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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/04/2021

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
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.70000		90.70000		90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	783.15400		783.15400		785.21000	785.21000			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	791.17800		791.17800		793.25900	793.25900			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	800.21600		800.21600		802.32500	802.32500			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	809.10200		809.10200		811.23400	811.23400			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	868.00700		868.00700		870.81700	870.81700			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	876.90100		876.90100		879.74300	879.74300			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	886.91800		886.91800		889.79800	889.79800			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	896.76600		896.76600		899.67800	899.67800			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	762.71100		762.71100		765.21400	765.21400			0.00	312,711,510.00	41	238.0
ALBI	On 05/08/2021	Index Future	770.52600		770.52600		773.05800	773.05800			0.00	315,915,660.00	41	134.0
ALBI	On 04/11/2021	Index Future	779.32800		779.32800		781.89400	781.89400			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		787.98100	787.98100		790.57600	790.57600			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		11.67495	74.19047		11.63264	74.40994			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		11.94031	74.97765		11.89608	75.19982			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future		12.19869	72.06861		12.15246	72.29380			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		12.48400	72.88620		12.43568	73.11392			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		12.14377	72.89284		12.09626	73.16826			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.39365	73.66620		12.34392	73.94488			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future		12.63930	70.25942		12.58721	70.54175			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.90094	71.05658		12.84642	71.34212			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		753.74100	753.74100		756.22300	756.22300			0.00	0.00	0	67.0
GOVI	On 05/08/2021	GOVI		761.46400	761.46400		763.97500	763.97500			0.00	0.00	0	928.0
GOVI	On 04/11/2021	GOVI		770.16300	770.16300		772.70700	772.70700			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		778.71400	778.71400		781.28700	781.28700			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		151.90748	151.90748		151.88188	151.88188			0.00	0.00	0	1,355.0
I2025	On 05/08/2021	Bond Future		151.99317	151.99317		151.96799	151.96799			0.00	0.00	0	4,330.0
I2025	On 04/11/2021	Bond Future		153.74979	153.74979		153.72516	153.72516			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		153.94049	153.94049		153.91570	153.91570			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		110.48059	110.48059		110.45887	110.45887			0.00	0.00	0	1,504.0
I2029	On 05/08/2021	Bond Future		111.65279	111.65279		111.63136	111.63136			0.00	0.00	0	2,898.0
I2029	On 04/11/2021	Bond Future		111.79568	111.79568		111.77462	111.77462			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		113.06369	113.06369		113.04244	113.04244			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		103.62163	103.62163	104.98754	104.98754			0.00	0.00	0	1,149.0
I2033		On 05/08/2021	Bond Future		104.72101	104.72101	106.10201	106.10201			0.00	0.00	0	9,625.0
I2033		On 04/11/2021	Bond Future		104.70970	104.70970	106.10720	106.10720			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future		105.89740	105.89740	107.31072	107.31072			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		117.20903	117.20903	117.64728	117.64728			0.00	0.00	0	6,188.0
I2038		On 05/08/2021	Bond Future		116.73579	116.73579	117.17915	117.17915			0.00	0.00	0	7,640.0
I2038		On 04/11/2021	Bond Future		118.08514	118.08514	118.53435	118.53435			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future		117.67732	117.67732	118.13166	118.13166			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		105.36251	105.36251	104.98079	104.98079			0.00	0.00	0	14,566.0
I2046		On 05/08/2021	Bond Future		106.48036	106.48036	106.09512	106.09512			0.00	87,846,297.00	825	14,358.0
I2046		On 04/11/2021	Bond Future		105.90828	105.90828	105.51926	105.51926			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future		107.10960	107.10960	106.71617	106.71617			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		108.47342	108.47342	108.44884	108.44884			0.00	0.00	0	9,841.0
I2050		On 05/08/2021	Bond Future		107.70233	107.70233	107.67784	107.67784			0.00	0.00	0	10,266.0
I2050		On 04/11/2021	Bond Future		108.94712	108.94712	108.92318	108.92318			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future		108.24061	108.24061	108.21636	108.21636			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		283.62200	283.62200	283.92200	283.92200			0.00	45,379,520.00	16	304.0
IGOV		On 05/08/2021	Index Future		286.59800	286.59800	286.90300	286.90300			0.00	0.00	0	578.0
IGOV		On 04/11/2021	Index Future		289.94200	289.94200	290.25200	290.25200			0.00	46,390,720.00	16	16.0
IGOV		On 03/02/2022	Index Future		293.23000	293.23000	293.54400	293.54400			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future		3.69500	96.30500	3.68500	96.31500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future		3.71500	96.28500	3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future		3.74000	96.26000	3.71000	96.29000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future		3.78000	96.22000	3.75000	96.25000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future		3.80500	96.19500	3.76500	96.23500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 20/10/2021	Jibar Tradeable Future		3.86000	96.14000	3.82000	96.18000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		3.99000	96.01000	3.94000	96.06000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.17500	95.82500	4.11500	95.88500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.52500	95.47500	4.46000	95.54000			0.00	0.00	0	471.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		4.70000	95.30000	4.63000	95.37000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.05000	94.95000	4.97000	95.03000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		5.24500	94.75500	5.15500	94.84500			0.00	0.00	0	0.0
R186		On 06/05/2021	Bond Future		7.36045	118.27534	7.29731	118.58693		7.91	0.00	0.00	0	43,928.0

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	681.44000		0.68144		548.63000	0.54863	681.440	7.93	0.59	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future	7.60	Put	133.72000		0.13372		105.30000	0.10530	133.720	8.06	0.18	0.00	0	5,000.0
R186	On 06/05/2021	Bond Future	7.60	Call	1,306.26000		1.30626		1,589.43000	1.58943	1,306.260	8.06	0.82	0.00	0	5,000.0
R186	On 05/08/2021	Bond Future			7.55712		114.22039		7.48989	114.53579		7.61	0.00	0.00	0	88,985.0
R186	On 04/11/2021	Bond Future			7.73798		115.51386		7.66633	115.83352		6.93	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			7.95073		111.51543		7.87426	111.83868		6.24	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			322.31171		322.31171		322.26363	322.26363			0.00	0.00	0	2,744.0
R197	On 05/08/2021	Bond Future			317.75179		317.75179		317.70476	317.70476			0.00	0.00	0	970.0
R197	On 04/11/2021	Bond Future			321.42406		321.42406		321.37832	321.37832			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			316.99339		316.99339		316.94730	316.94730			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			232.25263		232.25263		232.66153	232.66153			0.00	0.00	0	7,827.0
R202	On 05/08/2021	Bond Future			230.47841		230.47841		230.89292	230.89292			0.00	0.00	0	9,284.0
R202	On 04/11/2021	Bond Future			233.14178		233.14178		233.56238	233.56238			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			231.49626		231.49626		231.92167	231.92167			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			4.71351		106.69952		4.67927	106.76017		1.36	0.00	0.00	0	27,376.0
R2023	On 05/08/2021	Bond Future			4.80837		107.80473		4.76787	107.86652		1.31	0.00	0.00	0	15,252.0
R2023	On 04/11/2021	Bond Future			4.85002		105.11680		4.80096	105.17989		1.28	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			4.95258		106.28417		4.89113	106.34801		1.18	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			9.26697		94.71896		9.21920	94.98737		13.73	0.00	0.00	0	62,145.0
R2030	On 06/05/2021	Bond Future	7.97	Call	0.00000		0.00000		0.03000	0.00003	0.000	13.11	0.00	0.00	38	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	45.04000		0.04504		82.95000	0.08295	45.040	13.59	0.06	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	2,200.18000		2.20018		2,001.44000	2.00144	2,200.180	13.67	0.87	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	1,953.35000		1.95335		1,769.72000	1.76972	1,953.350	13.70	0.84	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	1,718.68000		1.71868		1,551.41000	1.55141	1,718.680	13.73	0.80	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	867.31000		0.86731		776.86000	0.77686	867.310	13.89	0.55	1,996,542.32	38	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	737.52000		0.73752		931.41000	0.93141	737.520	13.93	0.51	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	22.04000		0.02204		23.10000	0.02310	22.040	14.75	0.03	105,416.70	38	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	0.00000		0.00000		0.00000	0.00000	0.000	14.86	0.00	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.48948		91.69512		9.43938	91.96679		13.25	0.00	0.00	0	97,389.0
R2030	On 05/08/2021	Bond Future	7.70	Call	136.76000		0.13676		156.05000	0.15605	136.760	12.68	0.05	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	642.68000		0.64268		706.64000	0.70664	642.680	12.80	0.20	0.00	0	5,000.0

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R2030	On 05/08/2021	Bond Future	8.78	Call	1,015.37000	1.01537	1,103.30000	1.10330	1,015.370	12.97	0.28	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.83	Call	1,095.20000	1.09520	1,187.70000	1.18770	1,095.200	13.00	0.29	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	1,303.76000	1.30376	1,407.45000	1.40745	1,303.760	13.08	0.33	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	2,434.20000	2.43420	2,585.41000	2.58541	2,434.200	13.39	0.50	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.50	Put	2,514.11000	2.51411	2,398.24000	2.39824	2,514.110	13.42	0.48	0.00	0	5,000.0	
R2030	On 05/08/2021	Bond Future	9.75	Put	1,934.72000	1.93472	1,840.76000	1.84076	1,934.720	13.68	0.40	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.15	Put	1,251.91000	1.25191	1,187.41000	1.18741	1,251.910	14.18	0.29	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	1,048.78000	1.04878	993.53000	0.99353	1,048.780	14.32	0.25	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	49.44000	0.04944	45.95000	0.04595	49.440	14.32	0.02	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.69101	92.73437	9.63856	93.00965		12.24	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	721.05000	0.72105	776.80000	0.77680	721.050	11.69	0.18	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,330.93000	1.33093	1,417.73000	1.41773	1,330.930	11.83	0.28	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,116.37000	2.11637	2,234.05000	2.23405	2,116.370	12.08	0.39	1,818,466.80	50	1,102.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	3,886.94000	3.88694	4,054.20000	4.05420	3,886.940	12.53	0.57	2,650,424.98	50	1,102.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	814.06000	0.81406	774.95000	0.77495	814.060	13.19	0.17	774,058.50	50	1,102.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	665.93000	0.66593	632.91000	0.63291	665.930	13.19	0.14	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.91952	89.76032	9.86455	90.03873		11.18	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	802.22000	0.80222	859.00000	0.85900	802.220	10.55	0.18	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,328.09000	1.32809	1,410.40000	1.41040	1,328.090	10.61	0.27	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	5,148.77000	5.14877	4,985.62000	4.98562	5,148.770	10.93	0.61	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	2,751.84000	2.75184	2,883.80000	2.88380	2,751.840	11.09	0.45	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	3,890.28000	3.89028	3,755.66000	3.75566	3,890.280	11.20	0.51	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	1,839.75000	1.83975	1,765.45000	1.76545	1,839.750	12.03	0.29	0.00	0	1,000.0	
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			10.07184	89.02330	10.01403	89.37038		16.49	0.00	0.00	0	71,671.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	1,801.49000	1.80149	2,117.23000	2.11723	1,801.490	16.85	0.77	4,778,032.51	69	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.95	0.00	0.00	69	736.0	
R2032	On 05/08/2021	Bond Future			10.29440	89.94540	10.23404	90.29652		15.32	0.00	0.00	0	131,970.0	
R2032	On 04/11/2021	Bond Future			10.50738	86.81815	10.44437	87.17373		14.94	0.00	0.00	0	21.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,193.04000	1.19304	1,288.14000	1.28814	1,193.040	14.20	0.24	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,083.16000	2.08316	2,221.60000	2.22160	2,083.160	14.61	0.36	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	472.67000	0.47267	444.17000	0.44417	472.670	16.13	0.10	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.74116	87.78240	10.67537	88.14199		13.09	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	728.74000	0.72874	790.01000	0.79001	728.740	12.37	0.15	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	940.05000	0.94005	1,014.65000	1.01465	940.050	12.37	0.19	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,483.58000	1.48358	1,588.15000	1.58815	1,483.580	12.43	0.27	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	1,548.23000	1.54823	1,655.91000	1.65591	1,548.230	12.46	0.28	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	7,165.86000	7.16586	6,929.10000	6.92910	7,165.860	12.60	0.68	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	5,915.60000	5.91560	5,705.79000	5.70579	5,915.600	12.84	0.61	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	5,207.30000	5.20730	5,014.62000	5.01462	5,207.300	12.99	0.56	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	4,893.26000	4.89326	4,708.65000	4.70865	4,893.260	13.06	0.54	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	4,652.72000	4.65272	4,474.50000	4.47450	4,652.720	13.11	0.52	0.00	0	210.0	

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	10.66	Put	4,282.26000		4.28226	4,114.28000	4.11428	4,282.260		13.20	0.49	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	3,555.41000		3.55541	3,409.39000	3.40939	3,555.410		13.44	0.43	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	3,170.12000		3.17012	3,036.88000	3.03688	3,170.120		13.63	0.40	0.00	0	210.0
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			10.78226		88.17043	10.73455	88.47603			18.40	0.00	0.00	0	68,919.0
R2035	On 06/05/2021	Bond Future	10.05	Call	11.40000		0.01140	25.62000	0.02562	11.400		17.77	0.01	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	54.34000		0.05434	98.10000	0.09810	54.340		18.08	0.06	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	10.40	Call	154.83000		0.15483	242.28000	0.24228	154.830		18.28	0.14	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.55	Put	1,849.37000		1.84937	1,684.74000	1.68474	1,849.370		18.46	0.74	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.81	Call	1,006.43000		1.00643	1,240.24000	1.24024	1,006.430		18.81	0.54	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.05	Put	319.19000		0.31919	300.29000	0.30029	319.190		19.25	0.23	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	11.15	Call	2,505.50000		2.50550	2,803.21000	2.80321	2,505.500		19.46	0.84	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	85.56000		0.08556	86.28000	0.08628	85.560		19.80	0.08	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	11.55	Put	22.35000		0.02235	24.64000	0.02464	22.350		20.17	0.02	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	0.54000		0.00054	0.79000	0.00079	0.540		20.17	0.00	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	12.77	Put	0.00000		0.00000	0.00000	0.00000	0.000		20.17	0.00	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	0.00000		0.00000	0.00000	0.00000	0.000		20.17	0.00	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			11.01077		89.08371	10.96097	89.39288			17.13	0.00	0.00	0	83,331.0
R2035	On 05/08/2021	Bond Future	10.02	Call	877.89000		0.87789	957.54000	0.95754	877.890		16.23	0.21	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	3,996.05000		3.99605	3,842.10000	3.84210	3,996.050		17.15	0.56	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	2,297.66000		2.29766	2,199.11000	2.19911	2,297.660		18.01	0.38	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			11.23000		85.61685	11.17806	85.93000			16.91	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,466.35000		1.46635	1,558.34000	1.55834	1,466.350		15.96	0.26	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,484.04000		1.48404	1,576.78000	1.57678	1,484.040		15.97	0.26	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,687.45000		1.68745	1,788.56000	1.78856	1,687.450		16.11	0.29	916,943.92	37	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	6,399.44000		6.39944	6,216.12000	6.21612	6,399.440		16.52	0.62	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	2,531.50000		2.53150	2,662.89000	2.66289	2,531.500		16.55	0.38	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	4,664.82000		4.66482	4,518.03000	4.51803	4,664.820		16.99	0.51	1,621,439.38	37	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	4,296.14000		4.29614	4,158.08000	4.15808	4,296.140		17.10	0.48	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	2,961.02000		2.96102	2,859.32000	2.85932	2,961.020		17.88	0.36	1,159,443.30	37	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	449.94000		0.44994	429.06000	0.42906	449.940		18.31	0.08	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			11.47306		86.56771	11.41882	86.88446			14.78	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	933.37000		0.93337	994.42000	0.99442	933.370		14.00	0.17	662,017.64	44	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,404.47000		1.40447	1,487.59000	1.48759	1,404.470		14.00	0.24	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	1,636.24000		1.63624	1,729.16000	1.72916	1,636.240		14.01	0.27	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	7,393.50000		7.39350	7,196.62000	7.19662	7,393.500		14.32	0.65	2,484,386.01	44	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	5,929.56000		5.92956	5,759.36000	5.75936	5,929.560		14.62	0.57	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.28	Put	5,094.30000		5.09430	4,941.22000	4.94122	5,094.300		14.80	0.51	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	4,759.52000		4.75952	4,613.79000	4.61379	4,759.520		14.89	0.49	1,877,338.01	44	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	3,854.65000		3.85465	3,730.59000	3.73059	3,854.650		15.20	0.42	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	3,518.89000		3.51889	3,403.74000	3.40374	3,518.890		15.38	0.39	0.00	0	200.0
R2035	On 28/02/2035	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
R2037	On 06/05/2021	Bond Future			10.99244	83.86071		10.94475	84.16475			19.66	0.00	0.00	0	56,508.0
R2037	On 05/08/2021	Bond Future			11.22156	80.47411		11.17177	80.78171			19.26	0.00	0.00	0	112,691.0
R2037	On 04/11/2021	Bond Future			11.43027	81.38654		11.37841	81.69812			18.07	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	4,448.49000	4.44849		4,629.64000	4.62964	4,448.490		18.32	0.54	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	2,380.50000	2.38050		2,298.17000	2.29817	2,380.500		19.56	0.30	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			11.66157	78.03626		11.60749	78.35136			16.63	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			11.14717	85.72103		11.09442	86.07796			20.06	0.00	0.00	0	42,054.0
R2040	On 06/05/2021	Bond Future	10.83	Call	231.79000	0.23179		354.65000	0.35465	231.790		19.81	0.18	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	2,992.41000	2.99241		3,341.84000	3.34184	2,992.410		21.16	0.88	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	0.00000	0.00000		0.00000	0.00000	0.000		22.16	0.00	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.37274	82.10338		11.31764	82.46443			19.72	0.00	0.00	0	64,330.0
R2040	On 05/08/2021	Bond Future	11.05	Call	2,432.74000	2.43274		2,604.49000	2.60449	2,432.740		19.79	0.42	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	4,080.58000	4.08058		4,307.92000	4.30792	4,080.580		20.65	0.57	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	36.08000	0.03608		33.56000	0.03356	36.080		21.69	0.01	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.57809	83.03443		11.52069	83.40004			18.64	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.80541	79.45220		11.74552	79.82189			17.14	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			11.19148	82.40907		11.13863	82.76959			21.04	0.00	0.00	0	44,733.0
R2044	On 06/05/2021	Bond Future	10.70	Call	79.09000	0.07909		140.98000	0.14098	79.090		20.54	0.08	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	1,313.72000	1.31372		1,176.01000	1.17601	1,313.720		21.20	0.60	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	1,603.33000	1.60333		1,913.23000	1.91323	1,603.330		21.67	0.67	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	438.88000	0.43888		400.01000	0.40001	438.880		21.78	0.28	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	67.88000	0.06788		67.79000	0.06779	67.880		22.74	0.06	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	0.43000	0.00043		0.63000	0.00063	0.430		23.26	0.00	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.40786	78.88234		11.35264	79.24699			20.68	0.00	0.00	0	48,301.0
R2044	On 04/11/2021	Bond Future			11.60461	79.77683		11.54708	80.14603			19.56	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.82214	76.28353		11.76208	76.65694			17.97	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			11.10025	81.68093		11.04723	82.05406			21.41	0.00	0.00	0	89,252.0
R2048	On 06/05/2021	Bond Future	10.90	Call	432.61000	0.43261		612.35000	0.61235	432.610		21.66	0.29	0.00	0	1,030.0
R2048	On 06/05/2021	Bond Future	11.40	Call	2,355.90000	2.35590		2,705.77000	2.70577	2,355.900		22.81	0.79	0.00	0	1,030.0
R2048	On 05/08/2021	Bond Future			11.30187	82.52704		11.24651	82.90442			19.96	0.00	0.00	0	168,210.0
R2048	On 05/08/2021	Bond Future	10.30	Call	867.47000	0.86747		958.45000	0.95845	867.470		18.71	0.20	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,241.51000	1.24151		1,357.60000	1.35760	1,241.510		19.14	0.26	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,211.12000	2.21112		2,378.95000	2.37895	2,211.120		19.82	0.39	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	3,128.56000	3.12856		3,334.01000	3.33401	3,128.560		20.24	0.49	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.49443	79.04899		11.43669	79.43111			19.94	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 Interest
R2048	On 03/02/2022	Bond Future			11.70654		79.92698		11.64622	80.31339		17.33	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			10.72032		67.79536		10.67736	68.03377		21.94	0.00	0.00	0	12,751.0
R209	On 06/05/2021	Bond Future	9.50	Call	0.11000		0.00011		0.45000	0.00045	0.110	20.94	0.00	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	1.79000		0.00179		4.86000	0.00486	1.790	21.10	0.00	0.00	0	4,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	96.62000		0.09662		153.46000	0.15346	96.620	21.69	0.10	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	170.13000		0.17013		251.31000	0.25131	170.130	21.79	0.16	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	1,208.33000		1.20833		1,121.91000	1.12191	1,208.330	22.06	0.62	0.00	0	1,750.0
R209	On 06/05/2021	Bond Future	11.00	Put	289.09000		0.28909		280.12000	0.28012	289.090	22.68	0.23	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	90.33000		0.09033		93.42000	0.09342	90.330	23.19	0.09	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	12.13000		0.01213		14.48000	0.01448	12.130	23.74	0.02	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	0.06000		0.00006		0.11000	0.00011	0.060	23.74	0.00	0.00	0	8,350.0
R209	On 05/08/2021	Bond Future			10.92226		68.49759		10.87761	68.73878		20.33	0.00	0.00	0	16,261.0
R209	On 04/11/2021	Bond Future			11.11484		66.13250		11.06845	66.37678		19.70	0.00	0.00	0	3,675.0
R209	On 04/11/2021	Bond Future	9.50	Call	829.19000		0.82919		880.83000	0.88083	829.190	18.77	0.18	0.00	0	4,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	5,692.26000		5.69226		5,553.69000	5.55369	5,692.260	19.47	0.61	0.00	0	10,000.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,074.84000		2.07484		2,012.15000	2.01215	2,074.840	21.24	0.30	0.00	0	6,500.0
R209	On 03/02/2022	Bond Future			11.32327		66.86702		11.27508	67.11406		17.28	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			203.79917		203.79917		203.63269	203.63269			0.00	0.00	0	948.0
R210	On 05/08/2021	Bond Future			205.96140		205.96140		205.79413	205.79413			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			205.60870		205.60870		205.44070	205.44070			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			207.94080		207.94080		207.77098	207.77098			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			172.12067		172.12067		172.09884	172.09884			0.00	0.00	0	2,905.0
R212	On 05/08/2021	Bond Future			171.62162		171.62162		171.60039	171.60039			0.00	0.00	0	750.0
R212	On 04/11/2021	Bond Future			173.60539		173.60539		173.58490	173.58490			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			9.69611		84.53326		9.64824	84.79866		15.97	0.00	0.00	0	2,911.0
R213	On 05/08/2021	Bond Future			9.90855		85.40886		9.85856	85.67744		14.78	0.00	0.00	0	8,402.0
R213	On 04/11/2021	Bond Future			10.11207		82.84574		10.05988	83.11787		14.24	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.34028		83.76580		10.28576	84.04100		12.47	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	735.89000		0.73589		787.13000	0.78713	735.890	11.77	0.17	0.00	0	200.0

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
R213	8.80	Call	887.42000	0.88742		946.56000	0.94656	887.420	11.77	0.19	0.00	0	102.0
R213	9.15	Call	1,272.39000	1.27239		1,349.76000	1.34976	1,272.390	11.77	0.26	0.00	0	220.0
R213	9.22	Call	1,362.11000	1.36211		1,443.41000	1.44341	1,362.110	11.77	0.27	0.00	0	430.0
R213	9.58	Put	5,909.78000	5.90978		5,738.39000	5.73839	5,909.780	12.01	0.65	0.00	0	200.0
R213	9.76	Put	5,305.31000	5.30531		5,145.48000	5.14548	5,305.310	12.14	0.61	0.00	0	102.0
R213	10.00	Put	4,573.14000	4.57314		4,428.67000	4.42867	4,573.140	12.31	0.55	0.00	0	430.0
R213	10.15	Put	4,153.41000	4.15341		4,018.35000	4.01835	4,153.410	12.41	0.52	0.00	0	200.0
R213	10.17	Put	4,099.84000	4.09984		3,966.02000	3.96602	4,099.840	12.42	0.52	0.00	0	220.0
R213	10.25	Put	3,890.69000	3.89069		3,761.80000	3.76180	3,890.690	12.47	0.50	0.00	0	102.0
R213	10.60	Put	3,083.40000	3.08340		2,975.21000	2.97521	3,083.400	12.73	0.42	0.00	0	430.0
R213	10.67	Put	2,942.73000	2.94273		2,838.45000	2.83845	2,942.730	12.79	0.41	0.00	0	220.0
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	11.07010	64.85486		11.02210	65.12433		23.83	0.00	0.00	0	9,157.0
R214	On 05/08/2021	Bond Future	11.26943	65.52661		11.21946	65.79926		22.06	0.00	0.00	0	8,755.0
R214	On 04/11/2021	Bond Future	11.45961	62.99070		11.40766	63.26676		21.48	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future	11.66852	63.69025		11.61444	63.96944		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
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 :											829,088,217.08	1,584	1 703 333.0
Grand Total:											829,088,217.08	1,584	1 703 333.0