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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/02/2021

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	90.71000		90.71000		90.72000	90.72000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	785.87800		785.87800		781.52300	781.52300			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	794.21000		794.21000		789.79900	789.79900			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	803.00100		803.00100		798.38800	798.38800			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	812.02700		812.02700		807.09000	807.09000			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	882.03500		882.03500		872.52200	872.52200			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	891.38600		891.38600		881.76200	881.76200			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	901.25300		901.25300		891.35000	891.35000			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	911.38300		911.38300		901.06600	901.06600			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	771.81000		771.81000		762.51600	762.51600			0.00	30,872,400.00	4	306.0
ALBI	On 05/08/2021	Index Future	779.99300		779.99300		770.59100	770.59100			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	788.62600		788.62600		778.97100	778.97100			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	797.49100		797.49100		787.46200	787.46200			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	11.46774		75.27427		11.68332	74.14717			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	11.72240		76.08163		11.94752	74.94153			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	11.98026		73.14153		12.21808	71.97445			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.25705		73.96491		12.51097	72.75954			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	12.04527		73.46582		12.27173	72.15975			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.28906		74.25444		12.52598	72.93355			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.53778		70.81144		12.78842	69.46177			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.79577		71.60921		13.06297	70.21972			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	762.77500		762.77500		753.70300	753.70300			0.00	38,138,750.00	5	978.0
GOVI	On 05/08/2021	GOVI	770.86200		770.86200		761.68500	761.68500			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	779.39400		779.39400		769.96700	769.96700			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	788.15500		788.15500		778.36000	778.36000			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	150.60414		150.60414		150.23847	150.23847			0.00	0.00	0	7,790.0
I2025	On 05/08/2021	Bond Future	150.72713		150.72713		150.35551	150.35551			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	152.41547		152.41547		152.01021	152.01021			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	152.60878		152.60878		152.14686	152.14686			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	108.00629		108.00629		108.00365	108.00365			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future	109.19125		109.19125		109.18724	109.18724			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	109.26482		109.26482		109.23950	109.23950			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	110.51919		110.51919		110.45613	110.45613			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		101.92117	101.92117	101.91681	101.91681			0.00	0.00	0	9,583.0
I2033		On 05/08/2021	Bond Future		103.03928	103.03928	103.03355	103.03355			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future		102.96969	102.96969	102.94377	102.94377			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future		104.15176	104.15176	104.09036	104.09036			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		116.34860	116.34860	116.26562	116.26562			0.00	0.00	0	7,799.0
I2038		On 05/08/2021	Bond Future		115.90467	115.90467	115.81922	115.81922			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future		117.20313	117.20313	117.09395	117.09395			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future		116.79777	116.79777	116.64732	116.64732			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		103.65254	103.65254	104.72205	104.72205			0.00	0.00	0	14,893.0
I2046		On 05/08/2021	Bond Future		104.78993	104.78993	105.86976	105.86976			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future		104.15761	104.15761	105.22893	105.22893			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future		105.35357	105.35357	106.40106	106.40106			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		105.32173	105.32173	105.31651	105.31651			0.00	0.00	0	10,904.0
I2050		On 05/08/2021	Bond Future		104.55091	104.55091	104.54436	104.54436			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future		105.72224	105.72224	105.69506	105.69506			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future		104.99001	104.99001	104.92633	104.92633			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		279.36300	279.36300	279.96200	279.96200			0.00	5,587,260.00	2	975.0
IGOV		On 05/08/2021	Index Future		282.39400	282.39400	282.99500	282.99500			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future		285.58700	285.58700	286.14000	286.14000			0.00	0.00	0	0.0
IGOV		On 03/02/2022	Index Future		288.86400	288.86400	289.32600	289.32600			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/03/2021	Jibar Tradeable Future		3.69500	96.30500	3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future		3.70500	96.29500	3.70500	96.29500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future		3.73000	96.27000	3.73000	96.27000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future		3.71500	96.28500	3.72500	96.27500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future		3.74000	96.26000	3.76000	96.24000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future		3.80000	96.20000	3.82000	96.18000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future		3.84000	96.16000	3.85000	96.15000			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		4.12500	95.87500	4.13500	95.86500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.33000	95.67000	4.33000	95.67000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.56000	95.44000	4.54000	95.46000			0.00	0.00	0	20,001.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		4.75500	95.24500	4.76500	95.23500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		4.95500	95.04500	4.93500	95.06500			0.00	0.00	0	0.0
R186		On 06/05/2021	Bond Future		7.26362	118.75363	7.39782	118.09142		6.28	0.00	17,100,522.72	144	105,286.0

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 Interest
R186	On 06/05/2021	Bond Future	7.30	Put	1,257.09000		1.25709	1,605.48000	1.60548	1,257.090		6.40	0.47	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			7.44510		114.74654	7.58802	114.07579			6.18	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.62783		116.00575	7.78494	115.30498			5.97	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			7.82915		112.02992	8.00614	111.28194			5.75	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			319.69966		319.69966	320.11928	320.11928				0.00	0.00	0	2,074.0
R197	On 05/08/2021	Bond Future			315.21025		315.21025	315.63059	315.63059				0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			318.74178		318.74178	319.10467	319.10467				0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			314.30885		314.30885	314.56734	314.56734				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			227.03087		227.03087	229.19861	229.19861				0.00	0.00	0	8,028.0
R202	On 05/08/2021	Bond Future			225.27397		225.27397	227.46271	227.46271				0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			227.79752		227.79752	229.96617	229.96617				0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			226.11450		226.11450	228.22948	228.22948				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			5.23379		105.78357	5.22694	105.79556			1.52	0.00	0.00	0	40,958.0
R2023	On 05/08/2021	Bond Future			5.39338		106.91782	5.38623	106.92860			1.46	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.58114		104.18291	5.58880	104.17319			1.32	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.85336		105.35515	5.89818	105.30926			1.08	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			9.00230		96.21885	9.17622	95.22974			10.83	0.00	43,490,920.20	452	113,555.0
R2030	On 06/05/2021	Bond Future	7.97	Call	181.29000		0.18129	111.69000	0.11169	181.290		10.27	0.09	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,266.77000		1.26677	926.24000	0.92624	1,266.770		10.84	0.40	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	2,179.05000		2.17905	2,766.85000	2.76685	2,179.050		10.94	0.54	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	2,027.51000		2.02751	2,591.53000	2.59153	2,027.510		10.97	0.52	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	1,883.60000		1.88360	2,423.75000	2.42375	1,883.600		11.01	0.49	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,349.08000		1.34908	1,785.96000	1.78596	1,349.080		11.24	0.39	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	2,763.89000		2.76389	2,189.14000	2.18914	2,763.890		11.30	0.63	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	395.52000		0.39552	574.37000	0.57437	395.520		11.92	0.15	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	27.16000		0.02716	47.95000	0.04795	27.160		11.92	0.01	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.20610		93.24556	9.38834	92.24463			10.69	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	271.53000		0.27153	191.70000	0.19170	271.530		10.07	0.09	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,629.89000		1.62989	1,292.16000	1.29216	1,629.890		10.56	0.37	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.95	Call	2,015.25000		2.01525	1,622.53000	1.62253	2,015.250		10.66	0.43	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,442.89000		3.44289	2,887.31000	2.88731	3,442.890		11.03	0.59	0.00	0	600.0

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R2030	On 05/08/2021	Bond Future	10.30	Put	808.97000	0.80897		1,029.51000	1.02951	808.970	11.66	0.19	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	37.80000	0.03780		56.07000	0.05607	37.800	11.66	0.01	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.40117	94.26911		9.59506	93.23878		10.26	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	934.98000	0.93498		730.04000	0.73004	934.980	9.66	0.22	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,749.72000	1.74972		1,421.43000	1.42143	1,749.720	9.97	0.35	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	441.03000	0.44103		560.94000	0.56094	441.030	11.13	0.10	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.61321	91.32591		9.82262	90.25184		9.97	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			9.81171	90.59975		9.99046	89.51242		13.07	0.00	15,854,956.25	175	124,978.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	4,126.82000	4.12682		3,394.10000	3.39410	4,126.820	14.21	0.72	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	4.05000	0.00405		7.93000	0.00793	4.050	14.50	0.00	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.01756	91.57167		10.20406	90.47162		12.47	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.22429	88.43138		10.42179	87.30163		12.47	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,550.75000	1.55075		1,248.56000	1.24856	1,550.750	11.95	0.29	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,637.28000	2.63728		2,195.65000	2.19565	2,637.280	12.35	0.42	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	303.70000	0.30370		390.30000	0.39030	303.700	13.55	0.07	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.44330	89.42693		10.65496	88.25396		11.72	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	973.49000	0.97349		768.57000	0.76857	973.490	10.96	0.19	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	6,115.99000	6.11599		6,874.03000	6.87403	6,115.990	11.41	0.62	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	4,090.43000	4.09043		4,680.83000	4.68083	4,090.430	11.86	0.48	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			10.52789	89.81806		10.74250	88.42500		14.69	0.00	123,589,650.56	1,376	104,542.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	1,075.05000	1.07505		721.48000	0.72148	1,075.050	14.46	0.30	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	1,523.49000	1.52349		1,062.68000	1.06268	1,523.490	14.68	0.39	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	1,978.24000	1.97824		1,421.66000	1.42166	1,978.240	14.87	0.46	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	2,325.09000	2.32509		3,070.30000	3.07030	2,325.090	15.08	0.48	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,466.72000	3.46672		2,666.48000	2.66648	3,466.720	15.54	0.63	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	1,178.74000	1.17874		1,646.25000	1.64625	1,178.740	16.01	0.29	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	4,975.46000	4.97546		4,003.29000	4.00329	4,975.460	16.22	0.75	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	787.96000	0.78796		1,134.96000	1.13496	787.960	16.42	0.21	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	519.47000	0.51947		776.06000	0.77606	519.470	16.42	0.15	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	200.54000	0.20054		324.33000	0.32433	200.540	16.42	0.07	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	33.08000	0.03308		61.37000	0.06137	33.080	16.42	0.01	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	22.74000	0.02274		43.33000	0.04333	22.740	16.42	0.01	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			10.74055	90.78113		10.96432	89.37203		14.10	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,515.34000	1.51534		1,138.06000	1.13806	1,515.340	13.61	0.30	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	3,379.32000	3.37932		4,100.88000	4.10088	3,379.320	14.37	0.47	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	1,999.27000	1.99927		2,494.13000	2.49413	1,999.270	15.26	0.32	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.95372	87.30227		11.18956	85.86052		14.07	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,899.46000	1.89946		1,485.86000	1.48586	1,899.460	13.49	0.32	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,144.29000	2.14429		1,692.68000	1.69268	2,144.290	13.60	0.34	0.00	0	782.0	

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 04/11/2021	Bond Future	10.62	Call	3,136.97000		3.13697		2,547.56000	2.54756	3,136.970	13.96	0.44	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	3,780.78000		3.78078		4,472.27000	4.47227	3,780.780	14.38	0.45	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	2,366.87000		2.36687		2,853.57000	2.85357	2,366.870	15.32	0.31	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	287.10000		0.28710		384.25000	0.38425	287.100	15.32	0.06	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			11.18258		88.28483		11.43376	86.79704		13.35	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,246.92000		1.24692		959.57000	0.95957	1,246.920	12.53	0.22	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.65	Put	6,388.19000		6.38819		7,307.89000	7.30789	6,388.190	13.08	0.59	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.39	Put	4,058.40000		4.05840		4,744.80000	4.74480	4,058.400	13.68	0.43	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			10.79130		85.15475		11.00598	83.77470		15.81	0.00	20,266,830.50	238	130,301.0
R2037	On 05/08/2021	Bond Future			11.00699		81.81251		11.23091	80.41655		15.94	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.21195		82.71085		11.44749	81.28348		15.14	0.00	0.00	0	0.0
R2037	On 03/02/2022	Bond Future			11.43195		79.38751		11.68230	77.91598		15.10	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			10.93825		87.14915		11.17365	85.54276		16.25	0.00	173,252,510.20	1,988	79,007.0
R2040	On 06/05/2021	Bond Future	10.83	Call	2,177.11000		2.17711		1,523.40000	1.52340	2,177.110	16.36	0.47	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	5,345.00000		5.34500		4,221.10000	4.22110	5,345.000	17.87	0.75	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	27.38000		0.02738		53.77000	0.05377	27.380	18.27	0.01	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.15011		83.57800		11.39576	81.95329		16.48	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,369.36000		3.36936		2,636.51000	2.63651	3,369.360	16.54	0.49	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	5,236.70000		5.23670		4,276.27000	4.27627	5,236.700	17.26	0.63	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	41.25000		0.04125		65.48000	0.06548	41.250	18.15	0.01	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.35111		84.49581		11.60929	82.83680		15.56	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.56669		80.94238		11.84063	79.23607		15.67	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future			11.00185		83.71551		11.24756	82.02950		17.11	0.00	0.00	0	61,129.0
R2044	On 06/05/2021	Bond Future	10.70	Call	1,624.05000		1.62405		1,076.72000	1.07672	1,624.050	17.03	0.38	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	2,288.17000		2.28817		3,139.34000	3.13934	2,288.170	17.70	0.44	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	4,020.97000		4.02097		3,017.24000	3.01724	4,020.970	18.26	0.65	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	1,543.99000		1.54399		2,194.94000	2.19494	1,543.990	18.38	0.33	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	907.45000		0.90745		1,346.17000	1.34617	907.450	19.25	0.21	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	248.84000		0.24884		416.41000	0.41641	248.840	19.25	0.08	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.20552		80.23263		11.46200	78.52758		17.35	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.39847		81.11369		11.66788	79.37422		16.36	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.60517		77.64734		11.89075	75.86074		16.49	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			10.91477		82.99979		11.14982	81.33485		17.40	0.00	82,999.79	1	128,100.0
R2048	On 05/08/2021	Bond Future			11.10414		83.88979		11.34935	82.20592		16.76	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	Options Inter
R2048	On 04/11/2021	Bond Future			11.29276		80.39834		11.55063	78.68026		16.63	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.49413		81.30335		11.76774	79.53847		15.90	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			10.42659		69.45004		10.64043	68.23969		17.47	0.00	51,115,229.44	736	26,856.0
R209	On 06/05/2021	Bond Future	9.50	Call	396.53000		0.39653		248.10000	0.24810	396.530	16.57	0.15	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	699.06000		0.69906		462.29000	0.46229	699.060	16.90	0.24	0.00	0	5,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,691.86000		1.69186		1,225.43000	1.22543	1,691.860	17.47	0.44	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	1,956.97000		1.95697		1,440.01000	1.44001	1,956.970	17.59	0.48	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	1,734.01000		1.73401		2,301.82000	2.30182	1,734.010	17.94	0.41	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	1,007.94000		1.00794		1,396.41000	1.39641	1,007.940	18.71	0.27	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	711.68000		0.71168		1,009.76000	1.00976	711.680	19.26	0.20	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	382.52000		0.38252		571.62000	0.57162	382.520	19.26	0.12	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	100.76000		0.10076		167.08000	0.16708	100.760	19.26	0.04	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.61286		70.19512		10.83485	68.97094		16.58	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.79840		67.82508		11.03116	66.57409		16.64	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,082.58000		1.08258		830.77000	0.83077	1,082.580	15.62	0.23	0.00	0	3,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	4,682.66000		4.68266		5,400.08000	5.40008	4,682.660	16.64	0.54	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,570.74000		1.57074		1,903.90000	1.90390	1,570.740	18.06	0.24	0.00	0	5,500.0
R209	On 03/02/2022	Bond Future			10.99279		68.58865		11.23892	67.30031		15.55	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			199.78864		199.78864		199.78492	199.78492			0.00	0.00	0	1,183.0
R210	On 05/08/2021	Bond Future			201.98075		201.98075		201.97437	201.97437			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			201.50526		201.50526		201.45951	201.45951			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			203.81878		203.81878		203.70322	203.70322			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			171.58782		171.58782		171.59511	171.59511			0.00	0.00	0	3,114.0
R212	On 05/08/2021	Bond Future			171.14017		171.14017		171.14536	171.14536			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.05742		173.05742		173.02898	173.02898			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
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			9.46115	85.84654		9.63441	84.87554		12.64	0.00	0.00	0	9,148.0
R213	On 05/08/2021	Bond Future			9.65790	86.76705		9.83868	85.78457		11.97	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			9.85656	84.18930		10.04808	83.17956		11.98	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.07104	85.13669		10.27672	84.08674		11.18	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	955.44000	0.95544	759.93000	0.75993	955.440	10.44	0.21	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.58	Put	5,137.84000	5.13784	5,783.93000	5.78393	5,137.840	11.06	0.59	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.15	Put	3,580.06000	3.58006	4,092.42000	4.09242	3,580.060	11.48	0.46	0.00	0.00	0	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			10.87359	65.96969		11.09773	64.70056		19.27	0.00	1,055,515.04	16	13,197.0
R214	On 05/08/2021	Bond Future			11.06090	66.67702		11.29396	65.39346		18.27	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.24734	64.13120		11.49173	62.82100		18.38	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.44586	64.85297		11.70439	63.50620		17.17	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 :													520,407,544.70	5,137	1 196 874.0
Grand Total:													520,407,544.70	5,137	1 196 874.0