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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/03/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap		90.81000	90.81000		90.80000	90.80000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future		773.96600	773.96600		777.04700	777.04700			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future		782.14600	782.14600		785.26200	785.26200			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		790.82500	790.82500		793.97800	793.97800			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		799.71600	799.71600		802.90500	802.90500			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future		858.96600	858.96600		862.40700	862.40700			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		868.04400	868.04400		871.52500	871.52500			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		877.67500	877.67500		881.19800	881.19800			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		887.54300	887.54300		891.10600	891.10600			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future		754.39300	754.39300		757.42500	757.42500			0.00	0.00	0	299.0
ALBI	On 05/08/2021	Index Future		762.36500	762.36500		765.43400	765.43400			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		770.82500	770.82500		773.92900	773.92900			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		779.49100	779.49100		782.63100	782.63100			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		11.85898	73.24661		11.80035	73.54543			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future		12.13137	74.02899		12.07009	74.33132			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.40668	71.06780		12.34267	71.37367			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		12.70286	71.86768		12.63590	72.17706			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		12.33227	71.81727		12.26834	72.17901			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future		12.58974	72.58510		12.52280	72.95101			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.85221	69.12526		12.78208	69.49536			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		13.12501	69.90388		13.05153	70.27823			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		745.62100	745.62100		748.59700	748.59700			0.00	0.00	0	976.0
GOVI	On 05/08/2021	GOVI		753.50100	753.50100		756.51200	756.51200			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		761.86200	761.86200		764.90800	764.90800			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		770.42700	770.42700		773.50900	773.50900			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		150.15320	150.15320		150.31832	150.31832			0.00	0.00	0	7,797.0
I2025	On 05/08/2021	Bond Future		150.26409	150.26409		150.43167	150.43167			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		151.95075	151.95075		152.12060	152.12060			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		152.13767	152.13767		152.30964	152.30964			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		107.35450	107.35450		107.62600	107.62600			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future		108.52798	108.52798		108.80292	108.80292			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		108.59575	108.59575		108.87407	108.87407			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		109.84250	109.84250		110.12418	110.12418			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		101.64279	101.64279		101.53191	101.53191			0.00	0.00	0	9,583.0
I2033	On 05/08/2021	Bond Future		102.75387	102.75387		102.64217	102.64217			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future		102.68245	102.68245		102.56981	102.56981			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future		103.86136	103.86136		103.74750	103.74750			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future		115.38016	115.38016		114.15420	114.15420			0.00	0.00	0	7,799.0
I2038	On 05/08/2021	Bond Future		114.91962	114.91962		113.68075	113.68075			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future		116.20973	116.20973		114.95726	114.95726			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future		115.79179	115.79179		114.52506	114.52506			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		103.40150	103.40150		103.39503	103.39503			0.00	0.00	0	14,893.0
I2046	On 05/08/2021	Bond Future		104.53186	104.53186		104.52577	104.52577			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future		103.89772	103.89772		103.89185	103.89185			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future		105.09078	105.09078		105.08493	105.08493			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		106.51490	106.51490		106.50822	106.50822			0.00	0.00	0	10,904.0
I2050	On 05/08/2021	Bond Future		105.75159	105.75159		105.74513	105.74513			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future		106.93869	106.93869		106.93266	106.93266			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future		106.21884	106.21884		106.21284	106.21284			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		278.97200	278.97200		278.69500	278.69500			0.00	0.00	0	897.0
IGOV	On 05/08/2021	Index Future		281.98900	281.98900		281.71000	281.71000			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future		285.18600	285.18600		284.90400	284.90400			0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future		288.45900	288.45900		288.17500	288.17500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future		3.66500	96.33500		3.65500	96.34500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future		3.75500	96.24500		3.73500	96.26500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future		3.78000	96.22000		3.76000	96.24000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future		3.85500	96.14500		3.84500	96.15500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future		3.89000	96.11000		3.87000	96.13000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future		4.02000	95.98000		4.02000	95.98000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future		4.05000	95.95000		4.05000	95.95000			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future		4.39500	95.60500		4.41500	95.58500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future		4.60000	95.40000		4.62000	95.38000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future		4.88000	95.12000		4.90000	95.10000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.08500	94.91500		5.11500	94.88500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		5.38500	94.61500		5.40500	94.59500			0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future		7.63006	116.95673		7.53379	117.42536		6.82	0.00	64,209,244.77	549	107,394.0

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	2,194.19000		2.19419	1,890.73000	1.89073	2,194.190		6.68	0.70	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future	7.60	Put	1,301.71000		1.30171	1,086.26000	1.08626	1,301.710		6.77	0.51	0.00	0	5,000.0
R186	On 06/05/2021	Bond Future	7.60	Call	1,155.64000		1.15564	1,408.82000	1.40882	1,155.640		6.77	0.49	0.00	0	5,000.0
R186	On 05/08/2021	Bond Future			7.83559	112.92564		7.73316	113.39971			6.73	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			8.04267	114.16726		7.93362	114.64686			6.46	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			8.27192	110.17057		8.15548	110.65573			6.75	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			319.02138	319.02138		318.94312	318.94312				0.00	0.00	0	2,074.0
R197	On 05/08/2021	Bond Future			314.50568	314.50568		314.42784	314.42784				0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			318.03650	318.03650		317.95865	317.95865				0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			313.58927	313.58927		313.51085	313.51085				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			227.46718	227.46718		227.00000	227.00000				0.00	0.00	0	9,133.0
R202	On 05/08/2021	Bond Future			225.70286	225.70286		225.23158	225.23158				0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			228.23648	228.23648		227.76045	227.76045				0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			226.55519	226.55519		226.07384	226.07384				0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			5.49541	105.32695		5.50853	105.30412			1.76	0.00	0.00	0	40,647.0
R2023	On 05/08/2021	Bond Future			5.70335	106.45202		5.71846	106.42938			1.87	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.95155	103.71428		5.96946	103.69170			1.77	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			6.31767	104.88117		6.34000	104.85846			1.57	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future			9.46919	93.59374		9.40484	93.94987			11.37	0.00	18,905,935.48	202	115,390.0
R2030	On 06/05/2021	Bond Future	7.97	Call	22.28000	0.02228		30.53000	0.03053	22.280		10.70	0.02	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	331.82000	0.33182		403.95000	0.40395	331.820		10.71	0.16	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	3,685.54000	3.68554		3,422.28000	3.42228	3,685.540		10.77	0.78	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	3,461.85000	3.46185		3,207.23000	3.20723	3,461.850		10.80	0.76	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	3,245.44000	3.24544		2,999.79000	2.99979	3,245.440		10.82	0.74	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,393.49000	2.39349		2,190.30000	2.19030	2,393.490		10.99	0.63	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	1,113.75000	1.11375		1,276.64000	1.27664	1,113.750		11.03	0.40	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	703.12000	0.70312		624.06000	0.62406	703.120		11.50	0.27	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	68.22000	0.06822		59.12000	0.05912	68.220		12.57	0.04	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.69556	90.58848		9.62810	90.94883			11.47	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	109.37000	0.10937		128.45000	0.12845	109.370		10.85	0.04	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	782.96000	0.78296		873.92000	0.87392	782.960		10.87	0.23	0.00	0	200.0

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R2030	On 05/08/2021	Bond Future	8.83	Call	848.52000	0.84852		0.00000	0.00000	848.520	10.90	0.24	19,489,572.15	900	450.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	1,021.21000	1.02121		1,130.76000	1.13076	1,021.210	10.97	0.27	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	1,991.18000	1.99118		2,160.21000	2.16021	1,991.180	11.29	0.43	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.75	Put	2,474.73000	2.47473		0.00000	0.00000	2,474.730	11.47	0.47	19,081,840.52	450	450.0	
R2030	On 05/08/2021	Bond Future	10.15	Put	1,636.46000	1.63646		0.00000	0.00000	1,636.460	11.79	0.35	28,272,111.57	900	450.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	1,397.84000	1.39784		1,298.70000	1.29870	1,397.840	11.95	0.31	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	108.57000	0.10857		97.81000	0.09781	108.570	12.52	0.04	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.91226	91.58490		9.84170	91.94943		11.11	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	546.35000	0.54635		604.34000	0.60434	546.350	10.49	0.14	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,016.03000	1.01603		1,109.17000	1.10917	1,016.030	10.49	0.23	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	1,650.41000	1.65041		1,781.40000	1.78140	1,650.410	10.61	0.33	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	3,221.86000	3.22186		3,419.57000	3.41957	3,221.860	11.05	0.51	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	1,085.93000	1.08593		1,017.97000	1.01797	1,085.930	12.07	0.21	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	902.32000	0.90232		843.83000	0.84383	902.320	12.07	0.18	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			10.14870	88.61146		10.07473	88.98019		11.46	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	830.82000	0.83082		901.95000	0.90195	830.820	10.81	0.18	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	6,121.04000	6.12104		5,889.29000	5.88929	6,121.040	10.87	0.65	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	4,778.12000	4.77812		4,581.31000	4.58131	4,778.120	11.16	0.56	0.00	0	101.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future			10.20334	88.24066		10.14434	88.59063		13.33	0.00	0.00	0	132,910.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	2,221.55000	2.22155		2,444.02000	2.44402	2,221.550	13.41	0.57	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	5.52000	0.00552		4.83000	0.00483	5.520	14.86	0.00	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.42653	89.18345		10.36493	89.53755		13.11	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.65034	86.01872		10.58606	86.37692		13.27	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	970.36000	0.97036		1,052.59000	1.05259	970.360	12.47	0.21	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	1,683.96000	1.68396		1,806.43000	1.80643	1,683.960	12.54	0.32	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	556.47000	0.55647		522.15000	0.52215	556.470	14.42	0.11	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.88804	86.98695		10.82090	87.34930		13.01	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	771.51000	0.77151		832.67000	0.83267	771.510	12.27	0.15	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	978.37000	0.97837		1,051.92000	1.05192	978.370	12.27	0.19	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	7,900.34000	7.90034		7,654.65000	7.65465	7,900.340	12.27	0.70	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	6,571.07000	6.57107		6,350.13000	6.35013	6,571.070	12.38	0.63	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	5,513.54000	5.51354		5,316.95000	5.31695	5,513.540	12.61	0.57	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	4,875.10000	4.87510		4,694.69000	4.69469	4,875.100	12.77	0.52	0.00	0	97.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future			10.92518	87.26433		10.87128	87.60442		14.76	0.00	0.00	0	100,193.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	243.69000	0.24369		293.40000	0.29340	243.690	13.36	0.11	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	434.56000	0.43456		510.34000	0.51034	434.560	13.60	0.18	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	674.02000	0.67402		776.33000	0.77633	674.020	13.88	0.25	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	3,375.21000	3.37521		3,164.26000	3.16426	3,375.210	14.14	0.68	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	1,629.56000	1.62956		1,805.96000	1.80596	1,629.560	14.54	0.45	0.00	0	1,650.0	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 06/05/2021	Bond Future	11.05	Put	1,628.27000	1.62827	1,505.28000	1.50528	1,628.270	14.82	0.43	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	2,779.89000	2.77989	3,012.40000	3.01240	2,779.890	14.95	0.62	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	1,038.18000	1.03818	953.99000	0.95399	1,038.180	15.21	0.31	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	698.75000	0.69875	639.98000	0.63998	698.750	15.64	0.22	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	301.93000	0.30193	275.76000	0.27576	301.930	16.59	0.11	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	44.90000	0.04490	40.54000	0.04054	44.900	16.59	0.02	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	29.94000	0.02994	26.99000	0.02699	29.940	16.59	0.01	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			11.15516	88.19645	11.09891	88.54049		14.79	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	761.31000	0.76131	835.78000	0.83578	761.310	13.69	0.19	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	4,565.78000	4.56578	4,373.23000	4.37323	4,565.780	14.31	0.60	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	2,684.00000	2.68400	2,553.61000	2.55361	2,684.000	14.91	0.42	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.38522	84.69104	11.32656	85.03916		14.89	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,184.91000	1.18491	1,272.15000	1.27215	1,184.910	13.93	0.23	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,336.21000	1.33621	1,431.53000	1.43153	1,336.210	13.93	0.25	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	2,013.55000	2.01355	2,140.56000	2.14056	2,013.550	14.05	0.34	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	4,974.32000	4.97432	4,793.71000	4.79371	4,974.320	14.51	0.55	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	3,088.54000	3.08854	2,961.94000	2.96194	3,088.540	15.11	0.39	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	514.06000	0.51406	485.96000	0.48596	514.060	16.19	0.09	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			11.63294	85.64421	11.57167	85.99633		14.59	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	948.60000	0.94860	1,013.83000	1.01383	948.600	13.77	0.17	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	8,165.36000	8.16536	7,936.77000	7.93677	8,165.360	13.77	0.67	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	5,405.18000	5.40518	5,230.95000	5.23095	5,405.180	14.30	0.52	0.00	0	683.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 06/05/2021	Bond Future			11.15210	82.85514	11.09309	83.22460		15.83	0.00	78,215,252.16	944	132,061.0	
R2037	On 05/08/2021	Bond Future			11.38367	79.48482	11.32206	79.85862		16.65	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.60343	80.35942	11.53929	80.73751		15.93	0.00	0.00	0	0.0	
R2037	On 03/02/2022	Bond Future			11.84010	77.00955	11.77318	77.39199		16.46	0.00	0.00	0	0.0	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 06/05/2021	Bond Future			11.24868	85.04097	11.18446	85.47017		15.98	0.00	1,190,573.58	14	79,427.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	922.81000	0.92281	1,073.83000	1.07383	922.810	15.26	0.30	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	3,397.28000	3.39728	3,707.20000	3.70720	3,397.280	16.52	0.67	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	23.24000	0.02324	20.28000	0.02028	23.240	18.08	0.01	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.47442	81.44374	11.40736	81.87782		17.15	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	2,241.51000	2.24151	2,427.91000	2.42791	2,241.510	16.60	0.39	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	3,771.57000	3.77157	4,023.69000	4.02369	3,771.570	17.21	0.54	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	65.57000	0.06557	59.55000	0.05955	65.570	18.84	0.02	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.68829	82.33988	11.61843	82.77906		16.24	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			11.91841	78.76212	11.84550	79.20626		16.80	0.00	0.00	0	0.0	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 06/05/2021	Bond Future			11.30886		81.61808		11.24966	82.01535		16.79	0.00	0.00	0	62,084.0
R2044	On 06/05/2021	Bond Future	10.70	Call	528.50000		0.52850		626.70000	0.62670	528.500	15.15	0.20	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	2,835.76000		2.83576		2,623.02000	2.62302	2,835.760	16.08	0.60	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	2,228.64000		2.22864		2,465.39000	2.46539	2,228.640	16.56	0.53	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	1,805.66000		1.80566		1,654.85000	1.65485	1,805.660	16.63	0.44	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	935.13000		0.93513		848.28000	0.84828	935.130	17.26	0.27	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	275.43000		0.27543		248.46000	0.24846	275.430	19.00	0.09	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.52635		78.10945		11.46450	78.51127		18.01	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.73214		78.96894		11.66769	79.37542		17.04	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.95337		75.47835		11.88606	75.88951		17.63	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			11.21947		80.85303		11.16013	81.26320		16.96	0.00	0.00	0	137,179.0
R2048	On 06/05/2021	Bond Future	10.20	Call	121.46000		0.12146		155.07000	0.15507	121.460	14.77	0.06	0.00	0	1,200.0
R2048	On 06/05/2021	Bond Future	10.80	Call	894.41000		0.89441		1,036.18000	1.03618	894.410	16.08	0.29	0.00	0	1,200.0
R2048	On 05/08/2021	Bond Future			11.42235		81.71673		11.36040	82.13152		17.39	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future	10.00	Call	472.74000		0.47274		531.48000	0.53148	472.740	15.87	0.12	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.30	Call	788.05000		0.78805		875.18000	0.87518	788.050	15.87	0.18	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.60	Call	1,267.29000		1.26729		1,390.04000	1.39004	1,267.290	16.05	0.26	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	1,972.42000		1.97242		2,136.17000	2.13617	1,972.420	16.57	0.36	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			11.62406		78.20317		11.55943	78.62280		17.29	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.84015		79.08335		11.77260	79.50777		16.88	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			10.83123		67.18544		10.77217	67.50922		17.85	0.00	0.00	0	27,123.0
R209	On 06/05/2021	Bond Future	9.50	Call	85.20000		0.08520		106.49000	0.10649	85.200	16.83	0.05	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	178.55000		0.17855		216.91000	0.21691	178.550	16.83	0.09	0.00	0	5,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	623.50000		0.62350		719.90000	0.71990	623.500	17.01	0.24	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	775.83000		0.77583		887.37000	0.88737	775.830	17.13	0.29	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	2,540.59000		2.54059		2,368.03000	2.36803	2,540.590	17.42	0.60	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	1,423.59000		1.42359		1,311.89000	1.31189	1,423.590	17.85	0.41	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	950.09000		0.95009		870.19000	0.87019	950.090	18.15	0.30	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	529.42000		0.52942		482.34000	0.48234	529.420	18.82	0.19	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	152.96000		0.15296		138.37000	0.13837	152.960	19.71	0.07	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			11.03328		67.90330		10.97191	68.23086		17.23	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.23429		65.50947		11.17056	65.84081		17.52	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	693.00000		0.69300		752.23000	0.75223	693.000	16.54	0.16	0.00	0	3,750.0

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	On 04/11/2021	Bond Future	10.50	Put	5,959.20000		5.95920	5,755.39000	5.75539	5,959.200	16.77	0.64	0.00	0	5,500.0	
R209	On 04/11/2021	Bond Future	12.00	Put	2,188.59000		2.18859	2,092.59000	2.09259	2,188.590	18.55	0.32	0.00	0	5,500.0	
R209	On 03/02/2022	Bond Future			11.44542		66.24685	11.37920	66.58199		17.27	0.00	0.00	0	0.0	
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0.00	0	0.0	
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			198.99053		198.99053	199.61772	199.61772			0.00	0.00	0	1,183.0	
R210	On 05/08/2021	Bond Future			201.16574		201.16574	201.80058	201.80058			0.00	0.00	0	0.0	
R210	On 04/11/2021	Bond Future			200.68358		200.68358	201.32609	201.32609			0.00	0.00	0	0.0	
R210	On 03/02/2022	Bond Future			202.98785		202.98785	203.63794	203.63794			0.00	0.00	0	0.0	
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R212	On 06/05/2021	Bond Future			171.27490		171.27490	171.27607	171.27607			0.00	0.00	0	2,980.0	
R212	On 05/08/2021	Bond Future			170.81523		170.81523	170.81711	170.81711			0.00	0.00	0	0.0	
R212	On 04/11/2021	Bond Future			172.73280		172.73280	172.73515	172.73515			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			9.82065		83.84794	9.74607	84.25745		12.99	0.00	4,360,092.88	52	9,543.0	
R213	On 05/08/2021	Bond Future			10.03329		84.74362	9.95547	85.15781		12.54	0.00	0.00	0	0.0	
R213	On 04/11/2021	Bond Future			10.24740		82.14557	10.16624	82.56454		12.69	0.00	0.00	0	0.0	
R213	On 03/02/2022	Bond Future			10.47924		83.06985	10.39444	83.49363		12.52	0.00	0.00	0	0.0	
R213	On 03/02/2022	Bond Future	8.63	Call	804.72000		0.80472	883.10000	0.88310	804.720	11.81	0.17	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	8.80	Call	955.62000		0.95562	1,045.12000	1.04512	955.620	11.81	0.20	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	9.58	Put	6,591.97000		6.59197	6,318.78000	6.31878	6,591.970	11.87	0.67	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	9.76	Put	5,971.83000		5.97183	5,715.08000	5.71508	5,971.830	12.00	0.63	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.15	Put	4,780.59000		4.78059	4,559.38000	4.55938	4,780.590	12.28	0.54	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	10.25	Put	4,507.61000		4.50761	4,295.35000	4.29535	4,507.610	12.35	0.52	0.00	0	102.0	
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R214	On 06/05/2021	Bond Future			11.17287		64.28397	11.10852	64.64047		19.40	0.00	0.00	0	14,035.0	
R214	On 05/08/2021	Bond Future			11.37242		64.97061	11.30545	65.33125		18.69	0.00	0.00	0	0.0	
R214	On 04/11/2021	Bond Future			11.57060		62.40745	11.50099	62.77221		19.06	0.00	0.00	0	0.0	
R214	On 03/02/2022	Bond Future			11.78224		63.10980	11.70976	63.47873		18.76	0.00	0.00	0	0.0	
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	

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
Total for Derivatives :											233,724,623.11	4,011	1 222 320.0
Grand Total:											233,724,623.11	4,011	1 222 320.0