0	130,087.0		
R2037	On 05/08/2021	Bond Future			10.67436	83.95466	10.77370	83.30616		16.61	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future			10.87021	84.85171	10.97340	84.19636		15.59	0.00	0.00	0	0.0		
R2037	On 03/02/2022	Bond Future			11.07977	81.52950	11.18719	80.86706		15.77	0.00	0.00	0	0.0		
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2040	On 06/05/2021	Bond Future			10.64492	89.22108	10.73523	88.57468		16.53	0.00	0.00	0	79,084.0		
R2040	On 06/05/2021	Bond Future	10.83	Call	3,527.46000	3.52746	3,174.54000	3.17454	3,527.460	16.65	0.59	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	11.58	Call	7,168.02000	7.16802	6,663.03000	6.66303	7,168.020	18.16	0.81	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	13.38	Put	25.19000	0.02519	33.24000	0.03324	25.190	18.56	0.01	0.00	0	300.0		
R2040	On 05/08/2021	Bond Future			10.84380	85.67716	10.93780	85.02412		17.05	0.00	0.00	0	0.0		
R2040	On 05/08/2021	Bond Future	11.05	Call	4,764.09000	4.76409	4,405.31000	4.40531	4,764.090	17.11	0.58	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	11.55	Call	6,883.95000	6.88395	6,445.58000	6.44558	6,883.950	17.83	0.70	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	14.80	Put	38.61000	0.03861	46.54000	0.04654	38.610	18.71	0.01	0.00	0	900.0		
R2040	On 04/11/2021	Bond Future			11.03646	86.59260	11.13413	85.93272		16.05	0.00	0.00	0	0.0		
R2040	On 03/02/2022	Bond Future			11.24243	83.03929	11.34415	82.37226		16.34	0.00	0.00	0	0.0		
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2044	On 06/05/2021	Bond Future			10.71279	85.77732	10.81340	85.04982		17.41	0.00	0.00	0	60,886.0		
R2044	On 06/05/2021	Bond Future	10.70	Call	2,799.96000	2.79996	2,459.46000	2.45946	2,799.960	17.33	0.51	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.10	Put	1,739.58000	1.73958	2,014.87000	2.01487	1,739.580	18.01	0.34	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.35	Call	5,696.63000	5.69663	5,186.01000	5.18601	5,696.630	18.57	0.74	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.40	Put	1,185.22000	1.18522	1,391.67000	1.39167	1,185.220	18.69	0.25	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.79	Put	713.31000	0.71331	851.38000	0.85138	713.310	19.56	0.16	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	12.50	Put	203.86000	0.20386	255.71000	0.25571	203.860	19.56	0.06	0.00	0	3,100.0		
R2044	On 05/08/2021	Bond Future			10.90362	82.32145	11.00836	81.58646		17.96	0.00	0.00	0	0.0		
R2044	On 04/11/2021	Bond Future			11.08816	83.20106	11.19702	82.45829		16.90	0.00	0.00	0	0.0		
R2044	On 03/02/2022	Bond Future			11.28519	79.73563	11.39859	78.98479		17.20	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		

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
R2048	On 06/05/2021	Bond Future			10.61053		85.24776		10.71107	84.49295		17.68	0.00	0.00	0	127,320.0
R2048	On 05/08/2021	Bond Future			10.78667		86.16689		10.89126	85.40424		17.32	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			10.96583		82.67612		11.07462	81.90541		17.19	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.15647		83.58427		11.26987	82.80515		16.62	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			10.12747		71.19578		10.22766	70.60407		17.94	0.00	0.00	0	26,545.0
R209	On 06/05/2021	Bond Future	9.50	Call	932.44000		0.93244		791.91000	0.79191	932.440	17.05	0.27	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,429.01000		1.42901		1,235.34000	1.23534	1,429.010	17.37	0.37	0.00	0	6,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,809.68000		2.80968		2,501.54000	2.50154	2,809.680	17.94	0.56	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	3,144.58000		3.14458		2,814.12000	2.81412	3,144.580	18.06	0.60	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	10.60	Put	1,331.23000		1.33123		1,540.24000	1.54024	1,331.230	18.41	0.31	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	788.94000		0.78894		929.72000	0.92972	788.940	19.19	0.20	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	567.64000		0.56764		675.81000	0.67581	567.640	19.73	0.15	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	311.86000		0.31186		380.14000	0.38014	311.860	19.73	0.09	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	88.40000		0.08840		112.96000	0.11296	88.400	19.73	0.03	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.30205		71.96372		10.40584	71.36590		17.38	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.47990		69.59248		10.58744	68.98840		16.97	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,674.80000		1.67480		1,506.65000	1.50665	1,674.800	15.94	0.30	0.00	0	3,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	3,902.11000		3.90211		4,198.91000	4.19891	3,902.110	16.73	0.47	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,314.65000		1.31465		1,445.90000	1.44590	1,314.650	18.41	0.20	0.00	0	5,500.0
R209	On 03/02/2022	Bond Future			10.66583		70.35699		10.77737	69.74629		16.21	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			198.48463		198.48463		197.59562	197.59562			0.00	0.00	0	1,183.0
R210	On 05/08/2021	Bond Future			200.67353		200.67353		199.77550	199.77550			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			200.12593		200.12593		199.21826	199.21826			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			202.36971		202.36971		201.45204	201.45204			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			171.87566		171.87566		171.89032	171.89032			0.00	0.00	0	3,425.0

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
R212		On 05/08/2021	Bond Future	171.44077	171.44077	171.45623	171.45623			0.00	0.00	0	0.0
R212		On 04/11/2021	Bond Future	173.31171	173.31171	173.32754	173.32754			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	9.10039	87.91589	9.19066	87.39198		12.89	0.00	0.00	0	9,159.0
R213		On 05/08/2021	Bond Future	9.28115	88.86372	9.37511	88.33450		12.47	0.00	0.00	0	0.0
R213	9.34	Call	3,199.78000	3.19978	2,932.88000	2,932.88	3,199.780	12.37	0.53	9,426,713.53	200	0.0	
R213	10.14	Put	1,324.80000	1.32480	1,475.86000	1,475.86	1,324.800	13.08	0.26	9,170,984.16	400	0.0	
R213	10.78	Put	662.22000	0.66222	750.09000	0.75009	662.220	13.55	0.15	2,601,384.93	200	0.0	
R213		On 04/11/2021	Bond Future	9.46874	86.28382	9.56657	85.74908		12.14	0.00	0.00	0	0.0
R213		On 03/02/2022	Bond Future	9.67067	87.23137	9.77275	86.69081		11.59	0.00	0.00	0	0.0
R213	8.63	Call	1,638.77000	1.63877	0.00000	0.00000	1,638.770	10.86	0.29	10,140,797.16	400	200.0	
R213	9.58	Put	4,206.88000	4.20688	0.00000	0.00000	4,206.880	11.48	0.50	8,582,534.97	200	200.0	
R213	10.15	Put	2,904.40000	2.90440	0.00000	0.00000	2,904.400	11.89	0.38	13,122,571.59	400	200.0	
R213		On 28/02/2031	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R213/R186		On 28/02/2031	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R214		On 06/05/2021	Bond Future	10.55442	67.84769	10.64435	67.30991		19.71	0.00	195,129,956.44	2,876	13,213.0
R214		On 05/08/2021	Bond Future	10.72890	68.57913	10.82215	68.03591		19.08	0.00	0.00	0	0.0
R214		On 04/11/2021	Bond Future	10.90633	66.03476	11.00303	65.48581		18.69	0.00	0.00	0	0.0
R214		On 03/02/2022	Bond Future	11.09467	66.76007	11.19513	66.20515		17.83	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 :											1,141,729,145.47	20,530	1 197 780.0
Grand Total:											1,141,729,145.47	20,530	1 197 780.0