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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/06/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.70000		90.70000		90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 05/08/2021	Index Future	795.21400		795.21400		793.84600	793.84600			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	804.00900		804.00900		802.62800	802.62800			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	813.26000		813.26000		811.86500	811.86500			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	822.87600		822.87600		821.46600	821.46600			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	907.18800		907.18800		905.05800	905.05800			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	917.22100		917.22100		915.07000	915.07000			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	927.77400		927.77400		925.60100	925.60100			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	938.74500		938.74500		936.54700	936.54700			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	797.99200		797.99200		795.98400	795.98400			0.00	63,839,360.00	8	134.0
ALBI	On 04/11/2021	Index Future	806.81700		806.81700		804.78900	804.78900			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	816.10100		816.10100		814.05100	814.05100			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		825.75100	825.75100		823.67800	823.67800			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		11.17703	78.95111		11.22076	78.71526			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future		11.40869	76.05907		11.45419	75.82083			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		11.65280	76.95322		11.70024	76.71231			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		11.89962	74.10470		11.94909	73.86096			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		11.72348	77.58208		11.76195	77.34761			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future		11.94410	74.19217		11.98421	73.95526			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.16894	75.06481		12.21077	74.82525			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.40437	71.71264		12.44807	71.47034			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		788.06400	788.06400		786.10500	786.10500			0.00	0.00	0	983.0
GOVI	On 04/11/2021	GOVI		796.78000	796.78000		794.80100	794.80100			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		805.94800	805.94800		803.94700	803.94700			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		815.47800	815.47800		813.45500	813.45500			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		153.47774	153.47774		153.68602	153.68602			0.00	4,297,376.72	28	5,354.0
I2025	On 04/11/2021	Bond Future		155.19484	155.19484		155.40587	155.40587			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		155.45972	155.45972		155.67357	155.67357			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.33504	157.33504		157.55163	157.55163			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		114.20900	114.20900		114.96565	114.96565			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future		114.33594	114.33594		115.10139	115.10139			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		115.67920	115.67920		116.45387	116.45387			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		115.89921	115.89921		116.68331	116.68331			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 05/08/2021	Bond Future	108.46585	108.46585	108.77492	108.77492					0.00	0.00	0	9,629.0
I2033	On 04/11/2021	Bond Future	108.45377	108.45377	108.76692	108.76692					0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	109.72788	109.72788	110.04499	110.04499					0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	109.79560	109.79560	110.11673	110.11673					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	120.98905	120.98905	121.63026	121.63026					0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future	122.34272	122.34272	122.99157	122.99157					0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	122.02708	122.02708	122.68365	122.68365					0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	123.49930	123.49930	124.16397	124.16397					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	112.18838	112.18838	112.16419	112.16419					0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	111.63529	111.63529	111.61106	111.61106					0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	112.94700	112.94700	112.92267	112.92267					0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	112.46267	112.46267	112.43826	112.43826					0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	114.28569	114.28569	114.47982	114.47982					0.00	0.00	0	11,209.0
I2050	On 04/11/2021	Bond Future	115.56438	115.56438	115.76075	115.76075					0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	114.97317	114.97317	115.17226	115.17226					0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	116.36034	116.36034	116.56184	116.56184					0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.0
IGOV	On 05/08/2021	Index Future	295.18600	295.18600	295.75500	295.75500					0.00	0.00	0	576.0
IGOV	On 04/11/2021	Index Future	298.52300	298.52300	299.10000	299.10000					0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	302.02900	302.02900	302.61400	302.61400					0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	305.67100	305.67100	306.26300	306.26300					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.69500	96.30500	3.69500	96.30500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.73500	96.26500	3.74500	96.25500					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	3.80500	96.19500	3.80500	96.19500					0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.89000	96.11000	3.90000	96.10000					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.92000	96.08000	3.93000	96.07000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.06000	95.94000	4.07000	95.93000					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.31500	95.68500	4.32500	95.67500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.64000	95.36000	4.66000	95.34000					0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.86000	95.14000	4.90000	95.10000					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.18500	94.81500	5.22500	94.77500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.38500	94.61500	5.43500	94.56500					0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.42773	114.82840	7.47158	114.62189				7.58	0.00	13,205,266.00	115	91,984.0

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			7.61008		116.08527		7.65664	115.87683		6.84	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,715.65000		1.71565		1,814.83000	1.81483	1,715.650	6.85	0.44	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	513.27000		0.51327		554.33000	0.55433	513.270	7.35	0.17	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.80335		112.13949		7.85297	111.92889		6.53	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.01120		113.46710		8.06425	113.25421		6.06	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			321.12399		321.12399		321.07894	321.07894			0.00	18,946,315.41	59	1,810.0
R197	On 04/11/2021	Bond Future			324.71625		324.71625		324.67166	324.67166			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			320.42682		320.42682		320.38230	320.38230			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.29286		324.29286		324.24823	324.24823			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			238.29389		238.29389		238.24410	238.24410			0.00	97,223,907.12	408	9,917.0
R202	On 04/11/2021	Bond Future			240.95975		240.95975		240.90983	240.90983			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			239.48578		239.48578		239.43590	239.43590			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			242.37484		242.37484		242.32458	242.32458			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			5.00348		107.50779		5.03279	107.46329		1.19	0.00	0.00	0	15,432.0
R2023	On 04/11/2021	Bond Future			5.11501		104.77694		5.14996	104.73223		1.31	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.24310		105.98317		5.28663	105.93818		1.13	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.38435		103.32722		5.44155	103.28185		0.96	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future			8.97714		94.52303		9.01546	94.30766		13.15	0.00	0.00	0	100,948.0
R2030	On 05/08/2021	Bond Future	7.70	Call	163.42000		0.16342		153.15000	0.15315	163.420	12.63	0.08	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	961.81000		0.96181		911.17000	0.91117	961.810	12.87	0.31	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,543.30000		1.54330		1,469.30000	1.46930	1,543.300	13.04	0.42	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	1,665.47000		1.66547		1,586.99000	1.58699	1,665.470	13.06	0.45	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,981.93000		1.98193		1,892.44000	1.89244	1,981.930	13.12	0.50	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,649.08000		3.64908		3,514.44000	3.51444	3,649.080	13.51	0.70	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.50	Put	957.99000		0.95799		1,034.62000	1.03462	957.990	13.56	0.28	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	9.75	Put	646.18000		0.64618		704.26000	0.70426	646.180	13.86	0.21	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	318.41000		0.31841		352.82000	0.35282	318.410	14.18	0.11	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	232.60000		0.23260		259.74000	0.25974	232.600	14.18	0.09	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	1.50000		0.00150		1.89000	0.00189	1.500	14.18	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.16249		95.55807		9.20245	95.34067		12.00	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,069.65000		1.06965		1,021.92000	1.02192	1,069.650	11.50	0.26	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	1,980.99000		1.98099	1,904.56000	1.90456	1,980.990		11.74	0.40	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	3,064.30000		3.06430	2,960.70000	2.96070	3,064.300		11.97	0.53	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.90	Call	5,379.74000		5.37974	5,235.04000	5.23504	5,379.740		12.51	0.71	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	276.20000		0.27620	296.63000	0.29663	276.200		12.90	0.07	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	210.92000		0.21092	227.37000	0.22737	210.920		12.90	0.06	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.35859		92.65407	9.40038	92.43439			11.35	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	1,360.07000		1.36007	1,305.05000	1.30505	1,360.070		10.80	0.28	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	2,184.65000		2.18465	2,106.38000	2.10638	2,184.650		10.99	0.39	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	3,434.08000		3.43408	3,548.40000	3.54840	3,434.080		11.27	0.48	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	4,097.26000		4.09726	3,978.62000	3.97862	4,097.260		11.41	0.58	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	2,464.46000		2.46446	2,556.29000	2.55629	2,464.460		11.52	0.38	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	1,003.79000		1.00379	1,050.97000	1.05097	1,003.790		12.23	0.19	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.56508		93.75142	9.60884	93.52926			10.45	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	8.14	Call	1,054.29000		1.05429	1,010.54000	1.01054	1,054.290		9.85	0.22	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	1,455.38000		1.45538	1,398.75000	1.39875	1,455.380		9.85	0.28	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.89	Call	2,139.59000		2.13959	2,063.95000	2.06395	2,139.590		9.93	0.37	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	4,261.03000		4.26103	4,384.81000	4.38481	4,261.030		10.21	0.53	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	2,862.84000		2.86284	2,957.95000	2.95795	2,862.840		10.56	0.40	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	11.04	Put	1,317.47000		1.31747	1,370.68000	1.37068	1,317.470		11.26	0.22	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			9.68140		93.60207	9.71442	93.39987			15.09	0.00	0.00	0	118,592.0
R2032	On 04/11/2021	Bond Future			9.87447		90.48174	9.90882	90.27757			14.62	0.00	0.00	0	21.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,965.11000		1.96511	1,901.70000	1.90170	1,965.110		14.11	0.36	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	3,272.08000		3.27208	3,180.66000	3.18066	3,272.080		14.50	0.51	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	113.83000		0.11383	122.38000	0.12238	113.830		15.76	0.03	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.07437		91.52381	10.11015	91.31748			13.29	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	1,344.36000		1.34436	1,299.32000	1.29932	1,344.360		12.58	0.25	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	1,695.97000		1.69597	1,641.63000	1.64163	1,695.970		12.58	0.30	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	2,607.24000		2.60724	2,532.53000	2.53253	2,607.240		12.82	0.40	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	2,704.14000		2.70414	2,627.49000	2.62749	2,704.140		12.85	0.41	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	4,735.35000		4.73535	4,855.78000	4.85578	4,735.350		12.98	0.54	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	3,757.00000		3.75700	3,861.46000	3.86146	3,757.000		13.22	0.46	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	3,222.70000		3.22270	3,317.26000	3.31726	3,222.700		13.36	0.42	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	2,991.15000		2.99115	3,081.13000	3.08113	2,991.150		13.43	0.39	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	2,818.49000		2.81849	2,904.89000	2.90489	2,818.490		13.49	0.38	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	2,562.20000		2.56220	2,642.98000	2.64298	2,562.200		13.61	0.35	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	2,075.68000		2.07568	2,144.87000	2.14487	2,075.680		13.93	0.30	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	1,826.82000		1.82682	1,889.55000	1.88955	1,826.820		14.16	0.27	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.28047		88.46094	10.31777	88.25235			12.80	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			10.28280		93.77048	10.32097	93.51558			16.69	0.00	0.00	0	81,808.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 05/08/2021	Bond Future	10.02	Call	1,734.44000		1.73444	1,652.90000	1.65290	1,734.440		16.11	0.40	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	1,311.61000		1.31161	1,408.44000	1.40844	1,311.610		17.00	0.30	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	549.74000		0.54974	601.45000	0.60145	549.740		18.07	0.15	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			10.47787		90.32208	10.51752	90.06464			16.47	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	2,655.79000		2.65579	2,561.32000	2.56132	2,655.790		15.82	0.42	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	2,683.95000		2.68395	2,588.78000	2.58878	2,683.950		15.83	0.42	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	3,006.05000		3.00605	2,903.09000	2.90309	3,006.050		15.96	0.45	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	3,422.34000		3.42234	3,550.81000	3.55081	3,422.340		16.33	0.45	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	4,282.29000		4.28229	4,151.95000	4.15195	4,282.290		16.35	0.56	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	2,243.63000		2.24363	2,340.68000	2.34068	2,243.630		16.80	0.33	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	2,018.01000		2.01801	2,107.99000	2.10799	2,018.010		16.96	0.30	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	1,254.43000		1.25443	1,317.19000	1.31719	1,254.430		17.82	0.20	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	86.78000		0.08678	94.33000	0.09433	86.780		17.82	0.02	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.68282		91.36212	10.72409	91.10192			14.96	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,840.75000		1.84075	1,772.62000	1.77262	1,840.750		14.08	0.29	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	2,747.56000		2.74756	2,656.29000	2.65629	2,747.560		14.40	0.39	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	3,175.04000		3.17504	3,074.15000	3.07415	3,175.040		14.55	0.43	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	3,428.87000		3.42887	3,322.56000	3.32256	3,428.870		14.63	0.45	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	4,550.34000		4.55034	4,686.29000	4.68629	4,550.340		14.88	0.48	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	3,485.18000		3.48518	3,599.33000	3.59933	3,485.180		15.19	0.40	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	3,437.46000		3.43746	3,550.51000	3.55051	3,437.460		15.22	0.40	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	2,930.25000		2.93025	3,031.16000	3.03116	2,930.250		15.48	0.35	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	2,718.29000		2.71829	2,813.76000	2.81376	2,718.290		15.63	0.33	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	2,163.49000		2.16349	2,243.63000	2.24363	2,163.490		16.11	0.27	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	1,912.89000		1.91289	1,986.33000	1.98633	1,912.890		16.14	0.25	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.88573		87.96584	10.92866	87.70273			14.56	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			10.49789		85.12550	10.55151	84.76717			18.79	0.00	0.00	0	128,115.0
R2037	On 04/11/2021	Bond Future			10.68347		86.05775	10.73909	85.69581			17.65	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	7,033.18000		7.03318	6,789.51000	6.78951	7,033.180		18.63	0.71	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	907.20000		0.90720	972.90000	0.97290	907.200		19.09	0.15	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.87826		82.79428	10.93609	82.42832			16.86	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.07892		83.77511	11.13906	83.40492			15.61	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future			10.68111		86.82639	10.71929	86.55451			19.27	0.00	0.00	0	86,242.0
R2040	On 05/08/2021	Bond Future	11.05	Call	4,266.63000		4.26663	4,110.45000	4.11045	4,266.630		19.72	0.66	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	6,725.03000		6.72503	6,525.08000	6.52508	6,725.030		20.82	0.80	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	0.43000		0.00043	0.56000	0.00056	0.430		21.30	0.00	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			10.86412		87.77728	10.90372	87.50275			18.28	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.05614		84.28335	11.09732	84.00581			17.48	0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 05/05/2022	Bond Future			11.25343		85.28186		11.29625	85.00122		16.25	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	1,684.41000		1.68441		1,623.08000	1.62308	1,684.410	15.43	0.24	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	3,177.82000		3.17782		3,077.42000	3.07742	3,177.820	15.49	0.39	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1,631.90000		1.63190		1,692.24000	1.69224	1,631.900	17.42	0.19	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			10.72493		83.60134		10.76301	83.32580		20.23	0.00	1,672,026.80	20	60,407.0
R2044	On 04/11/2021	Bond Future			10.89937		84.51692		10.93887	84.23865		19.20	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.08212		81.11060		11.12319	80.82932		18.36	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.26948		82.07161		11.31220	81.78706		17.07	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			10.62046		87.40486		10.65835	87.11979		19.53	0.00	0.00	0	171,250.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,694.49000		1.69449		1,610.04000	1.61004	1,694.490	18.79	0.37	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	2,356.18000		2.35618		2,248.03000	2.24803	2,356.180	19.17	0.46	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	3,977.66000		3.97766		3,821.79000	3.82179	3,977.660	19.75	0.63	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	5,433.04000		5.43304		5,245.39000	5.24539	5,433.040	20.32	0.73	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			10.78997		83.94978		10.82931	83.66183		19.56	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			10.96702		84.91644		11.00794	84.62541		17.75	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.14095		81.50696		11.18348	81.21267		17.42	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 05/08/2021	Bond Future			10.18612		72.64018		10.22905	72.38860		19.94	0.00	17,288,362.84	238	28,639.0
R209	On 04/11/2021	Bond Future			10.35648		70.29515		10.40090	70.04109		19.19	0.00	0.00	0	4,375.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,465.36000		1.46536		1,400.79000	1.40079	1,465.360	18.29	0.30	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	3,080.21000		3.08021		3,204.15000	3.20415	3,080.210	19.19	0.44	0.00	0	12,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	776.69000		0.77669		822.81000	0.82281	776.690	20.65	0.15	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.53118		71.10470		10.57720	70.84785		17.44	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.70934		68.80530		10.75705	68.54550		16.76	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			210.18736		210.18736		211.31930	211.31930			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			209.79773		209.79773		210.94286	210.94286			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			212.26256		212.26256		213.42173	213.42173			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			212.02345		212.02345		213.19679	213.19679			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			172.46825		172.46825		172.48518	172.48518			0.00	0.00	0	1,803.0
R212	On 04/11/2021	Bond Future			174.39794		174.39794		174.41556	174.41556			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			9.33538		88.55776		9.38375	88.28605		14.60	0.00	0.00	0	9,043.0
R213	On 04/11/2021	Bond Future			9.52100		85.99762		9.57132	85.72322		13.89	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.71657		86.98775		9.76905	86.71033		12.61	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,304.84000		1.30484	1,238.65000	1.23865	1,304.840	12.00	0.26	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,555.74000		1.55574	1,479.84000	1.47984	1,555.740	12.03	0.30	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	2,212.73000		2.21273	2,114.69000	2.11469	2,212.730	12.24	0.38	0.00	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	2,362.17000		2.36217	2,259.55000	2.25955	2,362.170	12.28	0.40	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,945.10000		3.94510	4,096.06000	4.09606	3,945.100	12.51	0.51	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	3,467.26000		3.46726	3,606.42000	3.60642	3,467.260	12.62	0.47	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,907.26000		2.90726	3,031.08000	3.03108	2,907.260	12.78	0.41	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	2,604.79000		2.60479	2,719.44000	2.71944	2,604.790	12.91	0.38	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	2,566.71000		2.56671	2,680.16000	2.68016	2,566.710	12.93	0.38	0.00	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	2,418.70000		2.41870	2,527.45000	2.52745	2,418.700	13.00	0.36	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,879.35000		1.87935	1,969.22000	1.96922	1,879.350	13.40	0.29	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,787.19000		1.78719	1,873.60000	1.87360	1,787.190	13.48	0.28	0.00	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.91162		84.48550		9.96633	84.20494		12.10	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			10.62103		69.21648		10.65886	68.99186		21.94	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future			10.79142		66.69676		10.83059	66.46991		21.21	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			10.96907		67.46472		11.00970	67.23544		19.25	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			11.14361		64.98382		11.18574	64.75188		18.57	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :														216,472,614.89	876	1 139 702.0
Grand Total:														216,472,614.89	876	1 139 702.0