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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/05/2021

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	90.70000		90.70000		90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 05/08/2021	Index Future	790.20200		790.20200		791.44400	791.44400			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	799.15800		799.15800		800.41600	800.41600			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	808.53200		808.53200		809.80700	809.80700			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	818.18900		818.18900		819.48000	819.48000			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	887.62200		887.62200		890.46100	890.46100			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	897.68100		897.68100		900.55600	900.55600			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	908.21100		908.21100		911.12100	911.12100			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	919.05800		919.05800		922.00400	922.00400			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	782.02500		782.02500		783.73200	783.73200			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future	790.88800		790.88800		792.61700	792.61700			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	800.16500		800.16500		801.91600	801.91600			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	809.72200		809.72200		811.49500	811.49500			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	11.59811		76.72202		11.57481	76.84295			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	11.84337		73.82558		11.81904	73.94812			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.10308		74.71009		12.07764	74.83427			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	12.36774		71.84294		12.34116	71.96873			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	12.06436		75.54630		12.02527	75.77504			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	12.29639		72.15402		12.25551	72.38566			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.53381		73.01897		12.49107	73.25358			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.78445		69.65059		12.73970	69.88814			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	772.53700		772.53700		774.23300	774.23300			0.00	0.00	0	989.0
GOVI	On 04/11/2021	GOVI	781.29300		781.29300		783.01100	783.01100			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	790.45800		790.45800		792.19700	792.19700			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	799.89800		799.89800		801.66000	801.66000			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	152.44833		152.44833		152.20644	152.20644			0.00	914,689.98	6	5,368.0
I2025	On 04/11/2021	Bond Future	154.19556		154.19556		153.95146	153.95146			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	154.48310		154.48310		154.23634	154.23634			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	156.36471		156.36471		156.11518	156.11518			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	112.27430		112.27430		112.09208	112.09208			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future	112.40998		112.40998		112.22606	112.22606			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	113.75571		113.75571		113.56978	113.56978			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	113.96580		113.96580		113.77777	113.77777			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	104.85812		104.85812	105.26451	105.26451				0.00	0.00	0	9,629.0
I2033	On 04/11/2021	Bond Future	104.83441		104.83441	105.24580	105.24580				0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	106.08933		106.08933	106.50597	106.50597				0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	106.12554		106.12554	106.54738	106.54738				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	116.35922		116.35922	116.33350	116.33350				0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future	117.69294		117.69294	117.66746	117.66746				0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	117.34882		117.34882	117.32325	117.32325				0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	118.77845		118.77845	118.75264	118.75264				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	106.30299		106.30299	106.28006	106.28006				0.00	0.00	0	16,718.0
I2046	On 04/11/2021	Bond Future	105.71293		105.71293	105.68998	105.68998				0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	106.97865		106.97865	106.95579	106.95579				0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	106.43471		106.43471	106.41178	106.41178				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	107.87053		107.87053	107.84662	107.84662				0.00	0.00	0	11,209.0
I2050	On 04/11/2021	Bond Future	109.10673		109.10673	109.08297	109.08297				0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	108.46413		108.46413	108.44024	108.44024				0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	109.78537		109.78537	109.76136	109.76136				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	286.90000		286.90000	286.71700	286.71700				0.00	5,738,000.00	2	578.0
IGOV	On 04/11/2021	Index Future	290.22100		290.22100	290.03800	290.03800				0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	293.69500		293.69500	293.51000	293.51000				0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	297.27100		297.27100	297.08400	297.08400				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.68500		96.31500	3.68500	96.31500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.71500		96.28500	3.71500	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	3.77000		96.23000	3.76000	96.24000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.79500		96.20500	3.78500	96.21500				0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.86000		96.14000	3.85000	96.15000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.01000		95.99000	3.99000	96.01000				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.27500		95.72500	4.22500	95.77500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.64500		95.35500	4.60500	95.39500				0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.84000		95.16000	4.79000	95.21000				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.19000		94.81000	5.12500	94.87500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.40500		94.59500	5.32500	94.67500				0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.58606		114.08495	7.54588	114.27304			7.22	0.00	247,678,426.45	2,171	92,933.0

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			7.77138		115.36524		7.72855	115.55587		6.80	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	2,171.89000		2.17189		2,085.79000	2.08579	2,171.890	6.81	0.49	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	743.57000		0.74357		707.84000	0.70784	743.570	7.31	0.22	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.96938		111.43677		7.92362	111.62989		6.55	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.18555		112.76938		8.13654	112.96494		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			318.74668		318.74668		318.23921	318.23921			0.00	956,240.04	3	1,751.0
R197	On 04/11/2021	Bond Future			322.39961		322.39961		321.88743	321.88743			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			318.15405		318.15405		317.63644	317.63644			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			322.03009		322.03009		321.50654	321.50654			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			230.22089		230.22089		230.05615	230.05615			0.00	0.00	0	9,325.0
R202	On 04/11/2021	Bond Future			232.85927		232.85927		232.69319	232.69319			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			231.34173		231.34173		231.17433	231.17433			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			234.15957		234.15957		233.99041	233.99041			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			4.81483		107.79488		4.79247	107.82898		1.20	0.00	0.00	0	15,675.0
R2023	On 04/11/2021	Bond Future			4.86611		105.09611		4.83898	105.13099		1.16	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			4.90868		106.32977		4.87452	106.36527		0.99	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			4.92831		103.69013		4.88314	103.72619		0.83	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			9.29773		92.74055		9.24786	93.01497		12.54	0.00	13,447,379.75	145	103,705.0
R2030	On 05/08/2021	Bond Future	7.70	Call	111.61000		0.11161		129.99000	0.12999	111.610	12.01	0.05	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	642.72000		0.64272		713.57000	0.71357	642.720	12.12	0.22	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,058.38000		1.05838		1,157.91000	1.15791	1,058.380	12.28	0.31	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	1,148.52000		1.14852		1,253.47000	1.25347	1,148.520	12.31	0.33	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,385.09000		1.38509		1,503.27000	1.50327	1,385.090	12.38	0.38	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,678.25000		2.67825		2,850.56000	2.85056	2,678.250	12.67	0.57	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.50	Put	1,732.20000		1.73220		1,635.10000	1.63510	1,732.200	12.70	0.41	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	9.75	Put	1,253.00000		1.25300		1,178.84000	1.17884	1,253.000	12.95	0.32	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	728.54000		0.72854		682.82000	0.68282	728.540	13.43	0.21	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	583.24000		0.58324		545.84000	0.54584	583.240	13.56	0.17	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	11.51000		0.01151		10.55000	0.01055	11.510	13.56	0.01	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.49252		93.78182		9.44036	94.05965		11.93	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	792.87000		0.79287		855.72000	0.85572	792.870	11.43	0.20	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	1,508.07000	1.50807		1,606.54000	1.60654	1,508.070	11.68	0.32	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,385.72000	2.38572		2,517.65000	2.51765	2,385.720	11.90	0.44	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	4,366.35000	4.36635		4,549.60000	4.54960	4,366.350	12.45	0.62	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	534.46000	0.53446		505.57000	0.50557	534.460	12.84	0.12	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	424.80000	0.42480		401.10000	0.40110	424.800	12.84	0.10	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.70005	90.87852		9.64538	91.15985		11.60	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	1,079.89000	1.07989		1,150.33000	1.15033	1,079.890	11.04	0.23	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,750.98000	1.75098		1,849.73000	1.84973	1,750.980	11.23	0.32	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	4,581.84000	4.58184		4,432.52000	4.43252	4,581.840	11.52	0.56	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	3,364.31000	3.36431		3,512.72000	3.51272	3,364.310	11.66	0.50	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	3,430.55000	3.43055		3,309.07000	3.30907	3,430.550	11.77	0.46	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	1,566.56000	1.56656		1,501.80000	1.50180	1,566.560	12.47	0.26	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.92073	91.96563		9.86341	92.25042		10.69	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 05/08/2021	Bond Future			10.08862	91.15034		10.03374	91.47549		14.62	0.00	0.00	0	136,022.0	
R2032	On 04/11/2021	Bond Future			10.29446	88.02772		10.23721	88.35686		14.61	0.00	0.00	0	21.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,335.28000	1.33528		1,434.58000	1.43458	1,335.280	13.90	0.27	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,333.64000	2.33364		2,476.84000	2.47684	2,333.640	14.29	0.40	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	286.12000	0.28612		268.67000	0.26867	286.120	15.76	0.07	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.50883	89.06147		10.44907	89.39467		13.60	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	988.15000	0.98815		1,058.94000	1.05894	988.150	12.89	0.19	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,251.68000	1.25168		1,336.25000	1.33625	1,251.680	12.89	0.23	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,958.26000	1.95826		2,073.76000	2.07376	1,958.260	13.13	0.32	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	2,034.87000	2.03487		2,153.34000	2.15334	2,034.870	13.16	0.33	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	6,429.60000	6.42960		6,229.13000	6.22913	6,429.600	13.29	0.63	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	5,273.11000	5.27311		5,097.43000	5.09743	5,273.110	13.53	0.56	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	4,623.82000	4.62382		4,463.61000	4.46361	4,623.820	13.67	0.51	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	4,337.68000	4.33768		4,184.66000	4.18466	4,337.680	13.74	0.49	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	4,122.03000	4.12203		3,974.69000	3.97469	4,122.030	13.80	0.47	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	3,798.47000	3.79847		3,660.16000	3.66016	3,798.470	13.93	0.44	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	3,165.74000	3.16574		3,046.36000	3.04636	3,165.740	14.25	0.39	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	2,830.50000	2.83050		2,721.89000	2.72189	2,830.500	14.48	0.35	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.73204	85.97982		10.66962	86.31712		13.18	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future			10.70069	91.03567		10.67703	91.18727		16.43	0.00	0.00	0	91,415.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,128.87000	1.12887		1,185.05000	1.18505	1,128.870	15.88	0.27	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	2,689.78000	2.68978		2,637.88000	2.63788	2,689.780	16.72	0.46	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	1,393.17000	1.39317		1,366.79000	1.36679	1,393.170	17.75	0.28	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.90868	87.58167		10.88401	87.73528		16.49	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	1,882.38000	1.88238		1,941.79000	1.94179	1,882.380	15.84	0.32	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,904.09000	1.90409		1,963.93000	1.96393	1,904.090	15.86	0.32	0.00	0	400.0	

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 04/11/2021	Bond Future	10.23	Call	2,150.62000	2.15062	2,215.17000	2.21517	2,150.620	15.98	0.35	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	5,048.81000	5.04881	4,975.27000	4.97527	5,048.810	16.35	0.55	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,154.24000	3.15424	3,235.13000	3.23513	3,154.240	16.37	0.45	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	3,537.67000	3.53767	3,482.68000	3.48268	3,537.670	16.83	0.44	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	3,234.74000	3.23474	3,183.96000	3.18396	3,234.740	16.98	0.41	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	2,154.38000	2.15438	2,120.01000	2.12001	2,154.380	17.85	0.30	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	232.44000	0.23244	228.09000	0.22809	232.440	17.85	0.05	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			11.12853	88.61004	11.10278	88.76561		15.22	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,336.61000	1.33661	1,378.28000	1.37828	1,336.610	14.35	0.23	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	1,975.80000	1.97580	2,030.51000	2.03051	1,975.800	14.44	0.30	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	2,310.61000	2.31061	2,371.11000	2.37111	2,310.610	14.59	0.34	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	6,210.41000	6.21041	6,129.43000	6.12943	6,210.410	14.94	0.58	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	4,917.76000	4.91776	4,849.88000	4.84988	4,917.760	15.25	0.49	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	4,200.10000	4.20010	4,140.29000	4.14029	4,200.100	15.46	0.44	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	3,921.98000	3.92198	3,865.56000	3.86556	3,921.980	15.59	0.42	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	3,179.25000	3.17925	3,132.45000	3.13245	3,179.250	16.01	0.36	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	2,905.22000	2.90522	2,862.23000	2.86223	2,905.220	16.23	0.33	0.00	0	200.0	
R2035	On 05/05/2022	Bond Future			11.34818	85.19119	11.32133	85.34875		14.90	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			10.87494	82.65296	10.85130	82.80479		18.45	0.00	188,779,360.64	2,284	126,773.0	
R2037	On 04/11/2021	Bond Future			11.07139	83.58121	11.04679	83.73499		17.63	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	5,536.23000	5.53623	5,643.61000	5.64361	5,536.230	18.21	0.62	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	1,565.27000	1.56527	1,539.89000	1.53989	1,565.270	19.08	0.23	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			11.27887	80.30804	11.25322	80.46386		17.11	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			11.49423	81.26898	11.46751	81.42673		15.92	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			11.02664	84.41418	10.99777	84.61162		18.99	0.00	13,843,925.52	164	85,293.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,154.89000	3.15489	3,278.06000	3.27806	3,154.890	19.06	0.53	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	5,173.52000	5.17352	5,326.68000	5.32668	5,173.520	19.91	0.69	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	6.09000	0.00609	5.99000	0.00599	6.090	20.94	0.00	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.21956	85.36224	11.18950	85.56226		18.15	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			11.42320	81.85976	11.39187	82.06227		17.50	0.00	0.00	0	0.0	
R2040	On 05/05/2022	Bond Future			11.63401	82.83933	11.60136	83.04437		16.35	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 05/08/2021	Bond Future			11.06331	81.20528	11.02394	81.47808		19.93	0.00	0.00	0	60,776.0	
R2044	On 04/11/2021	Bond Future			11.24756	82.11733	11.20660	82.39347		19.05	0.00	0.00	0	0.0	
R2044	On 03/02/2022	Bond Future			11.44179	78.70189	11.39909	78.98150		18.34	0.00	0.00	0	0.0	
R2044	On 05/05/2022	Bond Future			11.64246	79.64369	11.59797	79.92672		17.14	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	

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 05/08/2021	Bond Future			10.97058	84.83410		10.94664	85.00543			19.25	0.00	0.00	0	172,314.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,205.46000	1.20546		1,267.88000	1.26788	1,205.460		18.54	0.27	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,690.47000	1.69047		1,767.27000	1.76727	1,690.470		18.90	0.34	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,920.74000	2.92074		3,024.76000	3.02476	2,920.740		19.46	0.49	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	4,082.78000	4.08278		4,204.53000	4.20453	4,082.780		19.99	0.60	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.15077	81.37357		11.12582	81.54714			19.41	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.34014	82.32907		11.31411	82.50483			17.72	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.52785	78.89830		11.50073	79.07624			17.48	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			10.59201	70.31175		10.56819	70.44534			19.31	0.00	0.00	0	28,493.0
R209	On 04/11/2021	Bond Future			10.77362	67.96026		10.74888	68.09560			19.29	0.00	0.00	0	4,375.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,054.03000	1.05403		1,092.19000	1.09219	1,054.030		18.40	0.22	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	4,427.26000	4.42726		4,364.73000	4.36473	4,427.260		19.07	0.54	0.00	0	12,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,394.78000	1.39478		1,372.47000	1.37247	1,394.780		20.76	0.23	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.96088	68.75834		10.93519	68.89540			18.04	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			11.15364	66.43911		11.12695	66.57794			17.42	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			206.82958	206.82958		206.53513	206.53513				0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			206.45834	206.45834		206.16119	206.16119				0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			208.93010	208.93010		208.62988	208.62988				0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			208.67502	208.67502		208.37144	208.37144				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 05/08/2021	Bond Future			172.00769	172.00769		171.97525	171.97525				0.00	0.00	0	1,608.0
R212	On 04/11/2021	Bond Future			173.97923	173.97923		173.94702	173.94702				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			9.69381	86.57068		9.63882	86.87162			13.98	0.00	0.00	0	9,054.0
R213	On 04/11/2021	Bond Future			9.88996	84.01205		9.83262	84.31665			13.87	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.09796	84.99827		10.03807	85.30662			12.94	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,016.26000	1.01626		1,087.82000	1.08782	1,016.260		12.32	0.21	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,207.22000	1.20722		1,288.58000	1.28858	1,207.220		12.32	0.24	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,704.12000	1.70412		1,807.99000	1.80799	1,704.120		12.41	0.31	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,824.09000	1.82409		1,932.81000	1.93281	1,824.090		12.45	0.33	0.00	0	430.0

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	9.58	Put	5,241.57000		5.24157	5,067.33000	5,067.33000	5,241.570		12.68	0.59	0.00	0	200.0
R213	9.76	Put	4,683.23000		4.68323	4,521.69000	4,521.69000	4,683.230		12.79	0.55	0.00	0	102.0
R213	10.00	Put	4,013.03000		4.01303	3,868.13000	3,868.13000	4,013.030		12.94	0.50	0.00	0	430.0
R213	10.15	Put	3,633.91000		3.63391	3,499.10000	3,499.10000	3,633.910		13.04	0.47	0.00	0	200.0
R213	10.17	Put	3,585.66000		3.58566	3,452.16000	3,452.16000	3,585.660		13.05	0.46	0.00	0	220.0
R213	10.25	Put	3,397.49000		3.39749	3,269.24000	3,269.24000	3,397.490		13.10	0.45	0.00	0	102.0
R213	10.60	Put	2,699.34000		2.69934	2,592.65000	2,592.65000	2,699.340		13.44	0.37	0.00	0	430.0
R213	10.67	Put	2,578.89000		2.57889	2,476.19000	2,476.19000	2,578.890		13.52	0.36	0.00	0	220.0
R213			10.30756		82.48220	10.24504	82.79437			12.45	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	10.94978	67.30384	10.91036	67.52855			21.06	0.00	0.00	0	17,880.0
R214		On 04/11/2021	Bond Future	11.12908	64.78120	11.08815	65.00865			21.10	0.00	0.00	0	0.0
R214		On 03/02/2022	Bond Future	11.31706	65.54180	11.27450	65.77209			19.67	0.00	0.00	0	0.0
R214		On 05/05/2022	Bond Future	11.50331	63.04561	11.45911	63.27872			19.08	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 :												471,358,022.38	4,775	1 153 691.0
Grand Total:												471,358,022.38	4,775	1 153 691.0