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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/04/2021

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		90.71000	90.71000		90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future		782.41200	782.41200		783.15400	783.15400			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future		790.42500	790.42500		791.17800	791.17800			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		799.45000	799.45000		800.21600	800.21600			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		808.32700	808.32700		809.10200	809.10200			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future		866.47600	866.47600		868.00700	868.00700			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		875.35000	875.35000		876.90100	876.90100			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		885.34400	885.34400		886.91800	886.91800			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		895.17400	895.17400		896.76600	896.76600			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future		760.37300	760.37300		762.71100	762.71100			0.00	0.00	0	238.0
ALBI	On 05/08/2021	Index Future		768.16100	768.16100		770.52600	770.52600			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future		776.93100	776.93100		779.32800	779.32800			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	785.55800		785.55800		787.98100	787.98100			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	11.73727		73.86889		11.67495	74.19047			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	12.00544		74.65226		11.94031	74.97765			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	12.26672		71.73905		12.19869	72.06861			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.55513		72.55286		12.48400	72.88620			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	12.21128		72.50450		12.14377	72.89284			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	12.46431		73.27340		12.39365	73.66620			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	12.71330		69.86165		12.63930	70.25942			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.97842		70.65423		12.90094	71.05658			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	751.50700		751.50700		753.74100	753.74100			0.00	285,572,660.00	38	37.0
GOVI	On 05/08/2021	GOVI	759.20300		759.20300		761.46400	761.46400			0.00	288,497,140.00	38	966.0
GOVI	On 04/11/2021	GOVI	767.87200		767.87200		770.16300	770.16300			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	776.39700		776.39700		778.71400	778.71400			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	152.20428		152.20428		151.90748	151.90748			0.00	0.00	0	1,355.0
I2025	On 05/08/2021	Bond Future	152.29237		152.29237		151.99317	151.99317			0.00	0.00	0	4,330.0
I2025	On 04/11/2021	Bond Future	154.05160		154.05160		153.74979	153.74979			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	154.24566		154.24566		153.94049	153.94049			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	110.74207		110.74207		110.48059	110.48059			0.00	0.00	0	1,504.0
I2029	On 05/08/2021	Bond Future	111.91650		111.91650		111.65279	111.65279			0.00	0.00	0	2,898.0
I2029	On 04/11/2021	Bond Future	112.06180		112.06180		111.79568	111.79568			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	113.33274		113.33274		113.06369	113.06369			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	103.64438	103.64438		103.62163	103.62163			0.00	0.00	0	1,149.0
I2033		On 05/08/2021	Bond Future	104.74345	104.74345		104.72101	104.72101			0.00	6,389,350.45	61	9,686.0
I2033		On 04/11/2021	Bond Future	104.73181	104.73181		104.70970	104.70970			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future	105.91969	105.91969		105.89740	105.89740			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	117.23540	117.23540		117.20903	117.20903			0.00	0.00	0	6,188.0
I2038		On 05/08/2021	Bond Future	116.76194	116.76194		116.73579	116.73579			0.00	0.00	0	7,640.0
I2038		On 04/11/2021	Bond Future	118.11089	118.11089		118.08514	118.08514			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future	117.70330	117.70330		117.67732	117.67732			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	105.74583	105.74583		105.36251	105.36251			0.00	0.00	0	14,566.0
I2046		On 05/08/2021	Bond Future	106.86723	106.86723		106.48036	106.48036			0.00	0.00	0	14,358.0
I2046		On 04/11/2021	Bond Future	106.29897	106.29897		105.90828	105.90828			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future	107.50474	107.50474		107.10960	107.10960			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	108.80123	108.80123		108.47342	108.47342			0.00	0.00	0	9,841.0
I2050		On 05/08/2021	Bond Future	108.03291	108.03291		107.70233	107.70233			0.00	0.00	0	10,266.0
I2050		On 04/11/2021	Bond Future	109.28089	109.28089		108.94712	108.94712			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future	108.57832	108.57832		108.24061	108.24061			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	283.90400	283.90400		283.62200	283.62200			0.00	0.00	0	304.0
IGOV		On 05/08/2021	Index Future	286.88200	286.88200		286.59800	286.59800			0.00	0.00	0	578.0
IGOV		On 04/11/2021	Index Future	290.22700	290.22700		289.94200	289.94200			0.00	0.00	0	16.0
IGOV		On 03/02/2022	Index Future	293.51900	293.51900		293.23000	293.23000			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future	3.69500	96.30500		3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future	3.72500	96.27500		3.71500	96.28500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future	3.74000	96.26000		3.74000	96.26000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future	3.78000	96.22000		3.78000	96.22000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.80500	96.19500		3.80500	96.19500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 20/10/2021	Jibar Tradeable Future	3.87000	96.13000		3.86000	96.14000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	4.00000	96.00000		3.99000	96.01000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	4.19500	95.80500		4.17500	95.82500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.56500	95.43500		4.52500	95.47500			0.00	0.00	0	471.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	4.74000	95.26000		4.70000	95.30000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future	5.10500	94.89500		5.05000	94.95000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future	5.30500	94.69500		5.24500	94.75500			0.00	0.00	0	0.0
R186		On 06/05/2021	Bond Future	7.38334	118.16264		7.36045	118.27534		7.93	0.00	85,077,100.80	720	43,458.0

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	714.49000		0.71449		681.44000	0.68144	714.490	7.95	0.63	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future	7.60	Put	129.58000		0.12958		133.72000	0.13372	129.580	8.09	0.19	0.00	0	5,000.0
R186	On 06/05/2021	Bond Future	7.60	Call	1,189.42000		1.18942		1,306.26000	1.30626	1,189.420	8.09	0.81	0.00	0	5,000.0
R186	On 05/08/2021	Bond Future			7.58157		114.10595		7.55712	114.22039		7.30	0.00	0.00	0	88,985.0
R186	On 04/11/2021	Bond Future			7.76415		115.39739		7.73798	115.51386		6.70	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			7.97866		111.39766		7.95073	111.51543		6.60	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			322.35972		322.35972		322.31171	322.31171			0.00	0.00	0	2,744.0
R197	On 05/08/2021	Bond Future			317.79883		317.79883		317.75179	317.75179			0.00	0.00	0	970.0
R197	On 04/11/2021	Bond Future			321.46973		321.46973		321.42406	321.42406			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			317.03949		317.03949		316.99339	316.99339			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			232.30352		232.30352		232.25263	232.25263			0.00	0.00	0	7,827.0
R202	On 05/08/2021	Bond Future			230.52879		230.52879		230.47841	230.47841			0.00	8,068,507.65	35	9,319.0
R202	On 04/11/2021	Bond Future			233.19136		233.19136		233.14178	233.14178			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			231.54640		231.54640		231.49626	231.49626			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			4.68200		106.75533		4.71351	106.69952		1.21	0.00	0.00	0	27,376.0
R2023	On 05/08/2021	Bond Future			4.77175		107.86060		4.80837	107.80473		1.22	0.00	0.00	0	15,252.0
R2023	On 04/11/2021	Bond Future			4.80657		105.17267		4.85002	105.11680		1.18	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			4.89824		106.34062		4.95258	106.28417		1.05	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			9.28962		94.59204		9.26697	94.71896		13.78	0.00	0.00	0	62,145.0
R2030	On 06/05/2021	Bond Future	7.97	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.17	0.00	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	24.16000		0.02416		45.04000	0.04504	24.160	13.46	0.04	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	2,285.65000		2.28565		2,200.18000	2.20018	2,285.650	13.55	0.91	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	2,028.81000		2.02881		1,953.35000	1.95335	2,028.810	13.59	0.87	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	1,783.28000		1.78328		1,718.68000	1.71868	1,783.280	13.63	0.84	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	880.76000		0.88076		867.31000	0.86731	880.760	13.76	0.59	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	614.26000		0.61426		737.52000	0.73752	614.260	13.79	0.48	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	14.63000		0.01463		22.04000	0.02204	14.630	14.46	0.02	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	0.00000		0.00000		0.00000	0.00000	0.000	14.91	0.00	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.51328		91.56643		9.48948	91.69512		13.03	0.00	0.00	0	97,389.0
R2030	On 05/08/2021	Bond Future	7.70	Call	116.81000		0.11681		136.76000	0.13676	116.810	12.48	0.05	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	568.92000		0.56892		642.68000	0.64268	568.920	12.48	0.18	0.00	0	5,000.0

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R2030	On 05/08/2021	Bond Future	8.78	Call	913.87000	0.91387	1,015.37000	1.01537	913.870	12.61	0.26	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.83	Call	989.15000	0.98915	1,095.20000	1.09520	989.150	12.64	0.28	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	1,186.88000	1.18688	1,303.76000	1.30376	1,186.880	12.70	0.32	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	2,284.69000	2.28469	2,434.20000	2.43420	2,284.690	13.00	0.49	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.50	Put	2,490.32000	2.49032	2,514.11000	2.51411	2,490.320	13.03	0.49	0.00	0	5,000.0	
R2030	On 05/08/2021	Bond Future	9.75	Put	1,884.13000	1.88413	1,934.72000	1.93472	1,884.130	13.19	0.41	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.15	Put	1,188.97000	1.18897	1,251.91000	1.25191	1,188.970	13.64	0.29	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	996.13000	0.99613	1,048.78000	1.04878	996.130	13.83	0.25	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	45.48000	0.04548	49.44000	0.04944	45.480	14.10	0.02	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.71598	92.60370	9.69101	92.73437		11.97	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	647.49000	0.64749	721.05000	0.72105	647.490	11.42	0.17	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,198.69000	1.19869	1,330.93000	1.33093	1,198.690	11.43	0.27	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	1,949.10000	1.94910	2,116.37000	2.11637	1,949.100	11.65	0.38	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	3,680.66000	3.68066	3,886.94000	3.88694	3,680.660	12.06	0.56	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	786.86000	0.78686	814.06000	0.81406	786.860	12.93	0.17	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	640.47000	0.64047	665.93000	0.66593	640.470	12.93	0.14	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.94570	89.62812	9.91952	89.76032		11.78	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	909.34000	0.90934	802.22000	0.80222	909.340	11.19	0.20	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,437.51000	1.43751	1,328.09000	1.32809	1,437.510	11.19	0.28	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	5,360.85000	5.36085	5,148.77000	5.14877	5,360.850	11.39	0.61	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	2,827.59000	2.82759	2,751.84000	2.75184	2,827.590	11.54	0.44	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	4,095.51000	4.09551	3,890.28000	3.89028	4,095.510	11.66	0.52	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	2,008.01000	2.00801	1,839.75000	1.83975	2,008.010	12.53	0.30	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			10.10453	88.82785	10.07184	89.02330		16.58	0.00	0.00	0	71,671.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	1,607.50000	1.60750	1,801.49000	1.80149	1,607.500	16.94	0.76	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	0.00000	0.00000	0.00000	0.00000	0.000	18.04	0.00	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.32856	89.74754	10.29440	89.94540		15.17	0.00	0.00	0	131,970.0	
R2032	On 04/11/2021	Bond Future			10.54309	86.61751	10.50738	86.81815		14.65	0.00	0.00	0	21.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,072.87000	1.07287	1,193.04000	1.19304	1,072.870	13.85	0.23	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	1,889.80000	1.88980	2,083.16000	2.08316	1,889.800	14.12	0.34	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	457.78000	0.45778	472.67000	0.47267	457.780	15.85	0.09	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.77845	87.57949	10.74116	87.78240		13.75	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	814.79000	0.81479	728.74000	0.72874	814.790	13.03	0.16	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,034.85000	1.03485	940.05000	0.94005	1,034.850	13.03	0.20	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,576.03000	1.57603	1,483.58000	1.48358	1,576.030	13.03	0.27	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	1,633.71000	1.63371	1,548.23000	1.54823	1,633.710	13.03	0.28	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	7,428.80000	7.42880	7,165.86000	7.16586	7,428.800	13.07	0.68	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	6,170.94000	6.17094	5,915.60000	5.91560	6,170.940	13.31	0.61	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	5,459.12000	5.45912	5,207.30000	5.20730	5,459.120	13.47	0.57	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	5,144.07000	5.14407	4,893.26000	4.89326	5,144.070	13.54	0.55	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	4,902.03000	4.90203	4,652.72000	4.65272	4,902.030	13.60	0.53	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	4,525.83000		4.52583	4,282.26000	4.28226	4,525.830		13.69	0.50	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	3,775.16000		3.77516	3,555.41000	3.55541	3,775.160		13.90	0.44	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	3,374.51000		3.37451	3,170.12000	3.17012	3,374.510		14.07	0.41	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			10.85499		87.70759	10.78226	88.17043			18.58	0.00	0.00	0	68,919.0
R2035	On 06/05/2021	Bond Future	10.05	Call	2.82000		0.00282	11.40000	0.01140	2.820		17.58	0.00	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	19.51000		0.01951	54.34000	0.05434	19.510		17.89	0.03	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	10.40	Call	71.97000		0.07197	154.83000	0.15483	71.970		18.14	0.08	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.55	Put	2,159.54000		2.15954	1,849.37000	1.84937	2,159.540		18.36	0.82	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.81	Call	703.00000		0.70300	1,006.43000	1.00643	703.000		18.65	0.45	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.05	Put	370.80000		0.37080	319.19000	0.31919	370.800		18.98	0.28	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	11.15	Call	2,069.39000		2.06939	2,505.50000	2.50550	2,069.390		19.15	0.81	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	90.90000		0.09090	85.56000	0.08556	90.900		19.47	0.09	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	11.55	Put	21.69000		0.02169	22.35000	0.02235	21.690		19.93	0.03	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	0.47000		0.00047	0.54000	0.00054	0.470		20.35	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		20.35	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		20.35	0.00	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			11.08667		88.61562	11.01077	89.08371			17.11	0.00	0.00	0	83,331.0
R2035	On 05/08/2021	Bond Future	10.02	Call	731.02000		0.73102	877.89000	0.87789	731.020		15.91	0.19	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	4,198.23000		4.19823	3,996.05000	3.99605	4,198.230		16.88	0.58	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	2,382.99000		2.38299	2,297.66000	2.29766	2,382.990		17.55	0.40	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			11.30915		85.14289	11.23000	85.61685			16.63	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,265.36000		1.26536	1,466.35000	1.46635	1,265.360		15.58	0.24	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,279.31000		1.27931	1,484.04000	1.48404	1,279.310		15.58	0.24	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,440.18000		1.44018	1,687.45000	1.68745	1,440.180		15.58	0.26	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	6,566.21000		6.56621	6,399.44000	6.39944	6,566.210		15.98	0.65	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	2,221.63000		2.22163	2,531.50000	2.53150	2,221.630		16.00	0.36	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	4,774.94000		4.77494	4,664.82000	4.66482	4,774.940		16.47	0.53	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	4,391.63000		4.39163	4,296.14000	4.29614	4,391.630		16.58	0.50	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	2,968.79000		2.96879	2,961.02000	2.96102	2,968.790		17.20	0.38	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	459.72000		0.45972	449.94000	0.44994	459.720		18.04	0.09	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			11.55569		86.08854	11.47306	86.56771			15.47	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	957.68000		0.95768	933.37000	0.93337	957.680		14.58	0.17	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,420.23000		1.42023	1,404.47000	1.40447	1,420.230		14.58	0.24	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	1,644.32000		1.64432	1,636.24000	1.63624	1,644.320		14.58	0.26	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	7,811.10000		7.81110	7,393.50000	7.39350	7,811.100		14.72	0.66	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	6,328.99000		6.32899	5,929.56000	5.92956	6,328.990		15.07	0.58	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.28	Put	5,481.17000		5.48117	5,094.30000	5.09430	5,481.170		15.29	0.53	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	5,138.01000		5.13801	4,759.52000	4.75952	5,138.010		15.38	0.51	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	4,190.58000		4.19058	3,854.65000	3.85465	4,190.580		15.66	0.44	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	3,835.09000		3.83509	3,518.89000	3.51889	3,835.090		15.83	0.41	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			11.07016	83.36886		10.99244	83.86071			19.87	0.00	0.00	0	56,508.0
R2037	On 05/08/2021	Bond Future			11.30268	79.97675		11.22156	80.47411			19.23	0.00	0.00	0	112,691.0
R2037	On 04/11/2021	Bond Future			11.51472	80.88308		11.43027	81.38654			17.76	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	4,038.49000	4.03849		4,448.49000	4.44849	4,038.490		17.75	0.52	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	2,388.08000	2.38808		2,380.50000	2.38050	2,388.080		18.89	0.31	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			11.74965	77.52714		11.66157	78.03626			17.41	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			11.20488	85.33331		11.14717	85.72103			20.33	0.00	48,639,986.70	570	41,769.0
R2040	On 06/05/2021	Bond Future	10.83	Call	127.71000	0.12771		231.79000	0.23179	127.710		19.64	0.12	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	2,608.48000	2.60848		2,992.41000	2.99241	2,608.480		20.86	0.87	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		22.39	0.00	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.43302	81.71129		11.37274	82.10338			19.82	0.00	0.00	0	64,330.0
R2040	On 05/08/2021	Bond Future	11.05	Call	2,218.45000	2.21845		2,432.74000	2.43274	2,218.450		19.56	0.40	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	3,776.03000	3.77603		4,080.58000	4.08058	3,776.030		20.26	0.56	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	40.22000	0.04022		36.08000	0.03608	40.220		21.77	0.01	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.64091	82.63731		11.57809	83.03443			18.34	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.87096	79.05071		11.80541	79.45220			17.84	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			11.25430	81.98409		11.19148	82.40907			21.32	0.00	64,275,526.56	784	44,733.0
R2044	On 06/05/2021	Bond Future	10.70	Call	32.72000	0.03272		79.09000	0.07909	32.720		20.29	0.04	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	1,512.41000	1.51241		1,313.72000	1.31372	1,512.410		21.09	0.68	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	1,253.03000	1.25303		1,603.33000	1.60333	1,253.030		21.47	0.62	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	494.95000	0.49495		438.88000	0.43888	494.950		21.55	0.33	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	65.74000	0.06574		67.88000	0.06788	65.740		22.35	0.06	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	0.33000	0.00033		0.43000	0.00043	0.330		23.49	0.00	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.47351	78.45251		11.40786	78.88234			20.79	0.00	2,118,217.77	27	48,328.0
R2044	On 04/11/2021	Bond Future			11.67302	79.34167		11.60461	79.77683			19.23	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.89356	75.84351		11.82214	76.28353			18.67	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			11.16324	81.24161		11.10025	81.68093			21.66	0.00	12,186,241.50	150	89,252.0
R2048	On 06/05/2021	Bond Future	10.90	Call	261.25000	0.26125		432.61000	0.43261	261.250		21.50	0.21	0.00	0	1,030.0
R2048	On 06/05/2021	Bond Future	11.40	Call	1,945.05000	1.94505		2,355.90000	2.35590	1,945.050		22.42	0.76	0.00	0	1,030.0
R2048	On 05/08/2021	Bond Future			11.36766	82.08271		11.30187	82.52704			20.07	0.00	0.00	0	168,210.0
R2048	On 05/08/2021	Bond Future	10.30	Call	718.13000	0.71813		867.47000	0.86747	718.130		18.25	0.18	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,058.81000	1.05881		1,241.51000	1.24151	1,058.810		18.71	0.24	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	1,979.46000	1.97946		2,211.12000	2.21112	1,979.460		19.53	0.37	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	2,857.63000	2.85763		3,128.56000	3.12856	2,857.630		20.00	0.47	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.56305	78.59919		11.49443	79.04899			19.61	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
R2048	On 03/02/2022	Bond Future			11.77825		79.47211		11.70654	79.92698		17.90	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			10.78328		67.44814		10.72032	67.79536		22.05	0.00	0.00	0	12,751.0
R209	On 06/05/2021	Bond Future	9.50	Call	0.02000		0.00002		0.11000	0.00011	0.020	21.13	0.00	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	0.40000		0.00040		1.79000	0.00179	0.400	21.13	0.00	0.00	0	4,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	45.35000		0.04535		96.62000	0.09662	45.350	21.53	0.06	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	90.12000		0.09012		170.13000	0.17013	90.120	21.65	0.10	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	1,376.42000		1.37642		1,208.33000	1.20833	1,376.420	21.91	0.70	0.00	0	1,750.0
R209	On 06/05/2021	Bond Future	11.00	Put	315.73000		0.31573		289.09000	0.28909	315.730	22.34	0.26	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	89.81000		0.08981		90.33000	0.09033	89.810	22.78	0.10	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	10.39000		0.01039		12.13000	0.01213	10.390	23.52	0.01	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	0.03000		0.00003		0.06000	0.00006	0.030	23.85	0.00	0.00	0	8,350.0
R209	On 05/08/2021	Bond Future			10.98768		68.14646		10.92226	68.49759		19.99	0.00	0.00	0	16,261.0
R209	On 04/11/2021	Bond Future			11.18280		65.77698		11.11484	66.13250		19.29	0.00	0.00	0	3,675.0
R209	On 04/11/2021	Bond Future	9.50	Call	716.69000		0.71669		829.19000	0.82919	716.690	18.40	0.17	0.00	0	4,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	5,788.74000		5.78874		5,692.26000	5.69226	5,788.740	18.83	0.63	0.00	0	10,000.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,108.82000		2.10882		2,074.84000	2.07484	2,108.820	20.85	0.31	0.00	0	6,500.0
R209	On 03/02/2022	Bond Future			11.39388		66.50748		11.32327	66.86702		18.21	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			203.45661		203.45661		203.79917	203.79917			0.00	0.00	0	948.0
R210	On 05/08/2021	Bond Future			205.61435		205.61435		205.96140	205.96140			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			205.25640		205.25640		205.60870	205.60870			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			207.58446		207.58446		207.94080	207.94080			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			172.15506		172.15506		172.12067	172.12067			0.00	0.00	0	2,905.0
R212	On 05/08/2021	Bond Future			171.65555		171.65555		171.62162	171.62162			0.00	0.00	0	750.0
R212	On 04/11/2021	Bond Future			173.63872		173.63872		173.60539	173.60539			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			9.72890		84.35211		9.69611	84.53326		15.99	0.00	33,740,844.00	400	2,511.0
R213	On 05/08/2021	Bond Future			9.94282		85.22540		9.90855	85.40886		14.48	0.00	0.00	0	8,402.0
R213	On 04/11/2021	Bond Future			10.14788		82.65971		10.11207	82.84574		13.90	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.37769		83.57768		10.34028	83.76580		13.13	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	830.29000		0.83029		735.89000	0.73589	830.290	12.47	0.18	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	988.63000		0.98863		887.42000	0.88742	988.630	12.47	0.20	0.00	0	102.0
R213	9.15	Call	1,384.69000		1.38469		1,272.39000	1.27239	1,384.690	12.47	0.26	0.00	0	220.0
R213	9.22	Call	1,476.01000		1.47601		1,362.11000	1.36211	1,476.010	12.47	0.28	0.00	0	430.0
R213	9.58	Put	6,208.58000		6.20858		5,909.78000	5.90978	6,208.580	12.68	0.65	0.00	0	200.0
R213	9.76	Put	5,599.17000		5.59917		5,305.31000	5.30531	5,599.170	12.80	0.61	0.00	0	102.0
R213	10.00	Put	4,859.17000		4.85917		4,573.14000	4.57314	4,859.170	12.96	0.56	0.00	0	430.0
R213	10.15	Put	4,436.41000		4.43641		4,153.41000	4.15341	4,436.410	13.06	0.53	0.00	0	200.0
R213	10.17	Put	4,382.41000		4.38241		4,099.84000	4.09984	4,382.410	13.08	0.52	0.00	0	220.0
R213	10.25	Put	4,171.02000		4.17102		3,890.69000	3.89069	4,171.020	13.13	0.50	0.00	0	102.0
R213	10.60	Put	3,348.90000		3.34890		3,083.40000	3.08340	3,348.900	13.40	0.43	0.00	0	430.0
R213	10.67	Put	3,205.91000		3.20591		2,942.73000	2.94273	3,205.910	13.46	0.42	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	11.13812	64.47609		11.07010	64.85486		24.00	0.00	0.00	0	9,157.0
R214		On 05/08/2021	Bond Future	11.34021	65.14365		11.26943	65.52661		21.74	0.00	0.00	0	8,755.0
R214		On 04/11/2021	Bond Future	11.53320	62.60300		11.45961	62.99070		21.02	0.00	0.00	0	0.0
R214		On 03/02/2022	Bond Future	11.74513	63.29824		11.66852	63.69025		19.79	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 :												834,565,575.43	2,823	1 702 309.0
Grand Total:												834,565,575.43	2,823	1 702 309.0