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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/07/2021

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		790.64800	790.64800		789.80900	789.80900			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		799.29200	799.29200		798.45500	798.45500			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		808.51800	808.51800		807.67700	807.67700			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		818.08800	818.08800		817.24200	817.24200			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		909.06200	909.06200		906.55600	906.55600			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		919.00100	919.00100		916.47900	916.47900			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		929.60800	929.60800		927.06400	927.06400			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		940.61200	940.61200		938.04300	938.04300			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		801.87500	801.87500		798.72600	798.72600			0.00	0.00	0	114.0
ALBI	On 04/11/2021	Index Future		810.64200	810.64200		807.46800	807.46800			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		819.99900	819.99900		816.79500	816.79500			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	829.70500		829.70500		826.46800	826.46800			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	11.06133		79.58010		11.12991	79.20640			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	11.28988		76.68620		11.36123	76.30872			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	11.52824		77.59098		11.60261	77.20928			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.76947		74.75138		11.84700	74.36520			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	11.56080		78.58723		11.62923	78.16171			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	11.77590		75.19965		11.84721	74.76974			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	11.99292		76.08753		12.06725	75.65274			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.22023		72.74894		12.29785	72.30907			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	791.72400		791.72400		788.69000	788.69000			0.00	7,917,240.00	1	982.0
GOVI	On 04/11/2021	GOVI	800.38000		800.38000		797.32300	797.32300			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	809.61800		809.61800		806.53200	806.53200			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	819.20200		819.20200		816.08400	816.08400			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.00399		153.00399		152.92646	152.92646			0.00	0.00	0	5,027.0
I2025	On 04/11/2021	Bond Future	154.69823		154.69823		154.62053	154.62053			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	154.95280		154.95280		154.87462	154.87462			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	156.82470		156.82470		156.74584	156.74584			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	113.54919		113.54919		113.12836	113.12836			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future	113.63779		113.63779		113.21279	113.21279			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	114.97775		114.97775		114.54809	114.54809			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.17647		115.17647		114.74179	114.74179			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	106.63158	106.63158	106.60938	106.60938					0.00	0.00	0	8,979.0
I2033	On 04/11/2021	Bond Future	106.56426	106.56426	106.54214	106.54214					0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	107.82072	107.82072	107.79873	107.79873					0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	107.85418	107.85418	107.83212	107.83212					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	118.27856	118.27856	118.56537	118.56537					0.00	0.00	0	7,723.0
I2038	On 04/11/2021	Bond Future	119.58837	119.58837	119.87882	119.87882					0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	119.23289	119.23289	119.52705	119.52705					0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	120.67345	120.67345	120.97136	120.97136					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	108.02746	108.02746	108.18654	108.18654					0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	107.38729	107.38729	107.54848	107.54848					0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	108.65367	108.65367	108.81708	108.81708					0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	108.09629	108.09629	108.26180	108.26180					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	109.70583	109.70583	109.68230	109.68230					0.00	0.00	0	11,059.0
I2050	On 04/11/2021	Bond Future	110.92042	110.92042	110.89719	110.89719					0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	110.26690	110.26690	110.24376	110.24376					0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	111.59923	111.59923	111.57580	111.57580					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	290.49500	290.49500	290.40600	290.40600					0.00	0.00	0	451.0
IGOV	On 04/11/2021	Index Future	293.74300	293.74300	293.65700	293.65700					0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	297.20400	297.20400	297.12000	297.12000					0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	300.79300	300.79300	300.70800	300.70800					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.71500	96.28500	3.71500	96.28500					0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.86000	96.14000	3.87000	96.13000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.90500	96.09500	3.91500	96.08500					0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	4.11000	95.89000	4.09000	95.91000					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	4.16000	95.84000	4.14000	95.86000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.33500	95.66500	4.31500	95.68500					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.64000	95.36000	4.63000	95.37000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	5.05500	94.94500	5.02500	94.97500					0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.22500	94.77500	5.21000	94.79000					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.59000	94.41000	5.58000	94.42000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.74000	94.26000	5.74500	94.25500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	5.85500	94.14500	5.85500	94.14500					0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.57828	114.12134	7.59579	114.03947				6.47	0.00	43,137,866.52	378	87,114.0

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			7.77323		115.35702		7.79175	115.27473		5.59	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,496.13000		1.49613		1,555.41000	1.55541	1,496.130	5.60	0.50	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	289.76000		0.28976		312.55000	0.31255	289.760	6.15	0.14	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.97633		111.40748		7.99601	111.32458		5.51	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.19591		112.72809		8.21692	112.64443		5.51	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			321.47488		321.47488		321.43094	321.43094			0.00	0.00	0	1,117.0
R197	On 04/11/2021	Bond Future			325.03438		325.03438		324.99133	324.99133			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			320.71740		320.71740		320.67474	320.67474			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.59266		324.59266		324.54998	324.54998			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			234.00229		234.00229		233.95325	233.95325			0.00	0.00	0	9,635.0
R202	On 04/11/2021	Bond Future			236.59316		236.59316		236.54483	236.54483			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			235.05416		235.05416		235.00566	235.00566			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			237.89389		237.89389		237.84530	237.84530			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			5.37047		106.95236		5.39921	106.90903		0.93	0.00	0.00	0	15,368.0
R2023	On 04/11/2021	Bond Future			5.56514		104.20322		5.59929	104.15988		1.04	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.80267		105.40710		5.84516	105.36356		0.97	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			6.12042		102.74586		6.17624	102.70199		0.88	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			8.95893		94.62560		8.99168	94.44124		11.06	0.00	0.00	0	101,324.0
R2030	On 05/08/2021	Bond Future	7.70	Call	5.15000		0.00515		6.33000	0.00633	5.150	10.23	0.01	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	305.50000		0.30550		308.06000	0.30806	305.500	10.62	0.19	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	764.51000		0.76451		750.38000	0.75038	764.510	10.89	0.37	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	877.00000		0.87700		858.01000	0.85801	877.000	10.93	0.41	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,187.86000		1.18786		1,155.05000	1.15505	1,187.860	11.02	0.50	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	762.03000		0.76203		885.51000	0.88551	762.030	11.18	0.36	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,048.52000		3.04852		2,943.27000	2.94327	3,048.520	11.50	0.81	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	131.23000		0.13123		175.07000	0.17507	131.230	11.90	0.09	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	32.61000		0.03261		48.83000	0.04883	32.610	12.40	0.02	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	18.37000		0.01837		28.88000	0.02888	18.370	12.56	0.01	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.31	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.14553		95.65054		9.17965	95.46463		10.15	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	512.57000		0.51257		495.58000	0.49558	512.570	9.42	0.18	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	1,304.70000		1.30470		1,262.95000	1.26295	1,304.700	9.82	0.36	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	2,379.80000		2.37980		2,309.18000	2.30918	2,379.800	10.12	0.53	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.90	Call	4,850.98000		4.85098		4,732.76000	4.73276	4,850.980	10.75	0.76	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	134.13000		0.13413		151.55000	0.15155	134.130	12.42	0.05	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	95.32000		0.09532		108.69000	0.10869	95.320	12.42	0.03	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.34011		92.75142		9.37578	92.56363		9.92	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	854.87000		0.85487		825.95000	0.82595	854.870	9.26	0.23	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	1,608.52000		1.60852		1,558.75000	1.55875	1,608.520	9.51	0.36	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	2,751.21000		2.75121		2,862.20000	2.86220	2,751.210	9.83	0.48	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	3,531.53000		3.53153		3,440.78000	3.44078	3,531.530	9.98	0.59	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,825.44000		1.82544		1,912.69000	1.91269	1,825.440	10.11	0.36	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	653.63000		0.65363		696.13000	0.69613	653.630	11.26	0.15	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.54547		93.85120		9.58280	93.66138		9.83	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	8.14	Call	789.89000		0.78989		764.75000	0.76475	789.890	9.18	0.19	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	1,163.41000		1.16341		1,127.92000	1.12792	1,163.410	9.22	0.26	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.89	Call	1,822.23000		1.82223		1,770.51000	1.77051	1,822.230	9.34	0.35	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,824.05000		3.82405		3,941.72000	3.94172	3,824.050	9.61	0.53	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	2,438.41000		2.43841		2,528.83000	2.52883	2,438.410	9.93	0.39	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	11.04	Put	1,075.00000		1.07500		1,125.91000	1.12591	1,075.000	10.93	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	0.00	0	0.0
R2032	On 05/08/2021	Bond Future			9.62857		93.92685		9.68154	93.60121		12.41	0.00	0.00	0	120,181.0
R2032	On 04/11/2021	Bond Future			9.82126		90.79925		9.87635	90.47055		12.16	0.00	0.00	0	57.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,206.52000		1.20652		1,129.35000	1.12935	1,206.520	11.36	0.32	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,537.46000		2.53746		2,401.48000	2.40148	2,537.460	12.00	0.52	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	37.43000		0.03743		45.66000	0.04566	37.430	15.09	0.01	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.01825		91.84873		10.07563	91.51653		11.70	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	825.76000		0.82576		774.46000	0.77446	825.760	10.69	0.20	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	1,169.14000		1.16914		1,101.00000	1.10100	1,169.140	10.88	0.26	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	2,089.98000		2.08998		1,983.98000	1.98398	2,089.980	11.35	0.39	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	2,187.24000		2.18724		2,077.62000	2.07762	2,187.240	11.39	0.40	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	3,901.24000		3.90124		4,106.35000	4.10635	3,901.240	11.56	0.54	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	2,953.06000		2.95306		3,127.62000	3.12762	2,953.060	11.81	0.45	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	2,461.02000		2.46102		2,616.71000	2.61671	2,461.020	12.00	0.39	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	2,255.78000		2.25578		2,402.83000	2.40283	2,255.780	12.11	0.37	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	2,104.69000		2.10469		2,245.04000	2.24504	2,104.690	12.20	0.35	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	1,884.06000		1.88406		2,014.04000	2.01404	1,884.060	12.37	0.32	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	1,469.08000		1.46908		1,577.85000	1.57785	1,469.080	12.75	0.26	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	1,260.75000		1.26075		1,357.86000	1.35786	1,260.750	12.99	0.23	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.22167		88.79110		10.28151	88.45511		12.10	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			10.15309		94.64455		10.22632	94.14958		13.62	0.00	0.00	0	82,469.0

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	1,064.90000		1.06490		939.47000	0.93947	1,064.900	13.34	0.41	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	301.63000		0.30163		429.74000	0.42974	301.630	14.45	0.14	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	48.85000		0.04885		82.94000	0.08294	48.850	15.63	0.03	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			10.34465		91.19498		10.42072	90.69504		13.45	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	2,042.88000		2.04288		1,869.68000	1.86968	2,042.880	13.00	0.42	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	2,072.45000		2.07245		1,897.42000	1.89742	2,072.450	13.01	0.43	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,413.42000		2.41342		2,218.11000	2.21811	2,413.420	13.15	0.47	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	2,071.22000		2.07122		2,307.96000	2.30796	2,071.220	13.56	0.39	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,812.66000		3.81266		3,545.90000	3.54590	3,812.660	13.58	0.61	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	1,160.45000		1.16045		1,320.37000	1.32037	1,160.450	14.26	0.25	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	1,006.12000		1.00612		1,150.18000	1.15018	1,006.120	14.48	0.22	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	522.42000		0.52242		609.62000	0.60962	522.420	15.48	0.12	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	19.45000		0.01945		25.35000	0.02535	19.450	16.86	0.01	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.54350		92.24877		10.62267	91.74334		12.99	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,335.91000		1.33591		1,222.34000	1.22234	1,335.910	11.92	0.27	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	2,257.84000		2.25784		2,089.76000	2.08976	2,257.840	12.34	0.39	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,709.99000		2.70999		2,518.91000	2.51891	2,709.990	12.53	0.44	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	2,979.01000		2.97901		2,774.97000	2.77497	2,979.010	12.62	0.46	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	3,283.05000		3.28305		3,541.63000	3.54163	3,283.050	12.90	0.45	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	2,341.86000		2.34186		2,549.22000	2.54922	2,341.860	13.26	0.35	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	2,300.98000		2.30098		2,505.81000	2.50581	2,300.980	13.28	0.35	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	1,878.18000		1.87818		2,055.49000	2.05549	1,878.180	13.57	0.29	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	1,709.71000		1.70971		1,875.05000	1.87505	1,709.710	13.73	0.27	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	1,279.55000		1.27955		1,412.02000	1.41202	1,279.550	14.24	0.21	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	1,130.10000		1.13010		1,250.16000	1.25016	1,130.100	14.48	0.19	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.74054		88.86427		10.82290	88.35299		13.54	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			10.36217		86.04265		10.43033	85.58021		14.92	0.00	0.00	0	126,473.0
R2037	On 04/11/2021	Bond Future			10.54415		86.97471		10.61483	86.50766		14.03	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	6,825.07000		6.82507		6,481.87000	6.48187	6,825.070	15.22	0.80	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	339.69000		0.33969		398.39000	0.39839	339.690	16.84	0.08	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.73286		83.72515		10.80632	83.25291		14.25	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			10.92753		84.71814		11.00388	84.24053		14.17	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			10.50050		88.13103		10.57369	87.59864		15.51	0.00	0.00	0	85,663.0
R2040	On 05/08/2021	Bond Future	11.05	Call	4,235.68000		4.23568		3,852.66000	3.85266	4,235.680	16.03	0.84	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	7,253.39000		7.25339		6,772.50000	6.77250	7,253.390	17.31	0.96	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	0.00000		0.00000		0.00000	0.00000	0.000	20.10	0.00	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			10.67811		89.08571		10.75402	88.54796		14.59	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			10.86217		85.61031		10.94107	85.06660		14.85	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	11.05150	86.62577		11.13353	86.07572		14.75	0.00	0.00	0	0.0
R2040	On	05/05/2022	9.82	Call	Bond Future	1,413.97000	1.41397		1,304.54000	1.30454	1,413.970	13.79	0.24	0.00	0	1,200.0
R2040	On	05/05/2022	10.57	Call	Bond Future	3,070.23000	3.07023		2,871.21000	2.87121	3,070.230	14.16	0.41	0.00	0	1,200.0
R2040	On	05/05/2022	13.04	Put	Bond Future	1,214.41000	1.21441		1,320.08000	1.32008	1,214.410	17.40	0.16	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	10.55227	84.87001		10.62536	84.32906		16.16	0.00	0.00	0	62,458.0
R2044	On	04/11/2021			Bond Future	10.72155	85.78939		10.79735	85.24298		15.20	0.00	0.00	0	0.0
R2044	On	03/02/2022			Bond Future	10.89672	82.40103		10.97550	81.84854		15.48	0.00	0.00	0	0.0
R2044	On	05/05/2022			Bond Future	11.07651	83.37841		11.15839	82.81958		15.37	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	10.47332	88.52819		10.55132	87.92945		15.80	0.00	0.00	0	171,055.0
R2048	On	05/08/2021	10.30	Call	Bond Future	1,025.00000	1.02500		883.80000	0.88380	1,025.000	15.56	0.38	0.00	0	1,300.0
R2048	On	05/08/2021	10.90	Call	Bond Future	3,735.19000	3.73519		3,345.73000	3.34573	3,735.190	16.65	0.78	0.00	0	1,300.0
R2048	On	04/11/2021			Bond Future	10.63846	85.07542		10.71943	84.47054		15.63	0.00	0.00	0	0.0
R2048	On	04/11/2021	9.60	Call	Bond Future	473.05000	0.47305		413.31000	0.41331	473.050	14.45	0.14	0.00	0	1,200.0
R2048	On	04/11/2021	10.30	Call	Bond Future	1,869.69000	1.86969		1,682.21000	1.68221	1,869.690	15.05	0.38	0.00	0	1,200.0
R2048	On	03/02/2022			Bond Future	10.80890	86.05848		10.89309	85.44693		15.10	0.00	0.00	0	0.0
R2048	On	05/05/2022			Bond Future	10.97641	82.66370		11.06390	82.04501		15.80	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	10.08957	73.21069		10.15737	72.80938		15.03	0.00	3,148,059.67	43	28,782.0
R209	On	04/11/2021			Bond Future	10.25793	70.86353		10.32809	70.45822		14.81	0.00	0.00	0	4,785.0
R209	On	04/11/2021	9.50	Call	Bond Future	706.87000	0.70687		639.13000	0.63913	706.870	13.73	0.23	0.00	0	6,000.0
R209	On	04/11/2021	10.00	Put	Bond Future	3,233.48000	3.23348		3,503.08000	3.50308	3,233.480	14.52	0.58	0.00	0	3,100.0
R209	On	04/11/2021	10.50	Put	Bond Future	1,816.08000	1.81608		2,010.25000	2.01025	1,816.080	15.12	0.39	0.00	0	9,400.0
R209	On	04/11/2021	12.00	Put	Bond Future	303.43000	0.30343		355.04000	0.35504	303.430	18.14	0.09	0.00	0	9,000.0
R209	On	03/02/2022			Bond Future	10.42852	71.68259		10.50119	71.27281		14.36	0.00	0.00	0	0.0
R209	On	05/05/2022			Bond Future	10.60271	69.39106		10.67803	68.97657		14.94	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	208.82297	208.82297		208.84844	208.84844			0.00	0.00	0	1,486.0
R210	On	04/11/2021			Bond Future	208.35128	208.35128		208.37804	208.37804			0.00	0.00	0	0.0
R210	On	03/02/2022			Bond Future	210.80826	210.80826		210.83584	210.83584			0.00	0.00	0	0.0
R210	On	05/05/2022			Bond Future	210.51990	210.51990		210.54828	210.54828			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			172.74970	172.74970		172.80607	172.80607			0.00	0.00	0	2,457.0
R212	On 04/11/2021	Bond Future			174.66266	174.66266		174.72039	174.72039			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			9.32096	88.63898		9.35861	88.42713		11.90	0.00	0.00	0	9,084.0
R213	On 04/11/2021	Bond Future			9.50783	86.06963		9.54696	85.85592		11.67	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.70217	87.06408		9.74296	86.84810		11.12	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	789.14000	0.78914		757.99000	0.75799	789.140	10.28	0.21	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,007.14000	1.00714		968.52000	0.96852	1,007.140	10.35	0.25	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,623.08000	1.62308		1,566.11000	1.56611	1,623.080	10.66	0.35	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,768.20000	1.76820		1,707.25000	1.70725	1,768.200	10.72	0.37	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,266.88000	3.26688		3,400.54000	3.40054	3,266.880	11.00	0.52	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,795.83000	2.79583		2,918.49000	2.91849	2,795.830	11.13	0.47	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,252.50000	2.25250		2,360.59000	2.36059	2,252.500	11.29	0.40	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,970.83000	1.97083		2,070.21000	2.07021	1,970.830	11.44	0.36	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,935.72000	1.93572		2,033.96000	2.03396	1,935.720	11.46	0.36	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,800.75000	1.80075		1,894.52000	1.89452	1,800.750	11.54	0.34	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,319.69000	1.31969		1,395.57000	1.39557	1,319.690	11.96	0.26	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,239.50000	1.23950		1,312.10000	1.31210	1,239.500	12.04	0.25	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.89636	84.56398		9.93887	84.34561		11.32	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			10.47374	70.10256		10.54154	69.69239		16.03	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future			10.64014	67.58462		10.71033	67.17034		15.85	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			10.81160	68.36557		10.88440	67.94666		15.35	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			10.98018	65.89622		11.05562	65.47252		16.03	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 :													54,203,166.19	422	1 138 975.0
Grand Total:													54,203,166.19	422	1 138 975.0