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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/05/2021

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		90.69000	90.69000			0.00	0.00	0	51.0
AL37	On 05/08/2021	Index Future	794.12400		794.12400		795.54300	795.54300			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	803.12900		803.12900		804.59600	804.59600			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	812.55300		812.55300		813.67400	813.67400			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	822.26000		822.26000		822.97200	822.97200			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	896.19400		896.19400		895.02600	895.02600			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	906.35700		906.35700		905.21100	905.21100			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	916.99300		916.99300		915.42500	915.42500			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	927.94700		927.94700		925.88600	925.88600			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	787.84500		787.84500		786.44400	786.44400			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future	796.78000		796.78000		795.39400	795.39400			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	806.13000		806.13000		804.36800	804.36800			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 05/05/2022	Index Future		815.75900	815.75900		813.56000	813.56000			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		11.44500	75.39459		11.44500	75.39459			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		11.51521	77.15355		11.56583	76.88963			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future		11.75675	74.26315		11.80868	74.00038			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		12.01252	75.15352		12.07366	74.85373			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		12.27312	72.29215		12.34504	71.95035			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		11.89000	74.38466		11.89000	74.38466			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		11.95989	76.16030		12.00959	75.86713			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future		12.18710	72.77612		12.23832	72.48344			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.41954	73.64918		12.47909	73.31958			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.66480	70.28881		12.73429	69.91695			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 05/08/2021	GOVI		778.33200	778.33200		777.00500	777.00500			0.00	0.00	0	989.0
GOVI	On 04/11/2021	GOVI		787.15900	787.15900		785.84600	785.84600			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		796.39600	796.39600		794.71400	794.71400			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		805.90900	805.90900		803.79500	803.79500			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		152.19482	152.19482		152.19482	152.19482			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		152.13270	152.13270		152.06990	152.06990			0.00	12,170,616.00	80	5,368.0
I2025	On 04/11/2021	Bond Future		153.87840	153.87840		153.82271	153.82271			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		154.16339	154.16339		154.03738	154.03738			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		156.04185	156.04185		155.83402	155.83402			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		110.55321	110.55321		110.55321	110.55321			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		112.02916	112.02916		111.92024	111.92024			0.00	8,962,332.80	80	3,031.0
I2029	On 04/11/2021	Bond Future		112.16364	112.16364		112.05903	112.05903			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 03/02/2022	Bond Future		113.50736	113.50736		113.35059	113.35059			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		113.71488	113.71488		113.49749	113.49749			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 06/05/2021	Bond Future		103.78056	103.78056		103.78056	103.78056			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future		104.66320	104.66320		104.59651	104.59651			0.00	0.00	0	9,629.0
I2033	On 04/11/2021	Bond Future		104.63874	104.63874		104.57662	104.57662			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future		105.89214	105.89214		105.78192	105.78192			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future		105.92651	105.92651		105.76029	105.76029			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		116.93132	116.93132		116.93132	116.93132			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future		116.25667	116.25667		116.18097	116.18097			0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future		117.59091	117.59091		117.52030	117.52030			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future		117.24657	117.24657		117.12188	117.12188			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future		118.67543	118.67543		118.48804	118.48804			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		105.17018	105.17018		105.17018	105.17018			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future		106.39176	106.39176		106.32344	106.32344			0.00	0.00	0	16,718.0
I2046	On 04/11/2021	Bond Future		105.80410	105.80410		105.74030	105.74030			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future		107.07173	107.07173		106.95913	106.95913			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future		106.52949	106.52949		106.36016	106.36016			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		108.74623	108.74623		108.74623	108.74623			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future		107.77512	107.77512		107.90873	107.90873			0.00	0.00	0	11,209.0
I2050	On 04/11/2021	Bond Future		109.01191	109.01191		109.15248	109.15248			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future		108.36899	108.36899		108.46214	108.46214			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future		109.68956	109.68956		109.72724	109.72724			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 05/08/2021	Index Future		286.67800	286.67800		286.57100	286.57100			0.00	0.00	0	580.0
IGOV	On 04/11/2021	Index Future		289.99900	289.99900		289.90200	289.90200			0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future		293.47200	293.47200		293.24200	293.24200			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future		297.04600	297.04600		296.66200	296.66200			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future		3.68500	96.31500		3.68500	96.31500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future		3.71500	96.28500		3.71500	96.28500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future		3.72000	96.28000		3.73000	96.27000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future		3.75000	96.25000		3.76000	96.24000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future		3.76500	96.23500		3.77500	96.22500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future		3.82000	96.18000		3.83000	96.17000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.95000		96.05000		3.95000	96.05000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.14500		95.85500		4.13500	95.86500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.51500		95.48500		4.50500	95.49500			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.68000		95.32000		4.67000	95.33000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.02500		94.97500		5.03000	94.97000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.21500		94.78500		5.22500	94.77500			0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future			7.29000		118.62308		7.29000	118.62308		7.62	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.46744		114.64136		7.42173	114.85669		7.16	0.00	0.00	0	93,183.0
R186	On 04/11/2021	Bond Future			7.64483		115.92966		7.59485	116.15356		6.47	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,813.26000	1.81326		1,720.56000	1.72056	1,813.260		6.48	0.45	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	570.68000	0.57068		535.25000	0.53525	570.680		7.00	0.18	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.83413		112.00879		7.79301	112.18344		6.41	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.04066		113.34881		8.01138	113.46638		5.91	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			322.64775	322.64775		322.64775	322.64775				0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			317.87038	317.87038		317.91962	317.91962				0.00	0.00	0	1,756.0
R197	On 04/11/2021	Bond Future			321.51775	321.51775		321.58371	321.58371				0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			317.26437	317.26437		317.18712	317.18712				0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			321.13107	321.13107		320.88706	320.88706				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			231.69301	231.69301		231.69301	231.69301				0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			230.36951	230.36951		229.99039	229.99039				0.00	0.00	0	9,325.0
R202	On 04/11/2021	Bond Future			233.01284	233.01284		232.64089	232.64089				0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			231.49898	231.49898		231.01822	231.01822				0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			234.32005	234.32005		233.71287	233.71287				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			4.66500	106.78546		4.66500	106.78546			1.18	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.71323	107.94995		4.70312	107.96539			1.19	0.00	0.00	0	15,675.0
R2023	On 04/11/2021	Bond Future			4.74303	105.25446		4.72635	105.27594			1.14	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			4.75381	106.49087		4.77905	106.46459			0.98	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			4.72364	103.85369		4.82509	103.77257			0.83	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			9.09000	95.71840		9.09000	95.71840			13.37	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future			9.13454	93.64242		9.15466	93.53062			12.60	0.00	0.00	0	103,931.0

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R2030	On 05/08/2021	Bond Future	7.70	Call	178.84000	0.17884	175.04000	0.17504	178.840	12.07	0.07	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.50	Call	889.83000	0.88983	870.45000	0.87045	889.830	12.18	0.27	0.00	0	5,000.0	
R2030	On 05/08/2021	Bond Future	8.78	Call	1,400.46000	1.40046	1,371.35000	1.37135	1,400.460	12.34	0.37	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.83	Call	1,508.09000	1.50809	1,477.05000	1.47705	1,508.090	12.37	0.39	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	1,787.08000	1.78708	1,751.22000	1.75122	1,787.080	12.43	0.44	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	3,256.69000	3.25669	3,199.33000	3.19933	3,256.690	12.73	0.63	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.50	Put	1,424.80000	1.42480	1,477.10000	1.47710	1,424.800	12.76	0.35	0.00	0	5,000.0	
R2030	On 05/08/2021	Bond Future	9.75	Put	1,018.49000	1.01849	1,060.73000	1.06073	1,018.490	13.01	0.27	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.15	Put	584.87000	0.58487	613.65000	0.61365	584.870	13.50	0.17	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	465.67000	0.46567	490.10000	0.49010	465.670	13.63	0.14	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	8.48000	0.00848	9.46000	0.00946	8.480	13.63	0.00	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.32179	94.69524	9.34179	94.58764		11.52	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	915.46000	0.91546	897.41000	0.89741	915.460	10.99	0.23	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,698.00000	1.69800	1,667.62000	1.66762	1,698.000	11.12	0.36	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,680.79000	2.68079	2,637.76000	2.63776	2,680.790	11.36	0.48	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	4,816.11000	4.81611	4,752.31000	4.75231	4,816.110	11.80	0.67	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	394.93000	0.39493	409.71000	0.40971	394.930	12.46	0.10	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	308.45000	0.30845	320.68000	0.32068	308.450	12.46	0.08	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.52111	91.80349	9.55033	91.65163		11.52	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	1,290.87000	1.29087	1,256.95000	1.25695	1,290.870	10.94	0.26	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	2,013.05000	2.01305	1,964.88000	1.96488	2,013.050	11.00	0.36	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	4,021.68000	4.02168	4,107.85000	4.10785	4,021.680	11.28	0.52	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	3,785.98000	3.78598	3,711.49000	3.71149	3,785.980	11.43	0.54	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	2,965.26000	2.96526	3,036.43000	3.03643	2,965.260	11.54	0.42	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	1,343.52000	1.34352	1,383.66000	1.38366	1,343.520	12.42	0.23	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.73311	92.90212	9.77340	92.69997		10.61	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			9.89500	90.09086	9.89500	90.09086		16.10	0.00	0.00	0	0.0	
R2032	On 05/08/2021	Bond Future			9.94688	91.99344	9.96607	91.87866		14.67	0.00	0.00	0	135,812.0	
R2032	On 04/11/2021	Bond Future			10.14653	88.88164	10.16569	88.77041		14.20	0.00	0.00	0	21.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,506.90000	1.50690	1,482.00000	1.48200	1,506.900	13.48	0.30	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,609.76000	2.60976	2,571.29000	2.57129	2,609.760	13.88	0.43	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	215.46000	0.21546	224.19000	0.22419	215.460	15.38	0.05	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.35438	89.92618	10.38159	89.77300		13.54	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	1,157.77000	1.15777	1,130.29000	1.13029	1,157.770	12.81	0.22	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,455.56000	1.45556	1,422.26000	1.42226	1,455.560	12.81	0.26	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	2,189.26000	2.18926	2,143.08000	2.14308	2,189.260	12.87	0.35	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	2,273.22000	2.27322	2,225.75000	2.22575	2,273.220	12.90	0.36	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	5,839.43000	5.83943	5,938.88000	5.93888	5,839.430	13.04	0.60	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	4,746.72000	4.74672	4,835.09000	4.83509	4,746.720	13.28	0.52	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	4,139.78000	4.13978	4,221.13000	4.22113	4,139.780	13.43	0.48	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	3,873.74000	3.87374	3,951.79000	3.95179	3,873.740	13.50	0.46	0.00	0	198.0	

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
R2032	On 03/02/2022	Bond Future	10.53	Put	3,671.29000		3.67129	3,746.72000	3,74672	3,671.290		13.56	0.44	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	3,360.76000		3.36076	3,432.00000	3,43200	3,360.760		13.66	0.41	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	2,763.72000		2.76372	2,826.07000	2,82607	2,763.720		13.92	0.36	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	2,454.44000		2.45444	2,511.68000	2,51168	2,454.440		14.13	0.32	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.57070		86.85535	10.60762	86.65393			13.09	0.00	0.00	0	0.0
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			10.56500		89.57486	10.56500	89.57486			17.99	0.00	0.00	0	0.0
R2035	On 05/08/2021	Bond Future			10.59556		91.71222	10.65590	91.32298			16.52	0.00	0.00	0	91,665.0
R2035	On 05/08/2021	Bond Future	10.02	Call	1,318.02000		1.31802	1,215.82000	1,21582	1,318.020		15.64	0.31	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	2,393.90000		2.39390	2,579.59000	2,57959	2,393.900		16.54	0.42	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	1,192.49000		1.19249	1,306.80000	1,30680	1,192.490		17.39	0.25	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			10.79909		88.26706	10.86105	87.87859			16.22	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	2,003.75000		2.00375	1,884.26000	1,88426	2,003.750		15.28	0.34	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	2,026.93000		2.02693	1,906.45000	1,90645	2,026.930		15.29	0.34	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,292.09000		2.29209	2,160.64000	2,16064	2,292.090		15.43	0.37	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	4,573.84000		4.57384	4,793.44000	4,79344	4,573.840		15.83	0.53	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,368.60000		3.36860	3,197.72000	3,19772	3,368.600		15.86	0.48	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	3,144.15000		3.14415	3,316.65000	3,31665	3,144.150		16.29	0.41	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	2,850.87000		2.85087	3,012.24000	3,01224	2,850.870		16.40	0.38	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	1,843.56000		1.84356	1,960.26000	1,96026	1,843.560		17.18	0.27	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	193.15000		0.19315	212.98000	0.21298	193.150		17.61	0.04	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			11.01415		89.30424	11.08538	88.87096			15.23	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,513.05000		1.51305	1,415.23000	1,41523	1,513.050		14.35	0.25	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	2,183.23000		2.18323	2,052.84000	2,05284	2,183.230		14.35	0.32	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,502.59000		2.50259	2,358.03000	2,35803	2,502.590		14.36	0.36	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	5,769.23000		5.76923	6,020.74000	6,02074	5,769.230		14.72	0.55	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	4,541.89000		4.54189	4,757.71000	4,75771	4,541.890		15.05	0.47	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.28	Put	3,855.59000		3.85559	4,048.93000	4,04893	3,855.590		15.26	0.42	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	3,584.41000		3.58441	3,768.21000	3,76821	3,584.410		15.35	0.40	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	2,869.66000		2.86966	3,025.88000	3,02588	2,869.660		15.71	0.33	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	2,610.16000		2.61016	2,755.32000	2,75532	2,610.160		15.91	0.31	0.00	0	200.0
R2035	On 05/05/2022	Bond Future			11.22894		85.89419	11.31083	85.41048			14.88	0.00	0.00	0	0.0
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			10.78000		85.22837	10.78000	85.22837			19.23	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			10.79067		83.19613	10.84031	82.87552			18.58	0.00	0.00	0	124,489.0
R2037	On 04/11/2021	Bond Future			10.98365		84.13169	11.03443	83.81242			17.33	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	5,767.37000		5.76737	5,574.64000	5,57464	5,767.370		17.57	0.64	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	1,417.65000		1.41765	1,495.98000	1,49598	1,417.650		18.82	0.21	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			11.18741		80.86571	11.24652	80.50463			17.15	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.39894		81.83372	11.46770	81.42561			15.91	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

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 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			10.88000	87.55431		10.88000	87.55431		19.54	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future			10.92139	85.13755		10.97597	84.76120		19.07	0.00	0.00	0	85,293.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,543.40000	3.54340	3,352.71000	3.35271	3,543.400	18.80	0.56	0.00	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	5,657.64000	5.65764	5,406.30000	5.40630	5,657.640	19.51	0.72	0.00	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	5.44000	0.00544	6.66000	0.00666	5.440	21.03	0.00	0.00	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.11000	86.09498	11.16595	85.71951		17.96	0.00	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.30899	82.60186	11.37325	82.18301		17.51	0.00	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.51500	83.59073	11.58884	83.12322		16.33	0.00	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			10.92500	84.25524	10.92500	84.25524			20.52	0.00	0.00	0	0.0
R2044	On 05/08/2021	Bond Future			10.95765	81.94092	11.00145	81.63461			20.04	0.00	0.00	0	60,776.0
R2044	On 04/11/2021	Bond Future			11.13758	82.86243	11.18237	82.55758			18.88	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.32714	79.45647	11.37947	79.11055			18.37	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.52298	80.40775	11.58406	80.01557			17.13	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			10.83500	83.57884	10.83500	83.57884			20.85	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			10.86430	85.59964	10.91293	85.24778			19.31	0.00	0.00	0	172,314.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,388.86000	1.38886	1,299.61000	1.29961	1,388.860	18.06	0.30	0.00	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,940.34000	1.94034	1,826.13000	1.82613	1,940.340	18.50	0.38	0.00	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	3,302.02000	3.30202	3,136.44000	3.13644	3,302.020	19.17	0.53	0.00	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	4,529.19000	4.52919	4,326.79000	4.32679	4,529.190	19.60	0.63	0.00	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.04006	82.14885	11.08994	81.79791			19.26	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.22466	83.11415	11.28214	82.72165			17.64	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.40754	79.69322	11.47376	79.25391			17.42	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			10.49500	69.05948	10.49500	69.05948			21.40	0.00	0.00	0	0.0
R209	On 05/08/2021	Bond Future			10.50695	70.79052	10.55574	70.51531			19.37	0.00	1,415,810.40	20	28,121.0
R209	On 04/11/2021	Bond Future			10.68527	68.44538	10.73516	68.17083			18.60	0.00	20,533,614.00	300	4,375.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,082.16000	1.08216	1,026.65000	1.02665	1,082.160	17.72	0.23	23,785,785.20	1,500	6,000.0	
R209	On 04/11/2021	Bond Future	10.50	Put	4,014.23000	4.01423	4,168.97000	4.16897	4,014.230	18.14	0.52	53,298,534.12	1,500	12,500.0	
R209	On 04/11/2021	Bond Future	12.00	Put	1,213.92000	1.21392	1,280.39000	1.28039	1,213.920	20.11	0.21	42,691,911.45	3,000	9,000.0	
R209	On 03/02/2022	Bond Future			10.86912	69.24975	10.92671	68.94073			17.86	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			11.05833	66.93677	11.12493	66.58846			17.24	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R209/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			204.19987		204.19987		204.19987	204.19987			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			206.55070		206.55070		206.42507	206.42507			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			206.17916		206.17916		206.06241	206.06241			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			208.64926		208.64926		208.43758	208.43758			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			208.39176		208.39176		208.06949	208.06949			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			172.29782		172.29782		172.29782	172.29782			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			171.93889		171.93889		171.84453	171.84453			0.00	0.00	0	1,608.0
R212	On 04/11/2021	Bond Future			173.91207		173.91207		173.82553	173.82553			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			9.50500		85.59941		9.50500	85.59941		15.55	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			9.54121		87.40927		9.57087	87.24543		14.01	0.00	0.00	0	9,054.0
R213	On 04/11/2021	Bond Future			9.73077		84.86128		9.76078	84.70032		13.38	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.93166		85.85819		9.97042	85.65673		12.84	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,190.63000		1.19063	1,148.50000	1.14850	1,190.630	12.19	0.24	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,407.13000		1.40713	1,358.89000	1.35889	1,407.130	12.19	0.27	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,939.23000		1.93923	1,877.10000	1.87710	1,939.230	12.19	0.34	0.00	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	2,060.22000		2.06022	1,995.13000	1.99513	2,060.220	12.19	0.36	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	4,680.15000		4.68015	4,800.30000	4.80030	4,680.150	12.40	0.56	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	4,158.62000		4.15862	4,270.55000	4.27055	4,158.620	12.52	0.52	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	3,537.42000		3.53742	3,638.50000	3.63850	3,537.420	12.68	0.46	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	3,187.05000		3.18705	3,281.50000	3.28150	3,187.050	12.78	0.43	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	3,142.60000		3.14260	3,236.18000	3.23618	3,142.600	12.79	0.43	0.00	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	2,969.60000		2.96960	3,059.71000	3.05971	2,969.600	12.84	0.41	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	2,311.86000		2.31186	2,387.57000	2.38757	2,311.860	13.10	0.34	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	2,200.85000		2.20085	2,273.89000	2.27389	2,200.850	13.16	0.33	0.00	0.00	0	220.0
R213	On 05/05/2022	Bond Future			10.13395		83.35287		10.18310	83.10517		12.35	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future			10.82000		66.27911		10.82000	66.27911		23.23	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			10.84378		67.91092		10.89226	67.63215		21.04	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future			11.01896		65.39608		11.06857	65.11791		20.30	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.20255		66.16446		11.25955	65.85330		19.47	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			11.38438		63.67603		11.44988	63.32758		18.82	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											162,858,603.97	6,480	1 151 558.0
Grand Total:											162,858,603.97	6,480	1 151 558.0