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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/03/2021

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	90.84000		90.84000		90.83000	90.83000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	771.82900		771.82900		767.96100	767.96100			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	779.99300		779.99300		776.08700	776.08700			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	788.65100		788.65100		784.70500	784.70500			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	797.52000		797.52000		793.53000	793.53000			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	854.40300		854.40300		852.37800	852.37800			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	863.44000		863.44000		861.39700	861.39700			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	873.02600		873.02600		870.96200	870.96200			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	882.84300		882.84300		880.75800	880.75800			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	751.68800		751.68800		748.49900	748.49900			0.00	150,337,600.00	20	299.0
ALBI	On 05/08/2021	Index Future	759.63900		759.63900		756.41900	756.41900			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	768.07200		768.07200		764.81800	764.81800			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	776.70900		776.70900		773.42000	773.42000			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	11.90584		73.00904		11.96107	72.73045			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	12.18017		73.78952		12.23767	73.50884			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.45754		70.82611		12.51745	70.54292			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.75602		71.62346		12.81863	71.33738			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	12.37930		71.55313		12.47580	71.01630			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.63884		72.31875		12.73968	71.77710			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.90356		68.85640		13.00910	68.30941			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	13.17878		69.63217		13.28934	69.07933			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	742.90700		742.90700		739.80800	739.80800			0.00	0.00	0	976.0
GOVI	On 05/08/2021	GOVI	750.76500		750.76500		747.63600	747.63600			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	759.10000		759.10000		755.93700	755.93700			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	767.63600		767.63600		764.43900	764.43900			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	149.59577		149.59577		149.47918	149.47918			0.00	299,191.54	2	7,797.0
I2025	On 05/08/2021	Bond Future	149.70184		149.70184		149.58581	149.58581			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	151.38295		151.38295		151.26683	151.26683			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	151.56373		151.56373		151.44682	151.44682			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	106.09345		106.09345		106.07885	106.07885			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future	107.25406		107.25406		107.24055	107.24055			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	107.30810		107.30810		107.29530	107.29530			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	108.54033		108.54033		108.52779	108.52779			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	100.89826		100.89826		101.50855	101.50855			0.00	0.00	0	9,583.0
I2033	On 05/08/2021	Bond Future	102.00198		102.00198		102.62015	102.62015			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	101.92273		101.92273		102.54862	102.54862			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	103.09314		103.09314		103.72662	103.72662			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	114.45008		114.45008		113.89797	113.89797			0.00	0.00	0	7,799.0
I2038	On 05/08/2021	Bond Future	113.98040		113.98040		113.42353	113.42353			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	115.26066		115.26066		114.69838	114.69838			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	114.83207		114.83207		114.26380	114.26380			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	102.16072		102.16072		102.14059	102.14059			0.00	0.00	0	14,893.0
I2046	On 05/08/2021	Bond Future	103.27821		103.27821		103.25937	103.25937			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	102.63056		102.63056		102.61237	102.61237			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	103.80947		103.80947		103.79120	103.79120			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	104.44317		104.44317		103.94044	103.94044			0.00	0.00	0	10,904.0
I2050	On 05/08/2021	Bond Future	103.65816		103.65816		103.15113	103.15113			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	104.82236		104.82236		104.31043	104.31043			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	104.07863		104.07863		103.56124	103.56124			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	276.53700		276.53700		276.13700	276.13700			0.00	0.00	0	897.0
IGOV	On 05/08/2021	Index Future	279.53000		279.53000		279.12700	279.12700			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	282.70000		282.70000		282.29300	282.29300			0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future	285.94600		285.94600		285.53500	285.53500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.65500		96.34500		3.64500	96.35500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.76500		96.23500		3.74500	96.25500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.79000		96.21000		3.77000	96.23000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.89500		96.10500		3.87500	96.12500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.93000		96.07000		3.91000	96.09000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	4.12000		95.88000		4.07000	95.93000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	4.16000		95.84000		4.11000	95.89000			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.57500		95.42500		4.52500	95.47500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.82000		95.18000		4.80000	95.20000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	5.11000		94.89000		5.10000	94.90000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.31500		94.68500		5.31500	94.68500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.60500		94.39500		5.60500	94.39500			0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.69690		116.63280		7.82349	116.02248		6.82	0.00	0.00	0	107,278.0

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	2,443.93000		2.44393	2,925.51000	2.92551	2,443.930		6.68	0.73	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			7.90645		112.59916	8.04072	111.98381			6.73	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			8.11791		113.83787	8.26058	113.21668			6.46	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			8.35217		109.83777	8.50438	109.21005			6.75	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			318.78409		318.78409	318.78982	318.78982				0.00	0.00	0	2,074.0
R197	On 05/08/2021	Bond Future			314.26840		314.26840	314.27812	314.27812				0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			317.79824		317.79824	317.81063	317.81063				0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			313.34904		313.34904	313.36272	313.36272				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			225.18130		225.18130	223.35091	223.35091				0.00	0.00	0	8,028.0
R202	On 05/08/2021	Bond Future			223.39389		223.39389	221.54612	221.54612				0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			225.90272		225.90272	224.03595	224.03595				0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			224.19514		224.19514	222.30776	222.30776				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			5.52714		105.27175	5.53390	105.26000			1.76	0.00	0.00	0	40,647.0
R2023	On 05/08/2021	Bond Future			5.74002		106.39710	5.74708	106.38653			1.87	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.99514		103.65933	6.00293	103.64951			1.77	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			6.37205		104.82587	6.38142	104.81635			1.57	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			9.58719		92.94532	9.63074	92.70751			11.37	0.00	21,656,259.56	233	115,605.0
R2030	On 06/05/2021	Bond Future	7.97	Call	15.74000		0.01574	13.38000	0.01338	15.740		10.70	0.01	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	252.69000		0.25269	250.76000	0.25076	252.690		10.71	0.13	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	4,226.97000		4.22697	4,462.67000	4.46267	4,226.970		10.77	0.83	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	3,991.18000		3.99118	4,226.64000	4.22664	3,991.180		10.80	0.81	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	3,761.92000		3.76192	3,997.02000	3.99702	3,761.920		10.82	0.79	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,845.06000		2.84506	3,063.90000	3.06390	2,845.060		10.99	0.68	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	900.73000		0.90073	877.06000	0.87706	900.730		11.03	0.34	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	921.67000		0.92167	1,088.33000	1.08833	921.670		11.50	0.33	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	104.73000		0.10473	119.22000	0.11922	104.730		12.57	0.05	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			8.91900		89.93389	9.86440	89.69468			11.47	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	86.87000		0.08687	70.68000	0.07068	86.870		10.85	0.04	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	657.37000		0.65737	603.76000	0.60376	657.370		10.87	0.20	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.95	Call	866.39000		0.86639	803.51000	0.80351	866.390		10.97	0.24	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	1,737.16000		1.73716	1,635.63000	1.63563	1,737.160		11.29	0.40	0.00	0	600.0

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 05/08/2021	Bond Future	10.30	Put	1,626.71000		1.62671	1,727.98000	1.72798	1,626.710		11.95	0.34	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	139.89000		0.13989	138.28000	0.13828	139.890		12.52	0.05	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			10.04121		90.92361	10.08853	90.68252			11.11	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	464.65000		0.46465	428.12000	0.42812	464.650		10.49	0.13	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	879.10000		0.87910	851.16000	0.85116	879.100		10.49	0.21	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	1,451.07000		1.45107	0.00000	0.00000	1,451.070		10.61	0.30	61,044,485.18	2,204	1,102.0
R2030	On 04/11/2021	Bond Future	9.90	Call	2,905.80000		2.90580	0.00000	0.00000	2,905.800		11.05	0.48	48,338,574.61	1,102	1,102.0
R2030	On 04/11/2021	Bond Future	11.26	Put	1,240.88000		1.24088	0.00000	0.00000	1,240.880		12.07	0.23	45,933,670.40	2,204	1,102.0
R2030	On 04/11/2021	Bond Future	11.44	Put	1,037.48000		1.03748	1,054.11000	1.05411	1,037.480		12.07	0.20	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			10.28382		87.94298	10.33336	87.69952			11.46	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	725.15000		0.72515	612.90000	0.61290	725.150		10.81	0.16	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.35	Put	6,574.61000		6.57461	6,720.46000	6.72046	6,574.610		10.87	0.68	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.78	Put	5,170.88000		5.17088	5,284.00000	5.28400	5,170.880		11.16	0.58	0.00	0	101.0
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2032	On 06/05/2021	Bond Future			10.26485		87.87782	10.30850	87.62157			13.33	0.00	0.00	0	133,206.0
R2032	On 06/05/2021	Bond Future	10.33	Call	2,051.30000		2.05130	1,977.67000	1.97767	2,051.300		13.41	0.54	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	8.16000		0.00816	10.32000	0.01032	8.160		14.86	0.00	0.00	0	736.0
R2032	On 05/08/2021	Bond Future			10.49055		88.81752	10.53588	88.55970			13.11	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			10.71702		85.64928	10.76417	85.38936			13.27	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future	9.33	Call	905.65000		0.90565	868.56000	0.86856	905.650		12.47	0.20	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	1,582.72000		1.58272	1,601.21000	1.60121	1,582.720		12.54	0.30	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	606.56000		0.60656	625.21000	0.62521	606.560		14.42	0.12	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.95763		86.61359	11.00681	86.35109			13.01	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	722.66000		0.72266	643.16000	0.64316	722.660		12.27	0.15	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	918.60000		0.91860	825.10000	0.82510	918.600		12.27	0.18	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.81	Put	8,174.34000		8.17434	8,357.16000	8.35716	8,174.340		12.27	0.71	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	6,821.42000		6.82142	7,024.90000	7.02490	6,821.420		12.38	0.65	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.45	Put	5,740.10000		5.74010	5,920.32000	5.92032	5,740.100		12.61	0.58	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.66	Put	5,085.49000		5.08549	5,251.48000	5.25148	5,085.490		12.77	0.54	0.00	0	97.0
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future			10.96601		87.00802	11.01454	86.70482			14.76	0.00	261,024.06	3	101,832.0
R2035	On 06/05/2021	Bond Future	10.05	Call	230.79000		0.23079	248.79000	0.24879	230.790		13.36	0.11	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	411.30000		0.41130	437.11000	0.43711	411.300		13.60	0.17	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	10.40	Call	638.58000		0.63858	653.28000	0.65328	638.580		13.88	0.23	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.55	Put	3,582.05000		3.58205	3,882.77000	3.88277	3,582.050		14.14	0.70	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.81	Call	1,551.00000		1.55100	1,518.00000	1.51800	1,551.000		14.54	0.43	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.05	Put	1,775.88000		1.77588	2,034.53000	2.03453	1,775.880		14.82	0.45	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	11.15	Call	2,658.44000		2.65844	2,608.75000	2.60875	2,658.440		14.95	0.60	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	1,152.07000		1.15207	1,388.47000	1.38847	1,152.070		15.21	0.33	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	11.55	Put	787.15000		0.78715	975.29000	0.97529	787.150		15.64	0.24	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	350.98000		0.35098	393.38000	0.39338	350.980		16.59	0.12	0.00	0	223.0

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	12.77	Put	56.43000	0.05643		65.90000	0.06590	56.430	16.59	0.03	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	38.26000	0.03826		45.05000	0.04505	38.260	16.59	0.02	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			11.19762	87.93811		11.24805	87.63277		14.79	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	727.37000	0.72737		661.01000	0.66101	727.370	13.69	0.18	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	4,743.00000	4.74300		4,956.55000	4.95655	4,743.000	14.31	0.61	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	2,816.09000	2.81609		3,010.29000	3.01029	2,816.090	14.91	0.43	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.42937	84.43043		11.48181	84.12243		14.89	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,138.60000	1.13860		1,091.85000	1.09185	1,138.600	13.93	0.22	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,284.83000	1.28483		1,255.63000	1.25563	1,284.830	13.93	0.24	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	1,941.64000	1.94164		1,957.18000	1.95718	1,941.640	14.05	0.33	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	5,135.33000	5.13533		5,419.50000	5.41950	5,135.330	14.51	0.56	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	3,209.26000	3.20926		3,492.62000	3.49262	3,209.260	15.11	0.40	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	547.17000	0.54717		565.41000	0.56541	547.170	16.19	0.10	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			11.67902	85.38083		11.73373	85.06974		14.59	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	913.31000	0.91331		817.40000	0.81740	913.310	13.77	0.16	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	8,355.76000	8.35576		8,587.51000	8.58751	8,355.760	13.77	0.68	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	5,557.60000	5.55760		5,753.20000	5.75320	5,557.600	14.30	0.53	0.00	0	683.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 06/05/2021	Bond Future			11.20327	82.53683		11.24681	82.26749		15.83	0.00	247,610.49	3	130,746.0	
R2037	On 05/08/2021	Bond Future			11.43693	79.16383		11.48218	78.89266		16.65	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.65879	80.03530		11.70577	79.76185		15.93	0.00	0.00	0	0.0	
R2037	On 03/02/2022	Bond Future			11.89782	76.68200		11.94679	76.40575		16.46	0.00	0.00	0	0.0	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 06/05/2021	Bond Future			11.28436	84.80405		11.37395	84.21393		15.98	0.00	254,412.15	3	79,474.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	884.75000	0.88475		791.80000	0.79180	884.750	15.26	0.29	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	3,277.30000	3.27730		2,996.74000	2.99674	3,277.300	16.52	0.65	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	29.60000	0.02960		41.16000	0.04116	29.600	18.08	0.01	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.51155	81.20499		11.60491	80.60962		17.15	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	2,171.11000	2.17111		1,917.89000	1.91789	2,171.110	16.60	0.38	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	3,667.08000	3.66708		3,323.22000	3.32322	3,667.080	17.21	0.53	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	73.09000	0.07309		72.81000	0.07281	73.090	18.84	0.02	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.72687	82.09899		11.82398	81.49779		16.24	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			11.95864	78.51876		12.05999	77.91105		16.80	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			11.35463	81.31323		11.44915	80.68997		16.79	0.00	0.00	0	62,084.0	
R2044	On 06/05/2021	Bond Future	10.70	Call	492.72000	0.49272		491.14000	0.49114	492.720	15.15	0.19	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.10	Put	3,056.02000	3.05602		3,580.60000	3.58060	3,056.020	16.08	0.62	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.35	Call	2,107.05000	2.10705		1,938.23000	1.93823	2,107.050	16.56	0.51	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.40	Put	1,981.30000	1.98130		2,425.39000	2.42539	1,981.300	16.63	0.46	0.00	0	3,100.0	

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
R2044	On 06/05/2021	Bond Future	11.79	Put	1,053.90000		1.05390	1,414.93000	1.41493	1,053.900		17.26	0.29	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	325.37000		0.32537	414.41000	0.41441	325.370		19.00	0.11	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.57404		77.80202	11.67261	77.17311			18.01	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.78175		78.65853	11.88434	78.02340			17.04	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			12.00514		75.16470	12.11227	74.52270			17.63	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			11.26487		80.54175	11.35882	79.90444			16.96	0.00	0.00	0	137,179.0
R2048	On 06/05/2021	Bond Future	10.20	Call	112.79000		0.11279	105.13000	0.10513	112.790		14.77	0.06	0.00	0	1,200.0
R2048	On 06/05/2021	Bond Future	10.80	Call	837.04000		0.83704	764.55000	0.76455	837.040		16.08	0.27	0.00	0	1,200.0
R2048	On 05/08/2021	Bond Future			11.46964		81.40271	11.56757	80.75957			17.39	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future	10.00	Call	446.52000		0.44652	336.03000	0.33603	446.520		15.87	0.12	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.30	Call	746.14000		0.74614	651.35000	0.65135	746.140		15.87	0.18	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.60	Call	1,204.21000		1.20421	1,112.18000	1.11218	1,204.210		16.05	0.25	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	1,883.38000		1.88338	1,724.06000	1.72406	1,883.380		16.57	0.35	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			11.67330		77.88618	11.77535	77.23664			17.29	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.89159		78.76300	11.99825	78.10648			16.88	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			10.87677		66.93731	10.92985	66.64979			17.85	0.00	0.00	0	27,123.0
R209	On 06/05/2021	Bond Future	9.50	Call	81.33000		0.08133	67.88000	0.06788	81.330		16.83	0.05	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	169.38000		0.16938	153.40000	0.15340	169.380		16.83	0.09	0.00	0	5,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	589.05000		0.58905	578.09000	0.57809	589.050		17.01	0.23	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	733.37000		0.73337	714.95000	0.71495	733.370		17.13	0.27	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	2,722.46000		2.72246	2,967.76000	2.96776	2,722.460		17.42	0.62	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	1,560.28000		1.56028	1,778.37000	1.77837	1,560.280		17.85	0.43	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,058.18000		1.05818	1,262.53000	1.26253	1,058.180		18.15	0.32	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	603.22000		0.60322	745.15000	0.74515	603.220		18.82	0.21	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	183.06000		0.18306	210.59000	0.21059	183.060		19.71	0.08	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			11.08046		67.65308	11.13541	67.36337			17.23	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.28318		65.25693	11.34012	64.96459			17.52	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	662.15000		0.66215	607.93000	0.60793	662.150		16.54	0.15	0.00	0	3,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	6,136.75000		6.13675	6,407.40000	6.40740	6,136.750		16.77	0.65	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,284.80000		2.28480	2,434.08000	2.43408	2,284.800		18.55	0.33	0.00	0	5,500.0
R209	On 03/02/2022	Bond Future			11.49618		65.99165	11.55530	65.69626			17.27	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future	196.58532		196.58532		197.56498	197.56498			0.00	0.00	0	1,183.0
R210	On 05/08/2021	Bond Future	198.73591		198.73591		199.72871	199.72871			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future	198.22762		198.22762		199.23313	199.23313			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future	200.50409		200.50409		201.52185	201.52185			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	171.28022		171.28022		171.29259	171.29259			0.00	68,854,648.44	402	2,980.0
R212	On 05/08/2021	Bond Future	170.82199		170.82199		170.83661	170.83661			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future	172.74054		172.74054		172.75670	172.75670			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	9.87137		83.57094		9.91425	83.33771		12.99	0.00	0.00	0	9,543.0
R213	On 05/08/2021	Bond Future	10.08606		84.46430		10.13058	84.22962		12.54	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future	10.30233		81.86360		10.34861	81.62702		12.69	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	10.53658		82.78495		10.58487	82.54603		12.52	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	764.27000	0.76427	680.76000	0.68076	764.270	11.81	0.16	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	908.79000	0.90879	815.18000	0.81518	908.790	11.81	0.19	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.58	Put	6,793.33000	6.79333	6,938.04000	6.93804	6,793.330	11.87	0.68	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	6,162.95000	6.16295	6,295.62000	6.29562	6,162.950	12.00	0.64	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.15	Put	4,948.99000	4.94899	5,055.94000	5.05594	4,948.990	12.28	0.56	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.25	Put	4,670.17000	4.67017	4,770.70000	4.77070	4,670.170	12.35	0.54	0.00	0	102.0
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	11.21814		64.03509		11.31179	63.52521		19.40	0.00	0.00	0	14,035.0
R214	On 05/08/2021	Bond Future	11.41939		64.71966		11.51666	64.20510		18.69	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future	11.61935		62.15405		11.72036	61.63434		19.06	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future	11.83297		62.85372		11.93813	62.32842		18.76	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 :												397,227,476.43	6,176	1 210 631.0

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
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Grand Total: 397,227,476.43 6,176 1 210 631.0