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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/05/2021

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		791.15600	791.15600		791.27600	791.27600			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		800.11200	800.11200		800.24200	800.24200			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		809.49000	809.49000		809.62700	809.62700			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		819.15400	819.15400		819.29600	819.29600			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		887.90500	887.90500		888.65900	888.65900			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		897.95500	897.95500		898.72800	898.72800			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		908.48100	908.48100		909.26800	909.26800			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		919.32700	919.32700		920.12700	920.12700			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		782.04900	782.04900		782.72800	782.72800			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future		790.90200	790.90200		791.59600	791.59600			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		800.17200	800.17200		800.88000	800.88000			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	809.72500		809.72500		810.44400	810.44400			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	11.58751		76.77700		11.57463	76.84389			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	11.83243		73.88065		11.81895	73.94857			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.09172		74.76551		12.07761	74.83442			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	12.35592		71.89884		12.34117	71.96868			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	12.08527		75.42444		12.06182	75.56113			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	12.31832		72.03028		12.29378	72.16877			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.55677		72.89348		12.53111	73.03375			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.80853		69.52334		12.78164	69.66547			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	772.53600		772.53600		773.21700	773.21700			0.00	7,725,360.00	1	989.0
GOVI	On 04/11/2021	GOVI	781.28100		781.28100		781.97700	781.97700			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	790.43900		790.43900		791.14800	791.14800			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	799.87600		799.87600		800.59600	800.59600			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	152.41581		152.41581		152.41845	152.41845			0.00	0.00	0	5,368.0
I2025	On 04/11/2021	Bond Future	154.16158		154.16158		154.16477	154.16477			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	154.44806		154.44806		154.45165	154.45165			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	156.32888		156.32888		156.33269	156.33269			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	112.43720		112.43720		112.29524	112.29524			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future	112.57401		112.57401		112.43078	112.43078			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	113.92123		113.92123		113.77652	113.77652			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	114.13301		114.13301		113.98671	113.98671			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	105.00908	105.00908		104.88006	104.88006			0.00	0.00	0	9,629.0
I2033		On 04/11/2021	Bond Future	104.98635	104.98635		104.85633	104.85633			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future	106.24271	106.24271		106.11136	106.11136			0.00	0.00	0	0.0
I2033		On 05/05/2022	Bond Future	106.28058	106.28058		106.14766	106.14766			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	116.56557	116.56557		116.53994	116.53994			0.00	0.00	0	7,713.0
I2038		On 04/11/2021	Bond Future	117.90078	117.90078		117.87540	117.87540			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future	117.55874	117.55874		117.53311	117.53311			0.00	0.00	0	0.0
I2038		On 05/05/2022	Bond Future	118.99060	118.99060		118.96489	118.96489			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	106.52946	106.52946		106.50647	106.50647			0.00	0.00	0	16,718.0
I2046		On 04/11/2021	Bond Future	105.94121	105.94121		105.91837	105.91837			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future	107.20916	107.20916		107.18624	107.18624			0.00	0.00	0	0.0
I2046		On 05/05/2022	Bond Future	106.66790	106.66790		106.64490	106.64490			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	107.71452	107.71452		108.09817	108.09817			0.00	0.00	0	11,209.0
I2050		On 04/11/2021	Bond Future	108.94830	108.94830		109.33675	109.33675			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future	108.30338	108.30338		108.69668	108.69668			0.00	0.00	0	0.0
I2050		On 05/05/2022	Bond Future	109.62239	109.62239		110.02050	110.02050			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	287.16100	287.16100		287.10800	287.10800			0.00	0.00	0	578.0
IGOV		On 04/11/2021	Index Future	290.48200	290.48200		290.43100	290.43100			0.00	0.00	0	16.0
IGOV		On 03/02/2022	Index Future	293.95600	293.95600		293.90600	293.90600			0.00	0.00	0	0.0
IGOV		On 05/05/2022	Index Future	297.53400	297.53400		297.48400	297.48400			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	3.73000	96.27000		3.74000	96.26000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future	3.77000	96.23000		3.78000	96.22000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.79500	96.20500		3.81500	96.18500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 20/10/2021	Jibar Tradeable Future	3.88000	96.12000		3.88000	96.12000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	4.05000	95.95000		4.04000	95.96000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	4.32500	95.67500		4.32500	95.67500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.70000	95.30000		4.69000	95.31000			0.00	0.00	0	471.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	4.89000	95.11000		4.89000	95.11000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future	5.24000	94.76000		5.24500	94.75500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future	5.43500	94.56500		5.45500	94.54500			0.00	0.00	0	0.0
R186		On 05/08/2021	Bond Future	7.56061	114.20404		7.55219	114.24348		7.22	0.00	56,416,795.76	494	92,739.0

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			7.74450		115.48483		7.73544	115.52517		6.80	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	2,088.75000		2.08875		2,088.08000	2.08808	2,088.750	6.81	0.48	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	698.57000		0.69857		704.65000	0.70465	698.570	7.31	0.21	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.94082		111.55725		7.93110	111.59829		6.55	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.15506		112.89099		8.14462	112.93267		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			318.99100		318.99100		319.02288	319.02288			0.00	0.00	0	1,751.0
R197	On 04/11/2021	Bond Future			322.64440		322.64440		322.67780	322.67780			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			318.40048		318.40048		318.43494	318.43494			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			322.27876		322.27876		322.31402	322.31402			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			230.31988		230.31988		230.27049	230.27049			0.00	0.00	0	9,325.0
R202	On 04/11/2021	Bond Future			232.95779		232.95779		232.90852	232.90852			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			231.44035		231.44035		231.39114	231.39114			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			234.25907		234.25907		234.20932	234.20932			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			4.85937		107.72701		4.86609	107.71677		1.20	0.00	0.00	0	15,675.0
R2023	On 04/11/2021	Bond Future			4.92013		105.02672		4.92790	105.01675		1.16	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			4.97672		106.25911		4.98623	106.24924		0.99	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.01831		103.61834		5.03065	103.60851		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			9.29313		92.76582		9.27459	92.86775		12.54	0.00	7,328,499.78	79	103,666.0
R2030	On 05/08/2021	Bond Future	7.70	Call	99.77000		0.09977		114.80000	0.11480	99.770	12.01	0.05	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	610.36000		0.61036		660.94000	0.66094	610.360	12.12	0.21	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,019.80000		1.01980		1,086.80000	1.08680	1,019.800	12.28	0.31	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	1,109.12000		1.10912		1,179.00000	1.17900	1,109.120	12.31	0.33	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,344.23000		1.34423		1,420.80000	1.42080	1,344.230	12.38	0.37	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,639.41000		2.63941		2,738.25000	2.73825	2,639.410	12.67	0.57	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.50	Put	1,668.97000		1.66897		1,667.50000	1.66750	1,668.970	12.70	0.41	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	9.75	Put	1,195.25000		1.19525		1,200.25000	1.20025	1,195.250	12.95	0.32	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	682.32000		0.68232		692.27000	0.69227	682.320	13.43	0.20	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	541.97000		0.54197		552.33000	0.55233	541.970	13.56	0.17	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	9.15000		0.00915		10.24000	0.01024	9.150	13.56	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.48784		93.80670		9.46840	93.91016		11.93	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	774.06000		0.77406		812.70000	0.81270	774.060	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	1,484.86000		1.48486	1,541.63000	1.54163	1,484.860		11.68	0.32	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	2,361.58000		2.36158	2,433.39000	2.43339	2,361.580		11.90	0.44	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	9.90	Call	4,346.55000		4.34655	4,437.77000	4.43777	4,346.550		12.45	0.62	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	11.26	Put	511.92000		0.51192	513.90000	0.51390	511.920		12.84	0.12	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	11.44	Put	405.26000		0.40526	407.56000	0.40756	405.260		12.84	0.10	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.69522		90.90333	9.67483	91.00816			11.60	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	1,066.03000		1.06603	1,104.78000	1.10478	1,066.030		11.04	0.23	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	1,735.39000		1.73539	1,787.38000	1.78738	1,735.390		11.23	0.32	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	4,541.34000		4.54134	4,502.87000	4.50287	4,541.340		11.52	0.56	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	3,349.43000		3.34943	3,422.34000	3.42234	3,349.430		11.66	0.50	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	3,391.74000		3.39174	3,364.19000	3.36419	3,391.740		11.77	0.46	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	1,536.85000		1.53685	1,527.95000	1.52795	1,536.850		12.47	0.25	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.91573		91.99043	9.89433	92.09666			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			10.08923		91.14673	10.07075	91.25604			14.62	0.00	0.00	0	136,022.0
R2032	On 04/11/2021	Bond Future			10.29520		88.02348	10.27589	88.13430			14.61	0.00	0.00	0	21.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,302.01000		1.30201	1,356.22000	1.35622	1,302.010		13.90	0.27	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,293.34000		2.29334	2,366.68000	2.36668	2,293.340		14.29	0.40	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	272.51000		0.27251	275.80000	0.27580	272.510		15.76	0.06	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.50967		89.05680	10.48949	89.16912			13.60	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	967.11000		0.96711	1,003.91000	1.00391	967.110		12.89	0.19	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	1,228.14000		1.22814	1,271.09000	1.27109	1,228.140		12.89	0.23	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	1,929.86000		1.92986	1,986.18000	1.98618	1,929.860		13.13	0.32	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	2,006.06000		2.00606	2,063.62000	2.06362	2,006.060		13.16	0.33	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	6,403.75000		6.40375	6,354.81000	6.35481	6,403.750		13.29	0.63	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	5,245.07000		5.24507	5,205.74000	5.20574	5,245.070		13.53	0.56	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	4,594.93000		4.59493	4,561.26000	4.56126	4,594.930		13.67	0.51	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	4,308.53000		4.30853	4,277.40000	4.27740	4,308.530		13.74	0.49	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	4,092.73000		4.09273	4,063.58000	4.06358	4,092.730		13.80	0.47	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	3,768.97000		3.76897	3,742.93000	3.74293	3,768.970		13.93	0.45	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	3,136.24000		3.13624	3,116.45000	3.11645	3,136.240		14.25	0.39	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	2,801.25000		2.80125	2,784.85000	2.78485	2,801.250		14.48	0.35	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.73296		85.97486	10.71186	86.08867			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			10.69086		91.09861	10.67761	91.18355			16.43	0.00	8,745,466.56	96	91,415.0
R2035	On 05/08/2021	Bond Future	10.02	Call	1,090.46000		1.09046	1,156.06000	1.15606	1,090.460		15.88	0.27	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	2,591.11000		2.59111	2,605.08000	2.60508	2,591.110		16.72	0.46	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	1,313.55000		1.31355	1,337.14000	1.33714	1,313.550		17.75	0.27	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			10.89856		87.64464	10.88472	87.73085			16.49	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,863.02000		1.86302	1,920.55000	1.92055	1,863.020		15.84	0.32	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,884.72000		1.88472	1,942.60000	1.94260	1,884.720		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	2,131.40000	2.13140	2,192.92000	2.19292	2,131.400	15.98	0.35	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.60	Put	4,968.84000	4.96884	4,955.23000	4.95523	4,968.840	16.35	0.55	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	3,137.44000	3.13744	3,210.57000	3.21057	3,137.440	16.37	0.45	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	3,464.16000	3.46416	3,461.64000	3.46164	3,464.160	16.83	0.43	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.20	Put	3,163.23000	3.16323	3,162.94000	3.16294	3,163.230	16.98	0.40	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	2,093.07000	2.09307	2,100.07000	2.10007	2,093.070	17.85	0.29	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	217.00000	0.21700	222.14000	0.22214	217.000	17.85	0.05	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			11.11804	88.67336	11.10358	88.76077		15.22	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	1,326.27000	1.32627	1,364.75000	1.36475	1,326.270	14.35	0.23	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	10.10	Call	1,966.18000	1.96618	2,014.55000	2.01455	1,966.180	14.44	0.30	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	10.26	Call	2,301.54000	2.30154	2,354.19000	2.35419	2,301.540	14.59	0.34	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.35	Call	2,503.92000	2.50392	2,558.92000	2.55892	2,503.920	14.67	0.36	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	6,140.52000	6.14052	6,115.49000	6.11549	6,140.520	14.94	0.58	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.03	Put	4,851.77000	4.85177	4,834.93000	4.83493	4,851.770	15.25	0.49	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.05	Put	4,790.84000	4.79084	4,774.40000	4.77440	4,790.840	15.26	0.49	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	11.28	Put	4,137.27000	4.13727	4,125.05000	4.12505	4,137.270	15.46	0.44	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	3,860.61000	3.86061	3,850.25000	3.85025	3,860.610	15.59	0.42	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.73	Put	3,122.60000	3.12260	3,117.21000	3.11721	3,122.600	16.01	0.36	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.88	Put	2,850.66000	2.85066	2,847.12000	2.84712	2,850.660	16.23	0.33	0.00	0	1,800.0		
R2035	On 05/05/2022	Bond Future			11.33729	85.25504	11.32219	85.34369		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			10.87027	82.68292	10.85704	82.76789		18.45	0.00	496,097.52	6	126,715.0		
R2037	On 04/11/2021	Bond Future			11.06664	83.61087	11.05284	83.69713		17.63	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future	11.49	Call	5,508.66000	5.50866	5,597.06000	5.59706	5,508.660	18.21	0.62	0.00	0	600.0		
R2037	On 04/11/2021	Bond Future	12.30	Put	1,520.25000	1.52025	1,529.46000	1.52946	1,520.250	19.08	0.23	0.00	0	600.0		
R2037	On 03/02/2022	Bond Future			11.27398	80.33771	11.25959	80.42512		17.11	0.00	0.00	0	0.0		
R2037	On 05/05/2022	Bond Future			11.48918	81.29876	11.47417	81.38737		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			11.04281	84.30391	11.01397	84.50074		18.99	0.00	0.00	0	85,293.0		
R2040	On 05/08/2021	Bond Future	11.05	Call	3,023.15000	3.02315	3,182.30000	3.18230	3,023.150	19.06	0.52	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	11.55	Call	5,028.99000	5.02899	5,216.10000	5.21610	5,028.990	19.91	0.68	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	14.80	Put	4.93000	0.00493	5.53000	0.00553	4.930	20.94	0.00	0.00	0	900.0		
R2040	On 04/11/2021	Bond Future			11.23646	85.25012	11.20643	85.44951		18.15	0.00	0.00	0	0.0		
R2040	On 03/02/2022	Bond Future			11.44086	81.74596	11.40956	81.94783		17.50	0.00	0.00	0	0.0		
R2040	On 05/05/2022	Bond Future			11.65244	82.72396	11.61982	82.92834		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			11.09005	81.02087	11.06630	81.18462		19.93	0.00	891,229.57	11	60,776.0		
R2044	On 04/11/2021	Bond Future			11.27545	81.93023	11.25072	82.09610		19.05	0.00	0.00	0	0.0		
R2044	On 03/02/2022	Bond Future			11.47090	78.51223	11.44511	78.68022		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			11.67282		79.45155		11.64593	79.62169		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			10.99765		84.64112		10.96855	84.84860		19.25	0.00	49,007,208.48	579	171,901.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,094.75000		1.09475		1,194.45000	1.19445	1,094.750	18.54	0.26	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,557.54000		1.55754		1,678.55000	1.67855	1,557.540	18.90	0.33	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,750.60000		2.75060		2,909.03000	2.90903	2,750.600	19.46	0.48	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	3,892.21000		3.89221		4,072.67000	4.07267	3,892.210	19.99	0.59	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.17903		81.17778		11.14871	81.38788		19.41	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.36965		82.13065		11.33802	82.34336		17.72	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.55862		78.69729		11.52566	78.91264		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			10.58278		70.36347		10.56930	70.43911		19.31	0.00	36,026,096.64	512	27,994.0
R209	On 04/11/2021	Bond Future			10.76414		68.01207		10.75012	68.08881		19.29	0.00	0.00	0	4,375.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,035.86000		1.03586		1,075.63000	1.07563	1,035.860	18.40	0.22	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	4,358.33000		4.35833		4,347.94000	4.34794	4,358.330	19.07	0.54	0.00	0	12,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,349.17000		1.34917		1,357.23000	1.35723	1,349.170	20.76	0.23	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.95110		68.81047		10.93653	68.88824		18.04	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			11.14351		66.49175		11.12838	66.57049		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			206.77625		206.77625		206.67444	206.67444			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			206.40305		206.40305		206.30078	206.30078			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			208.87327		208.87327		208.77023	208.77023			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			208.61701		208.61701		208.51306	208.51306			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			172.04821		172.04821		172.02796	172.02796			0.00	9,462,651.55	55	1,553.0
R212	On 04/11/2021	Bond Future			174.01901		174.01901		173.99912	173.99912			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			9.69984		86.53777		9.68125	86.63930		13.98	0.00	0.00	0	9,054.0
R213	On 04/11/2021	Bond Future			9.89636		83.97814		9.87693	84.08114		13.87	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.10471		84.96361		10.08440	85.06795		12.94	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	989.60000		0.98960		1,026.14000	1.02614	989.600	12.32	0.21	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,177.98000		1.17798		1,218.83000	1.21883	1,177.980	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	1,669.44000		1.66944		1,719.88000	1.71988	1,669.440	12.41	0.31	0.00	0	220.0	
R213	9.22	Call	1,788.30000		1.78830		1,840.76000	1.84076	1,788.300	12.45	0.32	0.00	0	430.0	
R213	9.58	Put	5,235.27000		5.23527		5,193.58000	5.19358	5,235.270	12.68	0.60	0.00	0	200.0	
R213	9.76	Put	4,674.77000		4.67477		4,637.89000	4.63789	4,674.770	12.79	0.56	0.00	0	102.0	
R213	10.00	Put	4,002.10000		4.00210		3,971.28000	3.97128	4,002.100	12.94	0.50	0.00	0	430.0	
R213	10.15	Put	3,621.73000		3.62173		3,594.43000	3.59443	3,621.730	13.04	0.47	0.00	0	200.0	
R213	10.17	Put	3,573.32000		3.57332		3,546.47000	3.54647	3,573.320	13.05	0.46	0.00	0	220.0	
R213	10.25	Put	3,384.59000		3.38459		3,359.50000	3.35950	3,384.590	13.10	0.45	0.00	0	102.0	
R213	10.60	Put	2,684.43000		2.68443		2,666.41000	2.66641	2,684.430	13.44	0.38	0.00	0	430.0	
R213	10.67	Put	2,563.69000		2.56369		2,546.92000	2.54692	2,563.690	13.52	0.36	0.00	0	220.0	
R213			10.31465		82.44690		10.29342	82.55267		12.45	0.00	0.00	0	0.0	
R213		On 28/02/2031	Price Contribution		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			0.00	0.00	0	0.0	
R214		On 05/08/2021	Bond Future		10.97161		67.17993		10.94776	67.31532	21.06	0.00	58,244,999.31	867	17,880.0
R214		On 04/11/2021	Bond Future		11.15182		64.65538		11.12703	64.79256	21.10	0.00	0.00	0	0.0
R214		On 03/02/2022	Bond Future		11.34074		65.41425		11.31496	65.55314	19.67	0.00	0.00	0	0.0
R214		On 05/05/2022	Bond Future		11.52793		62.91636		11.50114	63.05702	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 :												234,344,405.17	2,700	1 157 233.0	
Grand Total:												234,344,405.17	2,700	1 157 233.0	