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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 09/04/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.73000		90.73000		90.74000	90.74000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	778.98900		778.98900		780.54300	780.54300			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	787.08100		787.08100		788.65600	788.65600			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	795.83000		795.83000		797.42400	797.42400			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	804.73200		804.73200		806.34500	806.34500			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	863.80300		863.80300		866.53000	866.53000			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	872.77700		872.77700		875.53600	875.53600			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	882.47800		882.47800		885.27100	885.27100			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	892.34900		892.34900		895.17400	895.17400			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	762.39400		762.39400		764.24600	764.24600			0.00	0.00	0	299.0
ALBI	On 05/08/2021	Index Future	770.31400		770.31400		772.19000	772.19000			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	778.87600		778.87600		780.77500	780.77500			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	787.58800		787.58800		789.51000	789.51000			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	11.64569		74.34215		11.59787	74.59100			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	11.90768		75.14146		11.85771	75.39333			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.16935		72.21141		12.11717	72.46638			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.45200		73.03689		12.39744	73.29488			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	12.05741		73.39479		12.03486	73.52682			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.30148		74.18416		12.27786	74.31792			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.54707		70.76062		12.52231	70.89621			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.80320		71.56992		12.77729	71.70710			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	753.22300		753.22300		755.05000	755.05000			0.00	0.00	0	988.0
GOVI	On 05/08/2021	GOVI	761.04900		761.04900		762.89800	762.89800			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	769.50800		769.50800		771.38000	771.38000			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	778.11500		778.11500		780.00900	780.00900			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	150.46754		150.46754		150.34833	150.34833			0.00	0.00	0	5,536.0
I2025	On 05/08/2021	Bond Future	150.55935		150.55935		150.43948	150.43948			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	152.25251		152.25251		152.13185	152.13185			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	152.43871		152.43871		152.31683	152.31683			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	108.41822		108.41822		108.09311	108.09311			0.00	0.00	0	2,899.0
I2029	On 05/08/2021	Bond Future	109.58393		109.58393		109.25579	109.25579			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	109.66903		109.66903		109.33763	109.33763			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	110.92192		110.92192		110.58685	110.58685			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		103.14373	103.14373	102.39267	102.39267			0.00	0.00	0	10,050.0
I2033		On 05/08/2021	Bond Future		104.25274	104.25274	103.49400	103.49400			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future		104.20381	104.20381	103.43691	103.43691			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future		105.39425	105.39425	104.61870	104.61870			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		115.66420	115.66420	115.72662	115.72662			0.00	0.00	0	8,039.0
I2038		On 05/08/2021	Bond Future		115.19092	115.19092	115.25461	115.25461			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future		116.48666	116.48666	116.55136	116.55136			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future		116.07024	116.07024	116.13571	116.13571			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		104.54391	104.54391	103.99815	103.99815			0.00	0.00	0	15,133.0
I2046		On 05/08/2021	Bond Future		105.66788	105.66788	105.11683	105.11683			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future		105.05384	105.05384	104.49679	104.49679			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future		106.25407	106.25407	105.69105	105.69105			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		107.57660	107.57660	106.76647	106.76647			0.00	0.00	0	11,044.0
I2050		On 05/08/2021	Bond Future		106.81116	106.81116	105.99273	105.99273			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future		108.01241	108.01241	107.18529	107.18529			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future		107.30444	107.30444	106.46792	106.46792			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		281.14900	281.14900	280.50700	280.50700			0.00	0.00	0	897.0
IGOV		On 05/08/2021	Index Future		284.13900	284.13900	283.49200	283.49200			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future		287.36700	287.36700	286.71300	286.71300			0.00	0.00	0	0.0
IGOV		On 03/02/2022	Index Future		290.64900	290.64900	289.98800	289.98800			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future		3.67500	96.32500	3.67500	96.32500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future		3.69000	96.31000	3.70000	96.30000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future		3.73500	96.26500	3.74500	96.25500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future		3.77000	96.23000	3.77000	96.23000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future		3.83000	96.17000	3.84000	96.16000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future		3.85500	96.14500	3.87500	96.12500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		4.12000	95.88000	4.14000	95.86000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.24500	95.75500	4.25000	95.75000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.68000	95.32000	4.70000	95.30000			0.00	0.00	0	471.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		4.79500	95.20500	4.82000	95.18000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.16500	94.83500	5.21500	94.78500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		5.27500	94.72500	5.31000	94.69000			0.00	0.00	0	0.0
R186		On 06/05/2021	Bond Future		7.48559	117.66091	7.43691	117.89943		9.02	0.00	10,001,177.35	85	107,199.0

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
R186	On 06/05/2021	Bond Future	7.30	Put	1,662.40000		1.66240		1,538.93000	1.53893	1,662.400	8.96	0.62	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future	7.60	Put	895.74000		0.89574		820.11000	0.82011	895.740	9.06	0.42	0.00	0	5,000.0
R186	On 06/05/2021	Bond Future	7.60	Call	1,453.85000		1.45385		1,616.74000	1.61674	1,453.850	9.06	0.58	0.00	0	5,000.0
R186	On 05/08/2021	Bond Future			7.68654		113.61631		7.63468	113.85788		8.60	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.88362		114.86763		7.82836	115.11228		7.87	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			8.10378		110.87201		8.04477	111.11953		7.07	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			321.14908		321.14908		321.05574	321.05574			0.00	0.00	0	2,993.0
R197	On 05/08/2021	Bond Future			316.62222		316.62222		316.52928	316.52928			0.00	0.00	0	13.0
R197	On 04/11/2021	Bond Future			320.18316		320.18316		320.09037	320.09037			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			315.76521		315.76521		315.67169	315.67169			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			230.27801		230.27801		230.93912	230.93912			0.00	0.00	0	9,281.0
R202	On 05/08/2021	Bond Future			228.51553		228.51553		229.18480	229.18480			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			231.08538		231.08538		231.76289	231.76289			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			229.43571		229.43571		230.12121	230.12121			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			5.19054		105.85931		5.19242	105.85602		2.14	0.00	0.00	0	40,196.0
R2023	On 05/08/2021	Bond Future			5.35813		106.97097		5.36001	106.96813		2.03	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.53537		104.24102		5.53734	104.23852		1.94	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.80212		105.40766		5.80446	105.40527		1.59	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			9.35570		94.22304		9.28717	94.60575		15.22	0.00	0.00	0	115,025.0
R2030	On 06/05/2021	Bond Future	7.97	Call	26.04000		0.02604		38.53000	0.03853	26.040	14.61	0.02	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	408.32000		0.40832		510.74000	0.51074	408.320	14.73	0.20	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	3,161.39000		3.16139		2,907.66000	2.90766	3,161.390	14.82	0.74	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	2,950.17000		2.95017		2,707.22000	2.70722	2,950.170	14.86	0.72	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	2,747.03000		2.74703		2,515.08000	2.51508	2,747.030	14.89	0.69	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,954.09000		1.95409		1,771.79000	1.77179	1,954.090	15.05	0.57	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	1,318.06000		1.31806		1,529.65000	1.52965	1,318.060	15.08	0.46	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	487.60000		0.48760		431.79000	0.43179	487.600	15.60	0.21	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	27.04000		0.02704		23.90000	0.02390	27.040	16.37	0.02	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.57988		91.20754		9.50805	91.59469		14.69	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	284.89000		0.28489		325.56000	0.32556	284.890	14.15	0.09	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,290.04000		1.29004		1,417.41000	1.41741	1,290.040	14.16	0.29	0.00	0	200.0

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R2030	On 05/08/2021	Bond Future	8.83	Call	1,371.19000		1.37119	1,503.94000	1.50394	1,371.190		14.19	0.30	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,579.82000		1.57982	1,725.73000	1.72573	1,579.820		14.24	0.34	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,676.89000		2.67689	2,879.23000	2.87923	2,676.890		14.52	0.48	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	2,590.59000		2.59059	2,438.34000	2.43834	2,590.590		14.69	0.44	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	1,786.26000		1.78626	1,672.92000	1.67292	1,786.260		15.02	0.33	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	1,551.83000		1.55183	1,451.20000	1.45120	1,551.830		15.18	0.30	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	169.45000		0.16945	154.93000	0.15493	169.450		15.79	0.05	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.79099		92.21260	9.71586	92.60433			13.74	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,021.11000		1.02111	1,110.82000	1.11082	1,021.110		13.21	0.21	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,649.05000		1.64905	1,776.38000	1.77638	1,649.050		13.21	0.30	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	2,399.01000		2.39901	2,563.10000	2.56310	2,399.010		13.30	0.39	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	9.90	Call	4,084.82000		4.08482	4,310.21000	4.31021	4,084.820		13.68	0.54	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	11.26	Put	1,328.62000		1.32862	1,253.58000	1.25358	1,328.620		14.72	0.21	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	11.44	Put	1,132.49000		1.13249	1,066.55000	1.06655	1,132.490		14.72	0.19	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			10.02270		89.24073	9.94395	89.63695			12.36	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	1,045.14000		1.04514	1,133.71000	1.13371	1,045.140		11.73	0.21	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.35	Put	5,849.10000		5.84910	5,613.22000	5.61322	5,849.100		11.79	0.62	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.78	Put	4,561.81000		4.56181	4,362.30000	4.36230	4,561.810		12.06	0.53	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			10.11970		88.73736	10.09679	88.87408			18.23	0.00	0.00	0	137,164.0
R2032	On 06/05/2021	Bond Future	10.33	Call	2,440.56000		2.44056	2,556.87000	2.55687	2,440.560		18.31	0.62	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	1.82000		0.00182	2.03000	0.00203	1.820		19.71	0.00	0.00	0	736.0
R2032	On 05/08/2021	Bond Future			10.34211		89.66922	10.31815	89.80777			16.90	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			10.56202		86.51141	10.53698	86.65180			16.65	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,618.01000		1.61801	1,664.53000	1.66453	1,618.010		15.89	0.27	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,476.32000		2.47632	2,537.88000	2.53788	2,476.320		15.95	0.37	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	827.57000		0.82757	815.09000	0.81509	827.570		17.87	0.13	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.79679		87.47994	10.77063	87.62199			14.27	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	994.51000		0.99451	1,025.15000	1.02515	994.510		13.54	0.18	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	1,234.37000		1.23437	1,270.32000	1.27032	1,234.370		13.54	0.21	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.81	Put	7,762.00000		7.76200	7,673.52000	7.67352	7,762.000		13.54	0.67	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	6,476.61000		6.47661	6,397.79000	6.39779	6,476.610		13.64	0.61	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.45	Put	5,451.39000		5.45139	5,381.85000	5.38185	5,451.390		13.86	0.54	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.66	Put	4,833.34000		4.83334	4,769.89000	4.76989	4,833.340		14.02	0.50	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			10.74535		88.40671	10.70728	88.65141			20.25	0.00	1,060,880.52	12	98,623.0
R2035	On 06/05/2021	Bond Future	10.05	Call	395.67000		0.39567	460.48000	0.46048	395.670		18.94	0.17	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	660.62000		0.66062	751.06000	0.75106	660.620		19.18	0.25	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	10.40	Call	970.20000		0.97020	1,084.09000	1.08409	970.200		19.44	0.33	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.55	Put	2,600.50000		2.60050	2,491.63000	2.49163	2,600.500		19.68	0.59	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.81	Call	2,131.01000		2.13101	2,301.75000	2.30175	2,131.010		20.04	0.55	0.00	0	1,650.0

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	11.05	Put	1,116.17000	1.11617		1,068.44000	1.06844	1,116.170	20.31	0.34	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	3,461.03000	3.46103		3,666.92000	3.66692	3,461.030	20.43	0.71	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	656.34000	0.65634		629.95000	0.62995	656.340	20.67	0.22	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	407.80000	0.40780		393.18000	0.39318	407.800	21.09	0.15	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	145.30000	0.14530		142.14000	0.14214	145.300	22.03	0.06	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	14.90000	0.01490		15.07000	0.01507	14.900	22.03	0.01	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	9.18000	0.00918		9.36000	0.00936	9.180	22.03	0.01	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			10.97026	89.33508		10.93052	89.58273		18.87	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,399.37000	1.39937		1,479.70000	1.47970	1,399.370	17.70	0.27	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	4,406.46000	4.40646		4,291.61000	4.29161	4,406.460	18.35	0.53	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	2,701.21000	2.70121		2,624.14000	2.62414	2,701.210	19.00	0.38	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.19230	85.84398		11.15086	86.09467		18.76	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	2,115.39000	2.11539		2,203.15000	2.20315	2,115.390	17.76	0.31	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,315.92000	2.31592		2,409.30000	2.40930	2,315.920	17.76	0.33	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,158.39000	3.15839		3,272.59000	3.27259	3,158.390	17.89	0.41	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	5,121.68000	5.12168		5,010.03000	5.01003	5,121.680	18.36	0.50	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	3,365.44000	3.36544		3,285.66000	3.28566	3,365.440	19.00	0.37	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	733.80000	0.73380		712.70000	0.71270	733.800	20.18	0.11	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			11.43241	86.80493		11.38913	87.05860		16.14	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,372.59000	1.37259		1,433.45000	1.43345	1,372.590	15.35	0.21	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	7,689.62000	7.68962		7,540.20000	7.54020	7,689.620	15.35	0.62	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	5,104.94000	5.10494		4,992.68000	4.99268	5,104.940	15.85	0.48	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			10.95099	84.12487		10.91800	84.33605		21.74	0.00	2,860,245.58	34	128,524.0	
R2037	On 05/08/2021	Bond Future			11.17640	80.75304		11.14195	80.96679		21.31	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.38754	81.64313		11.35167	81.85951		20.09	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	5,179.67000	5.17967		5,310.99000	5.31099	5,179.670	19.84	0.55	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	2,774.61000	2.77461		2,719.13000	2.71913	2,774.610	20.79	0.31	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			11.61580	78.30281		11.57838	78.52177		18.22	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			11.05939	86.31635		11.02634	86.54226		21.99	0.00	0.00	0	84,899.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	1,319.78000	1.31978		1,445.03000	1.44503	1,319.780	21.32	0.39	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	4,221.59000	4.22159		4,423.60000	4.42360	4,221.590	22.52	0.76	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	6.59000	0.00659		6.91000	0.00691	6.590	24.05	0.00	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.27929	82.71724		11.24476	82.94592		21.71	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,269.19000	3.26919		3,392.78000	3.39278	3,269.190	21.09	0.46	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	4,979.55000	4.97955		5,132.92000	5.13292	4,979.550	21.78	0.59	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	100.99000	0.10099		98.32000	0.09832	100.990	23.62	0.02	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.48495	83.62903		11.44898	83.86054		20.57	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			11.70706	80.06076		11.66953	80.29496		18.76	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	Open Interest
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			11.11185	82.95332		11.07364	83.21671		23.08	0.00	0.00	0	61,848.0
R2044	On 06/05/2021	Bond Future	10.70	Call	848.10000	0.84810		957.79000	0.95779	848.100	21.55	0.29	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	2,059.14000	2.05914		1,968.74000	1.96874	2,059.140	22.41	0.49	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	2,942.57000	2.94257		3,147.49000	3.14749	2,942.570	22.86	0.64	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	1,214.83000	1.21483		1,161.76000	1.16176	1,214.830	22.94	0.34	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	558.10000	0.55810		535.99000	0.53599	558.100	23.54	0.19	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	123.54000	0.12354		121.21000	0.12121	123.540	25.25	0.05	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.32299	79.44397		11.28306	79.71057		22.78	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.52017	80.31976		11.47858	80.58955		21.56	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.73289	76.83955		11.68949	77.11243		19.66	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			11.01715	82.26711		10.99396	82.43205		23.42	0.00	0.00	0	135,329.0
R2048	On 06/05/2021	Bond Future	10.90	Call	1,652.46000	1.65246		1,764.51000	1.76451	1,652.460	22.80	0.45	0.00	0	1,030.0
R2048	On 06/05/2021	Bond Future	11.40	Call	3,658.34000	3.65834		3,808.60000	3.80860	3,658.340	23.66	0.71	0.00	0	1,030.0
R2048	On 05/08/2021	Bond Future			11.21349	83.13104		11.18926	83.29806		21.93	0.00	0.00	0	5,000.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,456.17000	1.45617		1,514.47000	1.51447	1,456.170	20.14	0.27	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,853.09000	1.85309		1,921.34000	1.92134	1,853.090	20.14	0.32	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,995.88000	2.99588		3,085.89000	3.08589	2,995.880	20.97	0.44	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	4,008.62000	4.00862		4,113.28000	4.11328	4,008.620	21.51	0.52	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.40614	79.63464		11.38086	79.80378		21.98	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.61323	80.52620		11.58682	80.69733		18.96	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
R209	On 06/05/2021	Bond Future			10.67798	68.03032		10.62958	68.30037		24.29	0.00	0.00	0	26,085.0
R209	On 06/05/2021	Bond Future	9.50	Call	119.89000	0.11989		149.85000	0.14985	119.890	23.41	0.07	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	246.10000	0.24610		297.15000	0.29715	246.100	23.41	0.12	0.00	0	4,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	809.52000	0.80952		922.93000	0.92293	809.520	23.55	0.30	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	992.03000	0.99203		1,119.97000	1.11997	992.030	23.65	0.35	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	1,995.84000	1.99584		1,889.52000	1.88952	1,995.840	23.90	0.53	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	1,027.69000	1.02769		969.81000	0.96981	1,027.690	24.29	0.33	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	642.52000	0.64252		606.44000	0.60644	642.520	24.57	0.23	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	320.37000	0.32037		303.69000	0.30369	320.370	25.22	0.13	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	71.66000	0.07166		69.02000	0.06902	71.660	26.09	0.04	0.00	0	8,350.0
R209	On 05/08/2021	Bond Future			10.87651	68.74473		10.82622	69.01794		22.40	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.07136	66.36142		11.01915	66.63782		21.94	0.00	0.00	0	2,255.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,344.09000	1.34409		1,417.89000	1.41789	1,344.090	21.10	0.23	0.00	0	4,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	6,092.83000	6.09283		5,943.69000	5.94369	6,092.830	21.28	0.58	0.00	0	6,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,497.56000	2.49756		2,423.47000	2.42347	2,497.560	23.01	0.31	0.00	0	6,500.0
R209	On 03/02/2022	Bond Future			11.27697	67.10434		11.22273	67.38395		18.88	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			200.96870		200.96870		199.94126	199.94126			0.00	0.00	0	1,487.0
R210	On 05/08/2021	Bond Future			203.12948		203.12948		202.09193	202.09193			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			202.68131		202.68131		201.63279	201.63279			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			204.99698		204.99698		203.93669	203.93669			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			171.79367		171.79367		171.78942	171.78942			0.00	0.00	0	3,405.0
R212	On 05/08/2021	Bond Future			171.31554		171.31554		171.31203	171.31203			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.24238		173.24238		173.23940	173.23940			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			9.79754		83.97455		9.74417	84.26792		17.75	0.00	0.00	0	9,143.0
R213	On 05/08/2021	Bond Future			10.01205		84.85640		9.95633	85.15322		16.39	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			10.22494		82.26123		10.16681	82.56158		15.98	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.45676		83.18191		10.39601	83.48575		13.77	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	967.17000		0.96717	1,030.33000	1.03033	967.170		13.07	0.19	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,132.71000		1.13271	1,203.92000	1.20392	1,132.710		13.07	0.21	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.58	Put	6,701.24000		6.70124	6,511.27000	6.51127	6,701.240		13.07	0.65	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	6,054.75000		6.05475	5,875.64000	5.87564	6,054.750		13.08	0.62	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.15	Put	4,870.69000		4.87069	4,716.14000	4.71614	4,870.690		13.34	0.54	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.25	Put	4,598.43000		4.59843	4,450.05000	4.45005	4,598.430		13.41	0.52	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			10.97153		65.41020		10.94834	65.54198		26.21	0.00	0.00	0	15,384.0
R214	On 05/08/2021	Bond Future			11.16526		66.09712		11.14111	66.23057		24.15	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.35519		63.54758		11.33007	63.68274		23.74	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.55877		64.25898		11.53263	64.39568		20.38	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
<b>Total for Derivatives :</b>														<b>13,922,303.45</b>	<b>131</b>	<b>1 230 924.0</b>

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Grand Total:</b>											13,922,303.45	131	1 230 924.1