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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/05/2021

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		791.27600	791.27600		790.20200	790.20200			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		800.24200	800.24200		799.15800	799.15800			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		809.62700	809.62700		808.53200	808.53200			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		819.29600	819.29600		818.18900	818.18900			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		888.65900	888.65900		887.62200	887.62200			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		898.72800	898.72800		897.68100	897.68100			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		909.26800	909.26800		908.21100	908.21100			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		920.12700	920.12700		919.05800	919.05800			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		782.72800	782.72800		782.02500	782.02500			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future		791.59600	791.59600		790.88800	790.88800			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		800.88000	800.88000		800.16500	800.16500			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	810.44400		810.44400		809.72200	809.72200			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	11.57463		76.84389		11.59811	76.72202			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	11.81895		73.94857		11.84337	73.82558			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.07761		74.83442		12.10308	74.71009			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	12.34117		71.96868		12.36774	71.84294			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	12.06182		75.56113		12.06436	75.54630			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	12.29378		72.16877		12.29639	72.15402			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.53111		73.03375		12.53381	73.01897			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.78164		69.66547		12.78445	69.65059			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	773.21700		773.21700		772.53700	772.53700			0.00	0.00	0	989.0
GOVI	On 04/11/2021	GOVI	781.97700		781.97700		781.29300	781.29300			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	791.14800		791.14800		790.45800	790.45800			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	800.59600		800.59600		799.89800	799.89800			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	152.41845		152.41845		152.44833	152.44833			0.00	0.00	0	5,368.0
I2025	On 04/11/2021	Bond Future	154.16477		154.16477		154.19556	154.19556			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	154.45165		154.45165		154.48310	154.48310			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	156.33269		156.33269		156.36471	156.36471			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	112.29524		112.29524		112.27430	112.27430			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future	112.43078		112.43078		112.40998	112.40998			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	113.77652		113.77652		113.75571	113.75571			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	113.98671		113.98671		113.96580	113.96580			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		104.88006	104.88006	104.85812	104.85812			0.00	0.00	0	9,629.0
I2033		On 04/11/2021	Bond Future		104.85633	104.85633	104.83441	104.83441			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future		106.11136	106.11136	106.08933	106.08933			0.00	0.00	0	0.0
I2033		On 05/05/2022	Bond Future		106.14766	106.14766	106.12554	106.12554			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		116.53994	116.53994	116.35922	116.35922			0.00	0.00	0	7,713.0
I2038		On 04/11/2021	Bond Future		117.87540	117.87540	117.69294	117.69294			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future		117.53311	117.53311	117.34882	117.34882			0.00	0.00	0	0.0
I2038		On 05/05/2022	Bond Future		118.96489	118.96489	118.77845	118.77845			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		106.50647	106.50647	106.30299	106.30299			0.00	0.00	0	16,718.0
I2046		On 04/11/2021	Bond Future		105.91837	105.91837	105.71293	105.71293			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future		107.18624	107.18624	106.97865	106.97865			0.00	0.00	0	0.0
I2046		On 05/05/2022	Bond Future		106.64490	106.64490	106.43471	106.43471			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		108.09817	108.09817	107.87053	107.87053			0.00	0.00	0	11,209.0
I2050		On 04/11/2021	Bond Future		109.33675	109.33675	109.10673	109.10673			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future		108.69668	108.69668	108.46413	108.46413			0.00	0.00	0	0.0
I2050		On 05/05/2022	Bond Future		110.02050	110.02050	109.78537	109.78537			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		287.10800	287.10800	286.90000	286.90000			0.00	0.00	0	578.0
IGOV		On 04/11/2021	Index Future		290.43100	290.43100	290.22100	290.22100			0.00	0.00	0	16.0
IGOV		On 03/02/2022	Index Future		293.90600	293.90600	293.69500	293.69500			0.00	0.00	0	0.0
IGOV		On 05/05/2022	Index Future		297.48400	297.48400	297.27100	297.27100			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		3.78000	96.22000	3.77000	96.23000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future		3.81500	96.18500	3.79500	96.20500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 20/10/2021	Jibar Tradeable Future		3.88000	96.12000	3.86000	96.14000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		4.04000	95.96000	4.01000	95.99000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.32500	95.67500	4.27500	95.72500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.69000	95.31000	4.64500	95.35500			0.00	0.00	0	471.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		4.89000	95.11000	4.84000	95.16000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.24500	94.75500	5.19000	94.81000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		5.45500	94.54500	5.40500	94.59500			0.00	0.00	0	0.0
R186		On 05/08/2021	Bond Future		7.55219	114.24348	7.58606	114.08495		7.22	0.00	185,074,437.60	1,620	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	Options Inter
R186	On 04/11/2021	Bond Future			7.73544		115.52517		7.77138	115.36524		6.80	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	2,088.08000		2.08808		2,171.89000	2.17189	2,088.080	6.81	0.48	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	704.65000		0.70465		743.57000	0.74357	704.650	7.31	0.21	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.93110		111.59829		7.96938	111.43677		6.55	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.14462		112.93267		8.18555	112.76938		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			319.02288		319.02288		318.74668	318.74668			0.00	0.00	0	1,751.0
R197	On 04/11/2021	Bond Future			322.67780		322.67780		322.39961	322.39961			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			318.43494		318.43494		318.15405	318.15405			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			322.31402		322.31402		322.03009	322.03009			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			230.27049		230.27049		230.22089	230.22089			0.00	0.00	0	9,325.0
R202	On 04/11/2021	Bond Future			232.90852		232.90852		232.85927	232.85927			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			231.39114		231.39114		231.34173	231.34173			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			234.20932		234.20932		234.15957	234.15957			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			4.86609		107.71677		4.81483	107.79488		1.20	0.00	0.00	0	15,675.0
R2023	On 04/11/2021	Bond Future			4.92790		105.01675		4.86611	105.09611		1.16	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			4.98623		106.24924		4.90868	106.32977		0.99	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.03065		103.60851		4.92831	103.69013		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			9.27459		92.86775		9.29773	92.74055		12.54	0.00	6,407,874.75	69	103,636.0
R2030	On 05/08/2021	Bond Future	7.70	Call	114.80000		0.11480		111.61000	0.11161	114.800	12.01	0.05	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	660.94000		0.66094		642.72000	0.64272	660.940	12.12	0.22	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,086.80000		1.08680		1,058.38000	1.05838	1,086.800	12.28	0.32	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	1,179.00000		1.17900		1,148.52000	1.14852	1,179.000	12.31	0.34	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,420.80000		1.42080		1,385.09000	1.38509	1,420.800	12.38	0.38	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,738.25000		2.73825		2,678.25000	2.67825	2,738.250	12.67	0.58	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.50	Put	1,667.50000		1.66750		1,732.20000	1.73220	1,667.500	12.70	0.40	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	9.75	Put	1,200.25000		1.20025		1,253.00000	1.25300	1,200.250	12.95	0.31	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	692.27000		0.69227		728.54000	0.72854	692.270	13.43	0.20	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	552.33000		0.55233		583.24000	0.58324	552.330	13.56	0.17	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	10.24000		0.01024		11.51000	0.01151	10.240	13.56	0.01	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.46840		93.91016		9.49252	93.78182		11.93	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	812.70000		0.81270		792.87000	0.79287	812.700	11.43	0.20	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	1,541.63000		1.54163	1,508.07000	1.50807	1,541.630		11.68	0.33	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	2,433.39000		2.43339	2,385.72000	2.38572	2,433.390		11.90	0.44	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	9.90	Call	4,437.77000		4.43777	4,366.35000	4.36635	4,437.770		12.45	0.63	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	11.26	Put	513.90000		0.51390	534.46000	0.53446	513.900		12.84	0.12	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	11.44	Put	407.56000		0.40756	424.80000	0.42480	407.560		12.84	0.10	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.67483		91.00816	9.70005	90.87852			11.60	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	1,104.78000		1.10478	1,079.89000	1.07989	1,104.780		11.04	0.23	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	1,787.38000		1.78738	1,750.98000	1.75098	1,787.380		11.23	0.33	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	4,502.87000		4.50287	4,581.84000	4.58184	4,502.870		11.52	0.56	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	3,422.34000		3.42234	3,364.31000	3.36431	3,422.340		11.66	0.50	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	3,364.19000		3.36419	3,430.55000	3.43055	3,364.190		11.77	0.46	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	1,527.95000		1.52795	1,566.56000	1.56656	1,527.950		12.47	0.25	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.89433		92.09666	9.92073	91.96563			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			10.07075		91.25604	10.08862	91.15034			14.62	0.00	0.00	0	136,022.0
R2032	On 04/11/2021	Bond Future			10.27589		88.13430	10.29446	88.02772			14.61	0.00	0.00	0	21.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,356.22000		1.35622	1,335.28000	1.33528	1,356.220		13.90	0.27	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,366.68000		2.36668	2,333.64000	2.33364	2,366.680		14.29	0.40	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	275.80000		0.27580	286.12000	0.28612	275.800		15.76	0.06	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.48949		89.16912	10.50883	89.06147			13.60	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	1,003.91000		1.00391	988.15000	0.98815	1,003.910		12.89	0.19	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	1,271.09000		1.27109	1,251.68000	1.25168	1,271.090		12.89	0.23	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	1,986.18000		1.98618	1,958.26000	1.95826	1,986.180		13.13	0.32	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	2,063.62000		2.06362	2,034.87000	2.03487	2,063.620		13.16	0.33	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	6,354.81000		6.35481	6,429.60000	6.42960	6,354.810		13.29	0.63	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	5,205.74000		5.20574	5,273.11000	5.27311	5,205.740		13.53	0.55	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	4,561.26000		4.56126	4,623.82000	4.62382	4,561.260		13.67	0.51	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	4,277.40000		4.27740	4,337.68000	4.33768	4,277.400		13.74	0.49	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	4,063.58000		4.06358	4,122.03000	4.12203	4,063.580		13.80	0.47	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	3,742.93000		3.74293	3,798.47000	3.79847	3,742.930		13.93	0.44	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	3,116.45000		3.11645	3,165.74000	3.16574	3,116.450		14.25	0.38	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	2,784.85000		2.78485	2,830.50000	2.83050	2,784.850		14.48	0.35	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.71186		86.08867	10.73204	85.97982			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			10.67761		91.18355	10.70069	91.03567			16.43	0.00	0.00	0	91,415.0
R2035	On 05/08/2021	Bond Future	10.02	Call	1,156.06000		1.15606	1,128.87000	1.12887	1,156.060		15.88	0.28	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	2,605.08000		2.60508	2,689.78000	2.68978	2,605.080		16.72	0.45	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	1,337.14000		1.33714	1,393.17000	1.39317	1,337.140		17.75	0.27	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			10.88472		87.73085	10.90868	87.58167			16.49	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,920.55000		1.92055	1,882.38000	1.88238	1,920.550		15.84	0.32	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,942.60000		1.94260	1,904.09000	1.90409	1,942.600		15.86	0.33	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	2,192.92000	2.19292	2,150.62000	2.15062	2,192.920	15.98	0.36		0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	4,955.23000	4.95523	5,048.81000	5.04881	4,955.230	16.35	0.55		0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,210.57000	3.21057	3,154.24000	3.15424	3,210.570	16.37	0.46		0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	3,461.64000	3.46164	3,537.67000	3.53767	3,461.640	16.83	0.43		0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	3,162.94000	3.16294	3,234.74000	3.23474	3,162.940	16.98	0.40		0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	2,100.07000	2.10007	2,154.38000	2.15438	2,100.070	17.85	0.29		0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	222.14000	0.22214	232.44000	0.23244	222.140	17.85	0.05		0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			11.10358	88.76077	11.12853	88.61004		15.22	0.00		0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,364.75000	1.36475	1,336.61000	1.33661	1,364.750	14.35	0.23		0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	2,014.55000	2.01455	1,975.80000	1.97580	2,014.550	14.44	0.31		0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	2,354.19000	2.35419	2,310.61000	2.31061	2,354.190	14.59	0.34		0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	2,558.92000	2.55892	0.00000	0.00000	2,558.920	14.67	0.36		101,955,691.53	3,200	1,600.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	6,115.49000	6.11549	6,210.41000	6.21041	6,115.490	14.94	0.57		0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	4,834.93000	4.83493	4,917.76000	4.91776	4,834.930	15.25	0.49		0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	4,774.40000	4.77440	0.00000	0.00000	4,774.400	15.26	0.49		68,379,072.83	1,600	1,600.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	4,125.05000	4.12505	4,200.10000	4.20010	4,125.050	15.46	0.44		0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	3,850.25000	3.85025	3,921.98000	3.92198	3,850.250	15.59	0.42		0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	3,117.21000	3.11721	3,179.25000	3.17925	3,117.210	16.01	0.35		0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	2,847.12000	2.84712	2,905.22000	2.90522	2,847.120	16.23	0.33		92,318,088.84	3,200	1,800.0	
R2035	On 05/05/2022	Bond Future			11.32219	85.34369	11.34818	85.19119		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	0.0	
R2037	On 05/08/2021	Bond Future			10.85704	82.76789	10.87494	82.65296		18.45	0.00		5,297,144.96	64	126,709.0	
R2037	On 04/11/2021	Bond Future			11.05284	83.69713	11.07139	83.58121		17.63	0.00		0.00	0	0.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	5,597.06000	5.59706	5,536.23000	5.53623	5,597.060	18.21	0.63		0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	1,529.46000	1.52946	1,565.27000	1.56527	1,529.460	19.08	0.22		0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			11.25959	80.42512	11.27887	80.30804		17.11	0.00		0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			11.47417	81.38737	11.49423	81.26898		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	0.0	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.0	
R2040	On 05/08/2021	Bond Future			11.01397	84.50074	11.02664	84.41418		18.99	0.00		14,027,122.84	166	85,293.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,182.30000	3.18230	3,154.89000	3.15489	3,182.300	19.06	0.53		0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	5,216.10000	5.21610	5,173.52000	5.17352	5,216.100	19.91	0.69		0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	5.53000	0.00553	6.09000	0.00609	5.530	20.94	0.00		0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.20643	85.44951	11.21956	85.36224		18.15	0.00		0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			11.40956	81.94783	11.42320	81.85976		17.50	0.00		0.00	0	0.0	
R2040	On 05/05/2022	Bond Future			11.61982	82.92834	11.63401	82.83933		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	0.0	
R2044	On 05/08/2021	Bond Future			11.06630	81.18462	11.06331	81.20528		19.93	0.00		0.00	0	60,776.0	
R2044	On 04/11/2021	Bond Future			11.25072	82.09610	11.24756	82.11733		19.05	0.00		0.00	0	0.0	
R2044	On 03/02/2022	Bond Future			11.44511	78.68022	11.44179	78.70189		18.34	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 05/05/2022	Bond Future			11.64593		79.62169		11.64246	79.64369		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
R2048	On 05/08/2021	Bond Future			10.96855		84.84860		10.97058	84.83410		19.25	0.00	28,339,432.40	334	171,980.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,194.45000		1.19445		1,205.46000	1.20546	1,194.450	18.54	0.27	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,678.55000		1.67855		1,690.47000	1.69047	1,678.550	18.90	0.34	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,909.03000		2.90903		2,920.74000	2.92074	2,909.030	19.46	0.49	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	4,072.67000		4.07267		4,082.78000	4.08278	4,072.670	19.99	0.60	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.14871		81.38788		11.15077	81.37357		19.41	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.33802		82.34336		11.34014	82.32907		17.72	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.52566		78.91264		11.52785	78.89830		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			10.56930		70.43911		10.59201	70.31175		19.31	0.00	0.00	0	28,493.0
R209	On 04/11/2021	Bond Future			10.75012		68.08881		10.77362	67.96026		19.29	0.00	0.00	0	4,375.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,075.63000		1.07563		1,054.03000	1.05403	1,075.630	18.40	0.23	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	4,347.94000		4.34794		4,427.26000	4.42726	4,347.940	19.07	0.53	0.00	0	12,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,357.23000		1.35723		1,394.78000	1.39478	1,357.230	20.76	0.22	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.93653		68.88824		10.96088	68.75834		18.04	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			11.12838		66.57049		11.15364	66.43911		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			206.67444		206.67444		206.82958	206.82958			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			206.30078		206.30078		206.45834	206.45834			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			208.77023		208.77023		208.93010	208.93010			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			208.51306		208.51306		208.67502	208.67502			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			172.02796		172.02796		172.00769	172.00769			0.00	0.00	0	1,608.0
R212	On 04/11/2021	Bond Future			173.99912		173.99912		173.97923	173.97923			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			9.68125		86.63930		9.69381	86.57068		13.98	0.00	0.00	0	9,054.0
R213	On 04/11/2021	Bond Future			9.87693		84.08114		9.88996	84.01205		13.87	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.08440		85.06795		10.09796	84.99827		12.94	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,026.14000		1.02614		1,016.26000	1.01626	1,026.140	12.32	0.21	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,218.83000		1.21883		1,207.22000	1.20722	1,218.830	12.32	0.24	0.00	0	102.0

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	9.15	Call	1,719.88000		1.71988	1,704.12000	1,70412	1,719.880		12.41	0.31	0.00	0	220.0
R213	9.22	Call	1,840.76000		1.84076	1,824.09000	1,82409	1,840.760		12.45	0.33	0.00	0	430.0
R213	9.58	Put	5,193.58000		5.19358	5,241.57000	5,24157	5,193.580		12.68	0.59	0.00	0	200.0
R213	9.76	Put	4,637.89000		4.63789	4,683.23000	4,68323	4,637.890		12.79	0.55	0.00	0	102.0
R213	10.00	Put	3,971.28000		3.97128	4,013.03000	4,01303	3,971.280		12.94	0.50	0.00	0	430.0
R213	10.15	Put	3,594.43000		3.59443	3,633.91000	3,63391	3,594.430		13.04	0.46	0.00	0	200.0
R213	10.17	Put	3,546.47000		3.54647	3,585.66000	3,58566	3,546.470		13.05	0.46	0.00	0	220.0
R213	10.25	Put	3,359.50000		3.35950	3,397.49000	3,39749	3,359.500		13.10	0.44	0.00	0	102.0
R213	10.60	Put	2,666.41000		2.66641	2,699.34000	2,69934	2,666.410		13.44	0.37	0.00	0	430.0
R213	10.67	Put	2,546.92000		2.54692	2,578.89000	2,57889	2,546.920		13.52	0.36	0.00	0	220.0
R213		On 05/05/2022	Bond Future	10.29342	82.55267		10.30756	82.48220		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	10.94776	67.31532		10.94978	67.30384		21.06	0.00	0.00	0	17,880.0
R214		On 04/11/2021	Bond Future	11.12703	64.79256		11.12908	64.78120		21.10	0.00	0.00	0	0.0
R214		On 03/02/2022	Bond Future	11.31496	65.55314		11.31706	65.54180		19.67	0.00	0.00	0	0.0
R214		On 05/05/2022	Bond Future	11.50114	63.05702		11.50331	63.04561		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 :												501,798,865.75	10,253	1 158 024.0
Grand Total:												501,798,865.75	10,253	1 158 024.0