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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/05/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.71000		90.71000		90.71000	90.71000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	784.67000		784.67000		784.92200	784.92200			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	792.65300		792.65300		792.94900	792.94900			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	801.70900		801.70900		801.98900	801.98900			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	810.75500		810.75500		810.89300	810.89300			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	874.94000		874.94000		872.45200	872.45200			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	883.84200		883.84200		881.37400	881.37400			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	893.94000		893.94000		891.42200	891.42200			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	904.02600		904.02600		901.31900	901.31900			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	769.84700		769.84700		766.13800	766.13800			0.00	0.00	0	132.0
ALBI	On 05/08/2021	Index Future	777.68000		777.68000		773.97300	773.97300			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future	786.56500		786.56500		782.79700	782.79700			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	795.44000		795.44000		791.48700	791.48700			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	11.51108		75.04571		11.60911	74.53240			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	11.77026		75.83713		11.87174	75.32249			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	12.02112		72.93909		12.12734	72.41659			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.29559		73.78008		12.40944	73.23803			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	11.95035		74.02523		12.07826	73.27307			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	12.19231		74.80593		12.32529	74.04975			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	12.42861		71.41334		12.56796	70.64657			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.67801		72.23700		12.82629	71.44806			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	760.63800		760.63800		757.11600	757.11600			0.00	136,914,840.00	18	19.0
GOVI	On 05/08/2021	GOVI	768.37700		768.37700		764.85900	764.85900			0.00	276,615,720.00	36	985.0
GOVI	On 04/11/2021	GOVI	777.15500		777.15500		773.57900	773.57900			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	785.92400		785.92400		782.16700	782.16700			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	152.25562		152.25562		152.22979	152.22979			0.00	0.00	0	1,111.0
I2025	On 05/08/2021	Bond Future	152.33022		152.33022		152.31240	152.31240			0.00	0.00	0	4,878.0
I2025	On 04/11/2021	Bond Future	154.09288		154.09288		154.07095	154.07095			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	154.31043		154.31043		154.26011	154.26011			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	110.38672		110.38672		110.76378	110.76378			0.00	0.00	0	1,504.0
I2029	On 05/08/2021	Bond Future	111.55084		111.55084		111.93792	111.93792			0.00	0.00	0	2,965.0
I2029	On 04/11/2021	Bond Future	111.69038		111.69038		112.07907	112.07907			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	112.97760		112.97760		113.35022	113.35022			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		103.69000	103.69000		103.66703	103.66703			0.00	0.00	0	1,088.0
I2033	On 05/08/2021	Bond Future		104.78346	104.78346		104.76593	104.76593			0.00	0.00	0	9,629.0
I2033	On 04/11/2021	Bond Future		104.77041	104.77041		104.74994	104.74994			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future		105.97776	105.97776		105.93803	105.93803			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 06/05/2021	Bond Future		116.97993	116.97993		117.26179	117.26179			0.00	8,539,534.89	73	6,188.0
I2038	On 05/08/2021	Bond Future		116.49115	116.49115		116.78243	116.78243			0.00	8,503,853.95	73	7,713.0
I2038	On 04/11/2021	Bond Future		117.83945	117.83945		118.13101	118.13101			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future		117.44444	117.44444		117.71790	117.71790			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		105.79353	105.79353		105.76959	105.76959			0.00	0.00	0	12,206.0
I2046	On 05/08/2021	Bond Future		106.90921	106.90921		106.89076	106.89076			0.00	0.00	0	16,718.0
I2046	On 04/11/2021	Bond Future		106.33756	106.33756		106.31621	106.31621			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future		107.56330	107.56330		107.52205	107.52205			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		109.05345	109.05345		108.82571	108.82571			0.00	0.00	0	8,923.0
I2050	On 05/08/2021	Bond Future		108.27534	108.27534		108.05123	108.05123			0.00	0.00	0	11,184.0
I2050	On 04/11/2021	Bond Future		109.52847	109.52847		109.29891	109.29891			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future		108.84221	108.84221		108.58990	108.58990			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		283.87700	283.87700		284.04200	284.04200			0.00	0.00	0	302.0
IGOV	On 05/08/2021	Index Future		286.83600	286.83600		287.01800	287.01800			0.00	5,736,720.00	2	580.0
IGOV	On 04/11/2021	Index Future		290.18300	290.18300		290.36000	290.36000			0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future		293.52600	293.52600		293.65300	293.65300			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		3.73500	96.26500		3.72500	96.27500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future		3.75000	96.25000		3.74000	96.26000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future		3.80000	96.20000		3.78000	96.22000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future		3.81500	96.18500		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		3.87000	96.13000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future		4.01000	95.99000		4.00000	96.00000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future		4.21500	95.78500		4.19500	95.80500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future		4.59500	95.40500		4.56500	95.43500			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		4.77000	95.23000		4.75000	95.25000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		5.13500	94.86500		5.11000	94.89000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future		5.32500	94.67500		5.30500	94.69500			0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future		7.31868	118.48135		7.31088	118.51988		7.93	0.00	182,698,241.70	1,542	39,799.0

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	326.85000		0.32685		368.42000	0.36842	326.850	7.95	0.55	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future	7.60	Put	6.74000		0.00674		18.22000	0.01822	6.740	8.09	0.03	0.00	0	5,000.0
R186	On 06/05/2021	Bond Future	7.60	Call	1,385.29000		1.38529		1,435.30000	1.43530	1,385.290	8.09	0.97	0.00	0	5,000.0
R186	On 05/08/2021	Bond Future			7.51431		114.42110		7.50468	114.46631		7.30	0.00	147,832,061.20	1,292	93,078.0
R186	On 04/11/2021	Bond Future			7.69210		115.71842		7.68253	115.76114		6.70	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			7.89681		111.74323		7.89158	111.76536		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			322.45653		322.45653		322.40774	322.40774			0.00	13,543,174.26	42	2,644.0
R197	On 05/08/2021	Bond Future			317.87260		317.87260		317.84052	317.84052			0.00	13,350,649.20	42	1,070.0
R197	On 04/11/2021	Bond Future			321.55057		321.55057		321.51015	321.51015			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			317.15317		317.15317		317.05381	317.05381			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			231.48947		231.48947		232.35443	232.35443			0.00	0.00	0	7,827.0
R202	On 05/08/2021	Bond Future			229.68979		229.68979		230.57629	230.57629			0.00	0.00	0	9,319.0
R202	On 04/11/2021	Bond Future			232.34708		232.34708		233.23808	233.23808			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			230.72074		230.72074		231.57973	231.57973			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			4.64932		106.81326		4.62539	106.85570		1.21	0.00	36,850,574.70	345	26,643.0
R2023	On 05/08/2021	Bond Future			4.73756		107.91279		4.70568	107.96148		1.22	0.00	46,294,586.91	429	15,675.0
R2023	On 04/11/2021	Bond Future			4.76392		105.22756		4.72780	105.27408		1.18	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			4.82618		106.41554		4.79970	106.44310		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			9.13942		95.43790		9.18193	95.19749		13.78	0.00	345,198,884.30	3,617	47,761.0
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	4.57000		0.00457		9.70000	0.00970	4.570	13.46	0.01	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	1,402.94000		1.40294		1,656.25000	1.65625	1,402.940	13.55	0.92	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	1,144.78000		1.14478		1,399.53000	1.39953	1,144.780	13.59	0.87	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	906.05000		0.90605		1,158.92000	1.15892	906.050	13.63	0.79	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	201.24000		0.20124		373.71000	0.37371	201.240	13.76	0.32	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	861.49000		0.86149		762.13000	0.76213	861.490	13.79	0.78	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	0.00000		0.00000		0.15000	0.00015	0.000	14.46	0.00	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			9.35706		92.41544		9.40061	92.17774		13.03	0.00	376,685,333.44	4,076	111,790.0
R2030	On 05/08/2021	Bond Future	7.70	Call	149.57000		0.14957		139.21000	0.13921	149.570	12.48	0.06	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	704.13000		0.70413		662.64000	0.66264	704.130	12.48	0.22	0.00	0	5,000.0

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R2030	On 05/08/2021	Bond Future	8.78	Call	1,112.45000	1.11245	1,052.21000	1.05221	1,112.450	12.61	0.31	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.83	Call	1,200.42000	1.20042	1,136.46000	1.13646	1,200.420	12.64	0.32	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	1,429.99000	1.42999	1,356.73000	1.35673	1,429.990	12.70	0.37	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	2,673.86000	2.67386	2,558.74000	2.55874	2,673.860	13.00	0.55	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.50	Put	2,045.52000	2.04552	2,163.85000	2.16385	2,045.520	13.03	0.44	0.00	0	5,000.0		
R2030	On 05/08/2021	Bond Future	9.75	Put	1,513.27000	1.51327	1,610.92000	1.61092	1,513.270	13.19	0.35	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	10.15	Put	922.94000	0.92294	991.84000	0.99184	922.940	13.64	0.24	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	10.30	Put	763.73000	0.76373	823.55000	0.82355	763.730	13.83	0.20	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	27.56000	0.02756	31.71000	0.03171	27.560	14.10	0.01	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			9.55241	93.46414	9.59837	93.22132		11.97	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	780.78000	0.78078	740.35000	0.74035	780.780	11.42	0.19	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	1,417.83000	1.41783	1,352.13000	1.35213	1,417.830	11.43	0.31	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	9.20	Call	2,260.81000	2.26081	2,168.32000	2.16832	2,260.810	11.65	0.42	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	9.90	Call	4,151.35000	4.15135	4,013.73000	4.01373	4,151.350	12.06	0.61	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	11.26	Put	634.25000	0.63425	674.18000	0.67418	634.250	12.93	0.14	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	510.67000	0.51067	544.46000	0.54446	510.670	12.93	0.12	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			9.77095	90.51534	9.82247	90.25260		11.78	0.00	0.00	0	0.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	1,076.57000	1.07657	1,023.84000	1.02384	1,076.570	11.19	0.22	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	8.85	Call	1,677.43000	1.67743	1,602.43000	1.60243	1,677.430	11.19	0.31	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	4,808.06000	4.80806	4,967.23000	4.96723	4,808.060	11.39	0.58	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.60	Call	3,211.81000	3.21181	3,093.34000	3.09334	3,211.810	11.54	0.48	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	3,628.21000	3.62821	3,761.87000	3.76187	3,628.210	11.66	0.48	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	10.85	Put	1,729.38000	1.72938	1,807.76000	1.80776	1,729.380	12.53	0.27	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			9.95940	89.70007	10.00689	89.41337		16.58	0.00	379,072,495.82	4,226	71,671.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	2,214.15000	2.21415	1,966.11000	1.96611	2,214.150	16.94	0.98	64,312,710.97	734	369.0		
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	367	369.0		
R2032	On 05/08/2021	Bond Future			10.17813	90.62346	10.22682	90.33864		15.17	0.00	403,274,397.00	4,450	136,962.0		
R2032	On 04/11/2021	Bond Future			10.38596	87.50512	10.43712	87.21477		14.65	0.00	0.00	0	21.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,257.56000	1.25756	1,192.28000	1.19228	1,257.560	13.85	0.26	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,173.29000	2.17329	2,074.50000	2.07450	2,173.290	14.12	0.38	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	364.52000	0.36452	391.97000	0.39197	364.520	15.85	0.08	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			10.61146	88.49327	10.66782	88.18338		13.75	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	954.57000	0.95457	903.49000	0.90349	954.570	13.03	0.18	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	1,204.93000	1.20493	1,143.08000	1.14308	1,204.930	13.03	0.22	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.58	Call	1,813.83000	1.81383	1,728.13000	1.72813	1,813.830	13.03	0.30	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	9.62	Call	1,878.25000	1.87825	1,790.18000	1.79018	1,878.250	13.03	0.31	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	6,793.21000	6.79321	7,003.30000	7.00330	6,793.210	13.07	0.65	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	5,598.38000	5.59838	5,786.66000	5.78666	5,598.380	13.31	0.58	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.35	Put	4,927.38000	4.92738	5,101.64000	5.10164	4,927.380	13.47	0.53	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	4,631.76000	4.63176	4,799.37000	4.79937	4,631.760	13.54	0.51	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.53	Put	4,405.18000	4.40518	4,567.52000	4.56752	4,405.180	13.60	0.49	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	4,053.89000	4.05389	4,207.76000	4.20776	4,053.890	13.69	0.47	0.00	0	97.0	
R2032	On	03/02/2022	Bond Future	10.95	Put	3,357.38000	3.35738	3,492.92000	3.49292	3,357.380	13.90	0.41	0.00	0	400.0	
R2032	On	03/02/2022	Bond Future	11.13	Put	2,988.79000	2.98879	3,113.55000	3.11355	2,988.790	14.07	0.37	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			10.63959	89.08897	10.72220	88.55539		18.58	0.00	412,125,575.22	4,626	63,011.0	
R2035	On	06/05/2021	Bond Future	10.05	Call	0.13000	0.00013	0.39000	0.00039	0.130	17.58	0.00	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	10.24	Call	5.65000	0.00565	7.63000	0.00763	5.650	17.89	0.01	0.00	0	223.0	
R2035	On	06/05/2021	Bond Future	10.40	Call	54.42000	0.05442	50.53000	0.05053	54.420	18.14	0.10	0.00	0	600.0	
R2035	On	06/05/2021	Bond Future	10.55	Put	831.52000	0.83152	1,310.94000	1.31094	831.520	18.36	0.68	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	10.81	Call	1,219.17000	1.21917	918.22000	0.91822	1,219.170	18.65	0.82	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	11.05	Put	7.71000	0.00771	58.25000	0.05825	7.710	18.98	0.02	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	11.15	Call	3,223.96000	3.22396	2,711.54000	2.71154	3,223.960	19.15	1.00	0.00	0	600.0	
R2035	On	06/05/2021	Bond Future	11.32	Put	0.11000	0.00011	3.76000	0.00376	0.110	19.47	0.00	0.00	0	223.0	
R2035	On	06/05/2021	Bond Future	11.55	Put	0.00000	0.00000	0.21000	0.00021	0.000	19.93	0.00	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	12.02	Put	0.00000	0.00000	0.00000	0.00000	0.000	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			10.86298	90.00603	10.94831	89.47174		17.11	0.00	430,948,871.64	4,788	91,787.0	
R2035	On	05/08/2021	Bond Future	10.02	Call	984.78000	0.98478	873.72000	0.87372	984.780	15.91	0.24	0.00	0	100.0	
R2035	On	05/08/2021	Bond Future	10.77	Put	3,371.36000	3.37136	3,669.35000	3.66935	3,371.360	16.88	0.51	0.00	0	100.0	
R2035	On	05/08/2021	Bond Future	11.37	Put	1,814.94000	1.81494	2,013.51000	2.01351	1,814.940	17.55	0.33	0.00	0	100.0	
R2035	On	04/11/2021	Bond Future			11.07591	86.55085	11.16513	86.00822		16.63	0.00	0.00	0	0.0	
R2035	On	04/11/2021	Bond Future	10.11	Call	1,599.39000	1.59939	1,458.96000	1.45896	1,599.390	15.58	0.28	0.00	0	350.0	
R2035	On	04/11/2021	Bond Future	10.12	Call	1,616.21000	1.61621	1,474.62000	1.47462	1,616.210	15.58	0.29	0.00	0	400.0	
R2035	On	04/11/2021	Bond Future	10.23	Call	1,809.39000	1.80939	1,654.75000	1.65475	1,809.390	15.58	0.31	0.00	0	782.0	
R2035	On	04/11/2021	Bond Future	10.60	Put	5,650.23000	5.65023	5,989.28000	5.98928	5,650.230	15.98	0.60	0.00	0	350.0	
R2035	On	04/11/2021	Bond Future	10.62	Call	2,720.44000	2.72044	2,514.17000	2.51417	2,720.440	16.00	0.41	0.00	0	400.0	
R2035	On	04/11/2021	Bond Future	11.08	Put	4,023.12000	4.02312	4,297.94000	4.29794	4,023.120	16.47	0.48	0.00	0	782.0	
R2035	On	04/11/2021	Bond Future	11.20	Put	3,680.12000	3.68012	3,939.38000	3.93938	3,680.120	16.58	0.45	0.00	0	350.0	
R2035	On	04/11/2021	Bond Future	11.75	Put	2,430.00000	2.43000	2,623.41000	2.62341	2,430.000	17.20	0.33	0.00	0	782.0	
R2035	On	04/11/2021	Bond Future	13.82	Put	336.33000	0.33633	377.97000	0.37797	336.330	18.04	0.07	0.00	0	400.0	
R2035	On	03/02/2022	Bond Future			11.30952	87.52814	11.40535	86.96340		15.47	0.00	0.00	0	0.0	
R2035	On	03/02/2022	Bond Future	9.70	Call	1,207.81000	1.20781	1,101.19000	1.10119	1,207.810	14.58	0.21	0.00	0	683.0	
R2035	On	03/02/2022	Bond Future	10.10	Call	1,761.64000	1.76164	1,617.46000	1.61746	1,761.640	14.58	0.28	0.00	0	280.0	
R2035	On	03/02/2022	Bond Future	10.26	Call	2,026.40000	2.02640	1,865.62000	1.86562	2,026.400	14.58	0.31	0.00	0	200.0	
R2035	On	03/02/2022	Bond Future	10.65	Put	6,863.04000	6.86304	7,222.77000	7.22277	6,863.040	14.72	0.61	0.00	0	683.0	
R2035	On	03/02/2022	Bond Future	11.03	Put	5,495.44000	5.49544	5,809.51000	5.80951	5,495.440	15.07	0.53	0.00	0	280.0	
R2035	On	03/02/2022	Bond Future	11.28	Put	4,722.11000	4.72211	5,006.77000	5.00677	4,722.110	15.29	0.48	0.00	0	200.0	
R2035	On	03/02/2022	Bond Future	11.39	Put	4,411.13000	4.41113	4,683.16000	4.68316	4,411.130	15.38	0.46	0.00	0	683.0	
R2035	On	03/02/2022	Bond Future	11.73	Put	3,559.71000	3.55971	3,794.28000	3.79428	3,559.710	15.66	0.39	0.00	0	280.0	
R2035	On	03/02/2022	Bond Future	11.88	Put	3,244.25000	3.24425	3,463.32000	3.46332	3,244.250	15.83	0.36	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			10.84468	84.80833		10.94235	84.18010			19.87	0.00	5,258,116.46	62	46,476.0
R2037	On 05/08/2021	Bond Future			11.06839	81.42610		11.16947	80.79597			19.23	0.00	409,247,578.60	5,026	122,731.0
R2037	On 04/11/2021	Bond Future			11.27082	82.35048		11.37626	81.71108			17.76	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	4,798.37000	4.79837		4,449.01000	4.44901	4,798.370		17.75	0.58	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	1,922.53000	1.92253		2,109.16000	2.10916	1,922.530		18.89	0.27	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			11.49279	79.02606		11.60527	78.36433			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			10.94442	87.10642		11.06709	86.26386			20.33	0.00	124,387,967.76	1,428	36,714.0
R2040	On 06/05/2021	Bond Future	10.83	Call	205.16000	0.20516		115.48000	0.11548	205.160		19.64	0.27	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	4,224.39000	4.22439		3,391.52000	3.39152	4,224.390		20.86	1.00	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			11.16209	83.49757		11.28932	82.65100			19.82	0.00	119,234,529.96	1,428	84,413.0
R2040	On 05/08/2021	Bond Future	11.05	Call	2,938.22000	2.93822		2,563.75000	2.56375	2,938.220		19.56	0.48	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	4,773.39000	4.77339		4,266.75000	4.26675	4,773.390		20.26	0.64	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	19.45000	0.01945		26.68000	0.02668	19.450		21.77	0.01	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.35881	84.44555		11.49147	83.58718			18.34	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.57424	80.89457		11.71505	80.01104			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			10.99904	83.73514		11.12162	82.88621			21.32	0.00	242,413,230.30	2,895	41,065.0
R2044	On 06/05/2021	Bond Future	10.70	Call	24.64000	0.02464		16.15000	0.01615	24.640		20.29	0.05	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	242.61000	0.24261		709.95000	0.70995	242.610		21.09	0.29	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	2,408.84000	2.40884		1,684.56000	1.68456	2,408.840		21.47	0.97	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	9.18000	0.00918		95.45000	0.09545	9.180		21.55	0.02	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	0.02000	0.00002		1.87000	0.00187	0.020		22.35	0.00	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	0.00000	0.00000		0.00000	0.00000	0.000		23.49	0.00	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.20787	80.21672		11.33507	79.36361			20.79	0.00	231,906,537.52	2,891	60,253.0
R2044	On 04/11/2021	Bond Future			11.39638	81.12744		11.52902	80.26255			19.23	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.60254	77.66412		11.74325	76.77465			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			10.90334	83.08232		11.03074	82.17073			21.66	0.00	35,060,739.04	422	87,531.0
R2048	On 06/05/2021	Bond Future	10.90	Call	515.59000	0.51559		280.21000	0.28021	515.590		21.50	0.50	0.00	0	1,030.0
R2048	On 06/05/2021	Bond Future	11.40	Call	3,456.60000	3.45660		2,586.04000	2.58604	3,456.600		22.42	0.99	0.00	0	1,030.0
R2048	On 05/08/2021	Bond Future			11.09732	83.93754		11.22949	83.02109			20.07	0.00	35,421,641.88	422	172,234.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,060.78000	1.06078		866.57000	0.86657	1,060.780		18.25	0.24	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,511.56000	1.51156		1,258.57000	1.25857	1,511.560		18.71	0.31	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,672.38000	2.67238		2,294.66000	2.29466	2,672.380		19.53	0.45	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	3,733.26000	3.73326		3,263.48000	3.26348	3,733.260		20.00	0.55	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.28125	80.47661		11.41918	79.54765			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	Options Inter
R2048	On 03/02/2022	Bond Future			11.48168		81.38539		11.62796	80.43105		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			10.55848		68.69990		10.65582	68.15377		22.05	0.00	44,998,434.50	655	9,504.0
R209	On 06/05/2021	Bond Future	9.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	21.13	0.00	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	0.00000		0.00000		0.01000	0.00001	0.000	21.13	0.00	0.00	0	4,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	25.84000		0.02584		23.88000	0.02388	25.840	21.53	0.06	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	80.36000		0.08036		63.96000	0.06396	80.360	21.65	0.14	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	336.68000		0.33668		711.84000	0.71184	336.680	21.91	0.41	0.00	0	1,750.0
R209	On 06/05/2021	Bond Future	11.00	Put	5.85000		0.00585		51.91000	0.05191	5.850	22.34	0.01	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	0.13000		0.00013		4.62000	0.00462	0.130	22.78	0.00	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	0.00000		0.00000		0.06000	0.00006	0.000	23.52	0.00	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	0.00000		0.00000		0.00000	0.00000	0.000	23.85	0.00	0.00	0	8,350.0
R209	On 05/08/2021	Bond Future			10.75509		69.40712		10.85543	68.85906		19.99	0.00	52,888,225.44	762	28,121.0
R209	On 04/11/2021	Bond Future			10.94127		67.05323		11.04567	66.49721		19.29	0.00	0.00	0	3,675.0
R209	On 04/11/2021	Bond Future	9.50	Call	924.81000		0.92481		824.33000	0.82433	924.810	18.40	0.20	0.00	0	4,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	4,978.81000		4.97881		5,316.71000	5.31671	4,978.810	18.83	0.58	0.00	0	10,000.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,708.77000		1.70877		1,869.06000	1.86906	1,708.770	20.85	0.26	0.00	0	6,500.0
R209	On 03/02/2022	Bond Future			11.14063		67.81048		11.25144	67.23574		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			203.53556		203.53556		203.49589	203.49589			0.00	0.00	0	948.0
R210	On 05/08/2021	Bond Future			205.68195		205.68195		205.65293	205.65293			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			205.31997		205.31997		205.28540	205.28540			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			207.68622		207.68622		207.61363	207.61363			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			172.18649		172.18649		172.16428	172.16428			0.00	0.00	0	2,905.0
R212	On 05/08/2021	Bond Future			171.66954		171.66954		171.65645	171.65645			0.00	42,917,385.00	250	1,583.0
R212	On 04/11/2021	Bond Future			173.65627		173.65627		173.63865	173.63865			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			9.57396		85.21266		9.62135	84.94822		15.99	0.00	37,067,507.10	435	1,864.0
R213	On 05/08/2021	Bond Future			9.78221		86.08984		9.83076	85.82729		14.48	0.00	30,647,983.04	356	9,054.0
R213	On 04/11/2021	Bond Future			9.98020		83.53561		10.03120	83.26791		13.90	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.19953		84.47873		10.25583	84.19259		13.13	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	983.15000		0.98315		931.14000	0.93114	983.150	12.47	0.20	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	1,164.73000		1.16473		1,105.01000	1.10501	1,164.730	12.47	0.23	0.00	0	102.0
R213	9.15	Call	1,614.60000		1.61460		1,537.16000	1.53716	1,614.600	12.47	0.30	0.00	0	220.0
R213	9.22	Call	1,717.58000		1.71758		1,636.31000	1.63631	1,717.580	12.47	0.31	0.00	0	430.0
R213	9.58	Put	5,615.12000		5.61512		5,798.53000	5.79853	5,615.120	12.68	0.61	0.00	0	200.0
R213	9.76	Put	5,040.09000		5.04009		5,212.39000	5.21239	5,040.090	12.80	0.57	0.00	0	102.0
R213	10.00	Put	4,346.42000		4.34642		4,503.86000	4.50386	4,346.420	12.96	0.52	0.00	0	430.0
R213	10.15	Put	3,952.50000		3.95250		4,100.73000	4.10073	3,952.500	13.06	0.49	0.00	0	200.0
R213	10.17	Put	3,902.33000		3.90233		4,049.34000	4.04934	3,902.330	13.08	0.48	0.00	0	220.0
R213	10.25	Put	3,706.16000		3.70616		3,848.33000	3.84833	3,706.160	13.13	0.47	0.00	0	102.0
R213	10.60	Put	2,948.74000		2.94874		3,070.43000	3.07043	2,948.740	13.40	0.40	0.00	0	430.0
R213	10.67	Put	2,818.13000		2.81813		2,935.92000	2.93592	2,818.130	13.46	0.38	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	10.87829	65.94266		11.00566	65.21704		24.00	0.00	857,254.58	13	8,235.0
R214		On 05/08/2021	Bond Future	11.07083	66.62148		11.20255	65.89195		21.74	0.00	866,079.24	13	17,912.0
R214		On 04/11/2021	Bond Future	11.25328	64.09883		11.39031	63.35939		21.02	0.00	0.00	0	0.0
R214		On 03/02/2022	Bond Future	11.45159	64.82261		11.59641	64.06297		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 :												4,701,671,435.62	47,836	1 752 759.0
Grand Total:												4,701,671,435.62	47,836	1 752 759.0