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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/06/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.70000		90.70000		90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 05/08/2021	Index Future	796.42000		796.42000		795.21400	795.21400			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	805.22600		805.22600		804.00900	804.00900			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	814.48900		814.48900		813.26000	813.26000			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	824.11900		824.11900		822.87600	822.87600			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	911.55100		911.55100		907.18800	907.18800			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	921.63000		921.63000		917.22100	917.22100			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	932.23300		932.23300		927.77400	927.77400			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	943.25400		943.25400		938.74500	938.74500			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	802.96300		802.96300		797.99200	797.99200			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future	811.84100		811.84100		806.81700	806.81700			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	821.18000		821.18000		816.10100	816.10100			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 05/05/2022	Index Future		830.88900	830.88900		825.75100	825.75100			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 05/08/2021	Bond Future		11.06649	79.55189		11.17703	78.95111			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future		11.29362	76.66635		11.40869	76.05907			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		11.53281	77.56745		11.65280	76.95322			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		11.77450	74.72624		11.89962	74.10470			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 05/08/2021	Bond Future		11.59757	78.35809		11.72348	77.58208			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future		11.81281	74.97661		11.94410	74.19217			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.03202	75.85828		12.16894	75.06481			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.26131	72.51558		12.40437	71.71264			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		792.89200	792.89200		788.06400	788.06400			0.00	7,928,920.00	1	982.0
GOVI	On 04/11/2021	GOVI		801.65900	801.65900		796.78000	796.78000			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		810.88100	810.88100		805.94800	805.94800			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		820.46800	820.46800		815.47800	815.47800			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		153.50296	153.50296		153.47774	153.47774			0.00	0.00	0	5,354.0
I2025	On 04/11/2021	Bond Future		155.21998	155.21998		155.19484	155.19484			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		155.48484	155.48484		155.45972	155.45972			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.36021	157.36021		157.33504	157.33504			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 05/08/2021	Bond Future		114.47553	114.47553		114.20900	114.20900			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future		114.60515	114.60515		114.33594	114.33594			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		115.95127	115.95127		115.67920	115.67920			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		116.17438	116.17438		115.89921	115.89921			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 05/08/2021	Bond Future	108.48862		108.48862		108.46585	108.46585			0.00	0.00	0	9,629.0
I2033	On 04/11/2021	Bond Future	108.47634		108.47634		108.45377	108.45377			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	109.75056		109.75056		109.72788	109.72788			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	109.81837		109.81837		109.79560	109.79560			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 05/08/2021	Bond Future	121.33920		121.33920		120.98905	120.98905			0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future	122.69649		122.69649		122.34272	122.34272			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	122.38462		122.38462		122.02708	122.02708			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	123.86103		123.86103		123.49930	123.49930			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 05/08/2021	Bond Future	111.82859		111.82859		112.18838	112.18838			0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	111.27103		111.27103		111.63529	111.63529			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	112.57834		112.57834		112.94700	112.94700			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	112.08933		112.08933		112.46267	112.46267			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 05/08/2021	Bond Future	114.31081		114.31081		114.28569	114.28569			0.00	0.00	0	11,209.0
I2050	On 04/11/2021	Bond Future	115.58941		115.58941		115.56438	115.56438			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	114.99836		114.99836		114.97317	114.97317			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	116.38566		116.38566		116.36034	116.36034			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 05/08/2021	Index Future	295.22900		295.22900		295.18600	295.18600			0.00	0.00	0	576.0
IGOV	On 04/11/2021	Index Future	298.56600		298.56600		298.52300	298.52300			0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	302.07200		302.07200		302.02900	302.02900			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	305.71400		305.71400		305.67100	305.67100			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.69500		96.30500		3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.73500		96.26500		3.73500	96.26500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.77000		96.23000		3.77000	96.23000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.79500		96.20500		3.80500	96.19500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.88000		96.12000		3.89000	96.11000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.91000		96.09000		3.92000	96.08000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.05000		95.95000		4.06000	95.94000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.30500		95.69500		4.31500	95.68500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.63000		95.37000		4.64000	95.36000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.85000		95.15000		4.86000	95.14000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.16500		94.83500		5.18500	94.81500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.37500		94.62500		5.38500	94.61500			0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.38915		115.01049		7.42773	114.82840		7.58	0.00	154,114,056.60	1,340	91,394.0

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 04/11/2021	Bond Future			7.56913		116.26899		7.61008	116.08527		6.84	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,630.25000		1.63025		1,715.65000	1.71565	1,630.250	6.85	0.42	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	478.46000		0.47846		513.27000	0.51327	478.460	7.35	0.16	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.75972		112.32508		7.80335	112.13949		6.53	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			7.96455		113.65474		8.01120	113.46710		6.06	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 05/08/2021	Bond Future			321.09324		321.09324		321.12399	321.12399			0.00	0.00	0	1,810.0
R197	On 04/11/2021	Bond Future			324.68433		324.68433		324.71625	324.71625			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			320.39381		320.39381		320.42682	320.42682			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.25900		324.25900		324.29286	324.29286			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 05/08/2021	Bond Future			238.34386		238.34386		238.29389	238.29389			0.00	114,643,396.66	481	9,436.0
R202	On 04/11/2021	Bond Future			241.00945		241.00945		240.95975	240.95975			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			239.53568		239.53568		239.48578	239.48578			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			242.42489		242.42489		242.37484	242.37484			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 05/08/2021	Bond Future			5.05256		107.43328		5.00348	107.50779		1.19	0.00	0.00	0	15,432.0
R2023	On 04/11/2021	Bond Future			5.17417		104.70128		5.11501	104.77694		1.31	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.31737		105.90643		5.24310	105.98317		1.13	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.48247		103.24941		5.38435	103.32722		0.96	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 05/08/2021	Bond Future			8.89760		94.97209		8.97714	94.52303		13.15	0.00	30,391,068.80	320	100,940.0
R2030	On 05/08/2021	Bond Future	7.70	Call	193.81000		0.19381		163.42000	0.16342	193.810	12.63	0.09	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	1,091.60000		1.09160		961.81000	0.96181	1,091.600	12.87	0.34	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,725.47000		1.72547		1,543.30000	1.54330	1,725.470	13.04	0.46	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	1,857.39000		1.85739		1,665.47000	1.66547	1,857.390	13.06	0.48	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	2,197.41000		2.19741		1,981.93000	1.98193	2,197.410	13.12	0.53	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,956.39000		3.95639		3,649.08000	3.64908	3,956.390	13.51	0.73	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.50	Put	824.22000		0.82422		957.99000	0.95799	824.220	13.56	0.25	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	9.75	Put	547.61000		0.54761		646.18000	0.64618	547.610	13.86	0.18	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	262.63000		0.26263		318.41000	0.31841	262.630	14.18	0.10	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	189.41000		0.18941		232.60000	0.23260	189.410	14.18	0.07	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	1.02000		0.00102		1.50000	0.00150	1.020	14.18	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.07948		96.01177		9.16249	95.55807		12.00	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,183.61000		1.18361		1,069.65000	1.06965	1,183.610	11.50	0.28	0.00	0	300.0

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
R2030	On 04/11/2021	Bond Future	8.77	Call	2,158.10000	2.15810	1,980.99000	1.98099	2,158.100	11.74	0.42	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	9.20	Call	3,299.03000	3.29903	3,064.30000	3.06430	3,299.030	11.97	0.55	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	9.90	Call	5,698.20000	5.69820	5,379.74000	5.37974	5,698.200	12.51	0.73	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	11.26	Put	240.76000	0.24076	276.20000	0.27620	240.760	12.90	0.07	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	182.66000	0.18266	210.92000	0.21092	182.660	12.90	0.05	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			9.27173	93.11280		9.35859	92.65407		11.35	0.00	0	0.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	1,487.07000	1.48707	1,360.07000	1.36007	1,487.070	10.80	0.30	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	8.85	Call	2,362.09000	2.36209	2,184.65000	2.18465	2,362.090	10.99	0.41	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	3,210.10000	3.21010	3,434.08000	3.43408	3,210.100	11.27	0.46	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.60	Call	4,359.62000	4.35962	4,097.26000	4.09726	4,359.620	11.41	0.60	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	2,287.00000	2.28700	2,464.46000	2.46446	2,287.000	11.52	0.36	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	10.85	Put	915.71000	0.91571	1,003.79000	1.00379	915.710	12.23	0.17	0.00	0	1,000.0		
R2030	On 05/05/2022	Bond Future			9.47412	94.21540		9.56508	93.75142		10.45	0.00	0	0.0		
R2030	On 05/05/2022	Bond Future	8.14	Call	1,154.83000	1.15483	1,054.29000	1.05429	1,154.830	9.85	0.23	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	8.47	Call	1,584.20000	1.58420	1,455.38000	1.45538	1,584.200	9.85	0.30	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	8.89	Call	2,309.51000	2.30951	2,139.59000	2.13959	2,309.510	9.93	0.39	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	9.35	Put	4,015.22000	4.01522	4,261.03000	4.26103	4,015.220	10.21	0.51	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	9.95	Put	2,676.66000	2.67666	2,862.84000	2.86284	2,676.660	10.56	0.38	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	11.04	Put	1,215.99000	1.21599	1,317.47000	1.31747	1,215.990	11.26	0.20	0.00	0	1,800.0		
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.0		
R2032	On 05/08/2021	Bond Future			9.60212	94.09003		9.68140	93.60207		15.09	0.00	0	118,592.0		
R2032	On 04/11/2021	Bond Future			9.79196	90.97473		9.87447	90.48174		14.62	0.00	0	21.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	2,139.78000	2.13978	1,965.11000	1.96511	2,139.780	14.11	0.39	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	3,516.31000	3.51631	3,272.08000	3.27208	3,516.310	14.50	0.53	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	97.77000	0.09777	113.83000	0.11383	97.770	15.76	0.03	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			9.98839	92.02226		10.07437	91.52381		13.29	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	1,467.32000	1.46732	1,344.36000	1.34436	1,467.320	12.58	0.27	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	1,842.75000	1.84275	1,695.97000	1.69597	1,842.750	12.58	0.32	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.58	Call	2,805.25000	2.80525	2,607.24000	2.60724	2,805.250	12.82	0.42	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	9.62	Call	2,906.96000	2.90696	2,704.14000	2.70414	2,906.960	12.85	0.43	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	4,462.55000	4.46255	4,735.35000	4.73535	4,462.550	12.98	0.52	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	3,523.03000	3.52303	3,757.00000	3.75700	3,523.030	13.22	0.44	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.35	Put	3,012.42000	3.01242	3,222.70000	3.22270	3,012.420	13.36	0.40	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	2,791.75000	2.79175	2,991.15000	2.99115	2,791.750	13.43	0.37	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.53	Put	2,627.57000	2.62757	2,818.49000	2.81849	2,627.570	13.49	0.36	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	2,384.50000	2.38450	2,562.20000	2.56220	2,384.500	13.61	0.33	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	1,925.00000	1.92500	2,075.68000	2.07568	1,925.000	13.93	0.28	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	11.13	Put	1,691.07000	1.69107	1,826.82000	1.82682	1,691.070	14.16	0.25	0.00	0	210.0		
R2032	On 05/05/2022	Bond Future			10.19079	88.96515		10.28047	88.46094		12.80	0.00	0	0.0		
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.0		
R2035	On 05/08/2021	Bond Future			10.15219	94.65065		10.28280	93.77048		16.69	0.00	0	81,808.0		

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 05/08/2021	Bond Future	10.02	Call	2,092.31000	2.09231	1,734.44000	1.73444	2,092.310	16.11	0.46	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	10.77	Put	1,049.89000	1.04989	1,311.61000	1.31161	1,049.890	17.00	0.25	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	11.37	Put	421.51000	0.42151	549.74000	0.54974	421.510	18.07	0.12	0.00	0	100.0		
R2035	On 04/11/2021	Bond Future			10.34213	91.21162	10.47787	90.32208		16.47	0.00	0.00	0	0.0		
R2035	On 04/11/2021	Bond Future	10.11	Call	3,031.83000	3.03183	2,655.79000	2.65579	3,031.830	15.82	0.45	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.12	Call	3,062.52000	3.06252	2,683.95000	2.68395	3,062.520	15.83	0.46	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	10.23	Call	3,412.41000	3.41241	3,006.05000	3.00605	3,412.410	15.96	0.49	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.60	Put	3,029.56000	3.02956	3,422.34000	3.42234	3,029.560	16.33	0.41	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	4,783.76000	4.78376	4,282.29000	4.28229	4,783.760	16.35	0.60	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	1,955.74000	1.95574	2,243.63000	2.24363	1,955.740	16.80	0.29	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.20	Put	1,753.07000	1.75307	2,018.01000	2.01801	1,753.070	16.96	0.27	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	1,075.72000	1.07572	1,254.43000	1.25443	1,075.720	17.82	0.18	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	67.99000	0.06799	86.78000	0.08678	67.990	17.82	0.02	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			10.54148	92.26172	10.68282	91.36212		14.96	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	2,110.85000	2.11085	1,840.75000	1.84075	2,110.850	14.08	0.32	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	10.10	Call	3,101.82000	3.10182	2,747.56000	2.74756	3,101.820	14.40	0.42	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	10.26	Call	3,563.61000	3.56361	3,175.04000	3.17504	3,563.610	14.55	0.46	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.35	Call	3,836.61000	3.83661	3,428.87000	3.42887	3,836.610	14.63	0.48	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	4,121.03000	4.12103	4,550.34000	4.55034	4,121.030	14.88	0.45	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.03	Put	3,130.30000	3.13030	3,485.18000	3.48518	3,130.300	15.19	0.37	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.05	Put	3,086.27000	3.08627	3,437.46000	3.43746	3,086.270	15.22	0.37	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	11.28	Put	2,619.70000	2.61970	2,930.25000	2.93025	2,619.700	15.48	0.32	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	2,425.82000	2.42582	2,718.29000	2.71829	2,425.820	15.63	0.30	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.73	Put	1,921.25000	1.92125	2,163.49000	2.16349	1,921.250	16.11	0.25	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.88	Put	1,692.28000	1.69228	1,912.89000	1.91289	1,692.280	16.14	0.23	0.00	0	1,800.0		
R2035	On 05/05/2022	Bond Future			10.73868	88.87586	10.88573	87.96584		14.56	0.00	0.00	0	0.0		
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2037	On 05/08/2021	Bond Future			10.38268	85.90311	10.49789	85.12550		18.79	0.00	601,321.77	7	128,108.0		
R2037	On 04/11/2021	Bond Future			10.56393	86.84361	10.68347	86.05775		17.65	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future	11.49	Call	7,591.15000	7.59115	7,033.18000	7.03318	7,591.150	18.63	0.74	0.00	0	600.0		
R2037	On 04/11/2021	Bond Future	12.30	Put	785.15000	0.78515	907.20000	0.90720	785.150	19.09	0.14	0.00	0	600.0		
R2037	On 03/02/2022	Bond Future			10.75398	83.58897	10.87826	82.79428		16.86	0.00	0.00	0	0.0		
R2037	On 05/05/2022	Bond Future			10.94969	84.57910	11.07892	83.77511		15.61	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 05/08/2021	Bond Future			10.55563	87.72954	10.68111	86.82639		19.27	0.00	0.00	0	86,242.0		
R2040	On 05/08/2021	Bond Future	11.05	Call	4,862.01000	4.86201	4,266.63000	4.26663	4,862.010	19.72	0.70	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	11.55	Call	7,449.73000	7.44973	6,725.03000	6.72503	7,449.730	20.82	0.84	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	14.80	Put	0.24000	0.00024	0.43000	0.00043	0.240	21.30	0.00	0.00	0	900.0		
R2040	On 04/11/2021	Bond Future			10.73389	88.69005	10.86412	87.77728		18.28	0.00	0.00	0	0.0		
R2040	On 03/02/2022	Bond Future			10.92070	85.20645	11.05614	84.28335		17.48	0.00	0.00	0	0.0		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 05/05/2022	Bond Future			11.11256		86.21580		11.25343	85.28186		16.25	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	1,915.62000		1.91562		1,684.41000	1.68441	1,915.620	15.43	0.27	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	3,545.46000		3.54546		3,177.82000	3.17782	3,545.460	15.49	0.42	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1,455.75000		1.45575		1,631.90000	1.63190	1,455.750	17.42	0.17	0.00	0	1,200.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 05/08/2021	Bond Future			10.59441		84.55742		10.72493	83.60134		20.23	0.00	0.00	0	60,407.0
R2044	On 04/11/2021	Bond Future			10.76392		85.48323		10.89937	84.51692		19.20	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			10.94127		82.08783		11.08212	81.11060		18.36	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.12301		83.06025		11.26948	82.07161		17.07	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 05/08/2021	Bond Future			10.49531		88.35864		10.62046	87.40486		19.53	0.00	0.00	0	171,250.0
R2048	On 05/08/2021	Bond Future	10.30	Call	2,055.78000		2.05578		1,694.49000	1.69449	2,055.780	18.79	0.43	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	2,801.98000		2.80198		2,356.18000	2.35618	2,801.980	19.17	0.52	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	4,581.48000		4.58148		3,977.66000	3.97766	4,581.480	19.75	0.68	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	6,134.27000		6.13427		5,433.04000	5.43304	6,134.270	20.32	0.78	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			10.66000		84.91376		10.78997	83.94978		19.56	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			10.83180		85.89134		10.96702	84.91644		17.75	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.00040		82.49323		11.14095	81.50696		17.42	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 05/08/2021	Bond Future			10.07663		73.28765		10.18612	72.64018		19.94	0.00	0.00	0	28,639.0
R209	On 04/11/2021	Bond Future			10.24312		70.94951		10.35648	70.29515		19.19	0.00	0.00	0	4,375.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,657.80000		1.65780		1,465.36000	1.46536	1,657.800	18.29	0.32	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	2,791.98000		2.79198		3,080.21000	3.08021	2,791.980	19.19	0.41	0.00	0	12,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	677.23000		0.67723		776.69000	0.77669	677.230	20.65	0.13	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.41372		71.76646		10.53118	71.10470		17.44	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.58758		69.47475		10.70934	68.80530		16.76	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 05/08/2021	Bond Future			210.09634		210.09634		210.18736	210.18736			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			209.70502		209.70502		209.79773	209.79773			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			212.16849		212.16849		212.26256	212.26256			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			211.92787		211.92787		212.02345	212.02345			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

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
R212	On 05/08/2021	Bond Future			172.48951		172.48951		172.46825	172.46825			0.00	0.00	0	1,803.0
R212	On 04/11/2021	Bond Future			174.41894		174.41894		174.39794	174.39794			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 05/08/2021	Bond Future			9.26134		88.97583		9.33538	88.55776		14.60	0.00	0.00	0	9,043.0
R213	On 04/11/2021	Bond Future			9.44395		86.42002		9.52100	85.99762		13.89	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.63622		87.41481		9.71657	86.98775		12.61	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,415.14000		1.41514	1,304.84000	1.30484	1,415.140		12.00	0.28	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,681.60000		1.68160	1,555.74000	1.55574	1,681.600		12.03	0.32	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	2,373.62000		2.37362	2,212.73000	2.21273	2,373.620		12.24	0.40	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	2,530.27000		2.53027	2,362.17000	2.36217	2,530.270		12.28	0.42	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,723.24000		3.72324	3,945.10000	3.94510	3,723.240		12.51	0.49	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	3,263.59000		3.26359	3,467.26000	3.46726	3,263.590		12.62	0.45	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,727.04000		2.72704	2,907.26000	2.90726	2,727.040		12.78	0.40	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	2,438.49000		2.43849	2,604.79000	2.60479	2,438.490		12.91	0.36	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	2,402.21000		2.40221	2,566.71000	2.56671	2,402.210		12.93	0.36	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	2,261.33000		2.26133	2,418.70000	2.41870	2,261.330		13.00	0.34	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,750.29000		1.75029	1,879.35000	1.87935	1,750.290		13.40	0.28	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,663.27000		1.66327	1,787.19000	1.78719	1,663.270		13.48	0.27	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.82785		84.91746		9.91162	84.48550		12.10	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			10.49609		69.96691		10.62103	69.21648		21.94	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future			10.66199		67.45522		10.79142	66.69676		21.21	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			10.83477		68.23179		10.96907	67.46472		19.25	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			11.00438		65.75983		11.14361	64.98382		18.57	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 :														307,678,763.83	2,149	1 138 615.0
Grand Total:														307,678,763.83	2,149	1 138 615.0