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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/03/2021

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	90.75000		90.75000		90.75000	90.75000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	780.12800		780.12800		779.38300	779.38300			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	788.34900		788.34900		787.59900	787.59900			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	797.05500		797.05500		796.29800	796.29800			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	806.00400		806.00400		805.24000	805.24000			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	875.26500		875.26500		874.37400	874.37400			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	884.48900		884.48900		883.59300	883.59300			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	894.25600		894.25600		893.35200	893.35200			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	904.29700		904.29700		903.38300	903.38300			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	768.23600		768.23600		768.51400	768.51400			0.00	23,047,080.00	3	309.0
ALBI	On 05/08/2021	Index Future	776.33200		776.33200		776.61600	776.61600			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	784.90500		784.90500		785.19400	785.19400			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 03/02/2022	Index Future		793.71700	793.71700		794.01000	794.01000			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 06/05/2021	Bond Future		11.49446	75.13324		11.47712	75.22472			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future		11.75137	75.93349		11.73311	76.02682			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.01097	72.98931		11.99181	73.08422			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		12.28938	73.80982		12.26930	73.90609			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 06/05/2021	Bond Future		12.05400	73.41473		12.04684	73.45663			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future		12.29913	74.19745		12.29150	74.24063			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.54874	70.75149		12.54065	70.79574			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.80745	71.54746		12.79892	71.59255			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 06/05/2021	GOVI		759.11800	759.11800		759.34600	759.34600			0.00	0.00	0	975.0
GOVI	On 05/08/2021	GOVI		767.11800	767.11800		767.35100	767.35100			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		775.58900	775.58900		775.82600	775.82600			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		784.29700	784.29700		784.53800	784.53800			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		150.02909	150.02909		150.52850	150.52850			0.00	0.00	0	7,768.0
I2025	On 05/08/2021	Bond Future		150.13402	150.13402		150.64046	150.64046			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		151.81117	151.81117		152.32441	152.32441			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		151.99412	151.99412		152.51383	152.51383			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 06/05/2021	Bond Future		107.39412	107.39412		107.14380	107.14380			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future		108.56477	108.56477		108.31294	108.31294			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		108.62721	108.62721		108.37329	108.37329			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		109.87265	109.87265		109.61627	109.61627			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 06/05/2021	Bond Future	101.48592	101.48592		101.46836	101.46836			0.00	0.00	0	9,583.0
I2033		On 05/08/2021	Bond Future	102.59203	102.59203		102.57542	102.57542			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future	102.51349	102.51349		102.49733	102.49733			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future	103.68874	103.68874		103.67292	103.67292			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 06/05/2021	Bond Future	115.70110	115.70110		115.75699	115.75699			0.00	0.00	0	7,799.0
I2038		On 05/08/2021	Bond Future	115.24059	115.24059		115.29826	115.29826			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future	116.52810	116.52810		116.58728	116.58728			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future	116.11198	116.11198		116.17227	116.17227			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 06/05/2021	Bond Future	103.52062	103.52062		103.76747	103.76747			0.00	0.00	0	14,893.0
I2046		On 05/08/2021	Bond Future	104.64904	104.64904		104.89982	104.89982			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future	104.01075	104.01075		104.26505	104.26505			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future	105.20342	105.20342		105.46112	105.46112			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 06/05/2021	Bond Future	107.05387	107.05387		106.93389	106.93389			0.00	0.00	0	10,904.0
I2050		On 05/08/2021	Bond Future	106.29329	106.29329		106.17316	106.17316			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future	107.48080	107.48080		107.36012	107.36012			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future	106.76572	106.76572		106.64393	106.64393			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 06/05/2021	Index Future	279.10200	279.10200		279.22500	279.22500			0.00	44,656,320.00	16	898.0
IGOV		On 05/08/2021	Index Future	282.11200	282.11200		282.23700	282.23700			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future	285.29500	285.29500		285.42200	285.42200			0.00	0.00	0	0.0
IGOV		On 03/02/2022	Index Future	288.56500	288.56500		288.69400	288.69400			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/03/2021	Jibar Tradeable Future	3.65500	96.34500		3.66500	96.33500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future	3.70500	96.29500		3.72500	96.27500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future	3.72000	96.28000		3.74000	96.26000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future	3.75500	96.24500		3.77500	96.22500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future	3.78000	96.22000		3.81000	96.19000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future	3.87000	96.13000		3.89000	96.11000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.89000	96.11000		3.92000	96.08000			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	4.20500	95.79500		4.24500	95.75500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	4.45000	95.55000		4.50000	95.50000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.74000	95.26000		4.79000	95.21000			0.00	0.00	0	471.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	4.94500	95.05500		5.00500	94.99500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future	5.21500	94.78500		5.26500	94.73500			0.00	0.00	0	0.0
R186		On 06/05/2021	Bond Future	7.43670	117.90046		7.46403	117.76647		6.81	0.00	30,654,119.60	260	106,179.0

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 Interest
R186	On 06/05/2021	Bond Future	7.30	Put	1,697.52000		1.69752	1,801.06000	1.80106	1,697.520		6.75	0.57	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			7.63080		113.87598	7.65957	113.74186			6.60	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.82616		115.12203	7.85656	114.98735			6.56	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			8.04119		111.13457	8.07353	110.99881			6.50	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 06/05/2021	Bond Future			319.61257		319.61257	319.62098	319.62098				0.00	0.00	0	2,074.0
R197	On 05/08/2021	Bond Future			315.09367		315.09367	315.10556	315.10556				0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			318.61433		318.61433	318.62873	318.62873				0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			314.16903		314.16903	314.18487	314.18487				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 06/05/2021	Bond Future			226.66791		226.66791	226.62764	226.62764				0.00	0.00	0	8,028.0
R202	On 05/08/2021	Bond Future			224.88794		224.88794	224.84958	224.84958				0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			227.40028		227.40028	227.36342	227.36342				0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			225.70598		225.70598	225.66947	225.66947				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 06/05/2021	Bond Future			5.36590		105.55267	5.38850	105.51323			1.73	0.00	0.00	0	40,958.0
R2023	On 05/08/2021	Bond Future			5.55344		106.67694	5.57920	106.63824			1.87	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.77587		103.93617	5.80616	103.89786			1.72	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			6.09894		105.10405	6.13649	105.06573			1.55	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 06/05/2021	Bond Future			9.16619		95.28641	9.18339	95.18925			11.33	0.00	9,052,208.95	95	113,446.0
R2030	On 06/05/2021	Bond Future	7.97	Call	99.21000		0.09921	102.95000	0.10295	99.210		10.63	0.06	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	859.74000		0.85974	882.16000	0.88216	859.740		10.99	0.31	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	2,641.89000		2.64189	2,755.37000	2.75537	2,641.890		11.09	0.62	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	2,466.56000		2.46656	2,577.15000	2.57715	2,466.560		11.13	0.60	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	2,299.15000		2.29915	2,406.57000	2.40657	2,299.150		11.17	0.57	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,649.74000		1.64974	1,751.70000	1.75170	1,649.740		11.31	0.46	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	2,107.47000		2.10747	2,111.16000	2.11116	2,107.470		11.35	0.56	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	488.12000		0.48812	559.90000	0.55990	488.120		12.03	0.18	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	41.36000		0.04136	46.82000	0.04682	41.360		12.49	0.02	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.37886		92.29636	9.39668	92.19916			11.24	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	217.70000		0.21770	208.90000	0.20890	217.700		10.62	0.08	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,291.41000		1.29141	1,293.58000	1.29358	1,291.410		10.78	0.32	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,626.07000		1.62607	1,623.46000	1.62346	1,626.070		10.90	0.37	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,881.62000		2.88162	2,864.18000	2.86418	2,881.620		11.21	0.54	0.00	0	600.0

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R2030	On 05/08/2021	Bond Future	10.30	Put	1,017.47000		1.01747	1,082.20000	1.08220	1,017.470		11.99	0.23	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	62.87000		0.06287	64.07000	0.06407	62.870		12.25	0.02	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.58220		93.30666	9.60068	93.20913			11.00	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	865.45000		0.86545	908.79000	0.90879	865.450		10.42	0.20	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,554.63000		1.55463	1,600.04000	1.60004	1,554.630		10.57	0.31	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	11.44	Put	642.33000		0.64233	693.43000	0.69343	642.330		11.89	0.13	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.80311		90.35122	9.82239	90.25301			11.03	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	1,118.21000		1.11821	1,108.03000	1.10803	1,118.210		10.41	0.22	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.35	Put	5,073.16000		5.07316	5,140.25000	5.14025	5,073.160		10.79	0.58	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.78	Put	3,886.40000		3.88640	3,943.24000	3.94324	3,886.400		11.05	0.48	0.00	0	101.0
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2032	On 06/05/2021	Bond Future			9.88641		90.14317	9.90901	90.00565			13.38	0.00	0.00	0	126,403.0
R2032	On 06/05/2021	Bond Future	10.33	Call	3,630.68000		3.63068	3,568.90000	3.56890	3,630.680		13.75	0.71	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	3.71000		0.00371	4.80000	0.00480	3.710		14.87	0.00	0.00	0	736.0
R2032	On 05/08/2021	Bond Future			10.09652		91.10366	10.11990	90.96573			12.88	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			10.30709		87.95533	10.33133	87.81663			13.22	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,506.05000		1.50605	1,579.22000	1.57922	1,506.050		12.51	0.28	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,543.40000		2.54340	2,608.68000	2.60868	2,543.400		12.91	0.40	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	391.77000		0.39177	446.49000	0.44649	391.770		14.30	0.08	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.52994		88.94419	10.55517	88.80429			12.71	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	1,099.83000		1.09983	1,104.78000	1.10478	1,099.830		12.02	0.20	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	1,373.58000		1.37358	1,376.67000	1.37667	1,373.580		12.02	0.24	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.81	Put	6,640.08000		6.64008	6,772.78000	6.77278	6,640.080		12.23	0.63	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	5,490.03000		5.49003	5,615.00000	5.61500	5,490.030		12.47	0.56	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.45	Put	4,556.36000		4.55636	4,672.87000	4.67287	4,556.360		12.68	0.49	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.66	Put	4,000.76000		4.00076	4,108.67000	4.10867	4,000.760		12.82	0.45	0.00	0	97.0
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future			10.55661		89.62976	10.53779	89.75309			14.69	0.00	0.00	0	99,426.0
R2035	On 06/05/2021	Bond Future	10.05	Call	854.43000		0.85443	932.62000	0.93262	854.430		14.04	0.27	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,281.78000		1.28178	1,374.16000	1.37416	1,281.780		14.36	0.36	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	10.40	Call	1,714.86000		1.71486	1,818.25000	1.81825	1,714.860		14.57	0.44	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.55	Put	2,231.01000		2.23101	2,219.62000	2.21962	2,231.010		14.75	0.49	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.81	Call	3,154.99000		3.15499	3,277.92000	3.27792	3,154.990		15.12	0.63	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.05	Put	1,051.73000		1.05173	1,057.54000	1.05754	1,051.730		15.56	0.28	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	11.15	Call	4,663.85000		4.66385	4,793.78000	4.79378	4,663.850		15.77	0.75	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	689.44000		0.68944	697.11000	0.69711	689.440		16.13	0.20	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	11.55	Put	468.18000		0.46818	476.82000	0.47682	468.180		16.50	0.14	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	169.28000		0.16928	175.85000	0.17585	169.280		16.50	0.06	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	12.77	Put	24.26000		0.02426	26.34000	0.02634	24.260		16.50	0.01	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	16.16000		0.01616	17.72000	0.01772	16.160		16.50	0.01	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			10.77147		90.58442	10.75171	90.71006			14.36	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
R2035	On 05/08/2021	Bond Future	10.02	Call	1,375.18000		1.37518	1,446.91000	1.44691	1,375.180		13.56	0.29	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	3,389.81000		3.38981	3,368.66000	3.36866	3,389.810		14.38	0.48	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	1,951.37000		1.95137	1,945.00000	1.94500	1,951.370		15.13	0.32	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			10.98635		87.10067	10.96567	87.22835			14.82	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,911.56000		1.91156	2,098.34000	2.09834	1,911.560		14.00	0.31	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,151.96000		2.15196	2,344.62000	2.34462	2,151.960		14.11	0.34	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,134.47000		3.13447	3,341.92000	3.34192	3,134.470		14.49	0.44	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	3,948.94000		3.94894	4,038.97000	4.03897	3,948.940		14.89	0.45	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	2,455.89000		2.45589	2,543.51000	2.54351	2,455.890		15.67	0.32	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	341.08000		0.34108	378.22000	0.37822	341.080		16.05	0.06	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			11.21683		88.07969	11.19520	88.20916			14.27	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,410.95000		1.41095	1,479.35000	1.47935	1,410.950		13.51	0.23	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.65	Put	6,700.07000		6.70007	6,673.82000	6.67382	6,700.070		13.81	0.59	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.39	Put	4,324.35000		4.32435	4,315.00000	4.31500	4,324.350		14.37	0.44	0.00	0	683.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 06/05/2021	Bond Future			10.79911		85.10393	10.78040	85.22576			15.79	0.00	10,212,471.60	120	129,571.0
R2037	On 05/08/2021	Bond Future			11.01608		81.75513	10.99644	81.87918			16.21	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.22182		82.65026	11.20130	82.77631			15.90	0.00	0.00	0	0.0
R2037	On 03/02/2022	Bond Future			11.44244		79.32501	11.42100	79.45283			16.12	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 06/05/2021	Bond Future			10.93617		87.16357	10.91732	87.29438			15.99	0.00	0.00	0	79,050.0
R2040	On 06/05/2021	Bond Future	10.83	Call	1,948.37000		1.94837	2,063.40000	2.06340	1,948.370		15.73	0.46	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	5,143.50000		5.14350	5,284.38000	5.28438	5,143.500		17.08	0.77	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	15.83000		0.01583	17.57000	0.01757	15.830		18.09	0.01	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.14887		83.58633	11.12907	83.71955			16.61	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,245.41000		3.24541	3,429.31000	3.42931	3,245.410		16.37	0.49	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	5,094.06000		5.09406	5,313.41000	5.31341	5,094.060		16.98	0.63	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	36.14000		0.03614	38.22000	0.03822	36.140		18.29	0.01	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.35022		84.50163	11.32953	84.63696			16.31	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.56597		80.94694	11.54435	81.08413			16.58	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 06/05/2021	Bond Future			11.02120		83.58055	11.00211	83.71369			16.85	0.00	0.00	0	61,815.0
R2044	On 06/05/2021	Bond Future	10.70	Call	1,345.02000		1.34502	1,443.83000	1.44383	1,345.020		16.34	0.36	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	2,103.33000		2.10333	2,095.86000	2.09586	2,103.330		17.01	0.45	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	3,687.52000		3.68752	3,822.91000	3.82291	3,687.520		17.47	0.66	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	1,346.55000		1.34655	1,349.86000	1.34986	1,346.550		17.58	0.32	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	746.83000		0.74683	755.94000	0.75594	746.830		18.53	0.20	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	194.95000		0.19495	202.30000	0.20230	194.950		19.07	0.06	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.22657		80.09033	11.20653	80.22579			17.50	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 04/11/2021	Bond Future			11.42075		80.96732		11.39980	81.10494		17.17	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.62860		77.49807		11.60670	77.63758		17.45	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 06/05/2021	Bond Future			10.94076		82.81269		10.92120	82.95343		17.16	0.00	1,904,691.87	23	134,821.0
R2048	On 06/05/2021	Bond Future	10.20	Call	441.01000		0.44101		499.62000	0.49962	441.010	15.41	0.16	0.00	0	1,200.0
R2048	On 06/05/2021	Bond Future	10.80	Call	1,867.68000		1.86768		1,982.31000	1.98231	1,867.680	16.84	0.44	0.00	0	1,200.0
R2048	On 05/08/2021	Bond Future			11.13208		83.69471		11.11156	83.83790		16.93	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future	10.00	Call	760.04000		0.76004		823.22000	0.82322	760.040	15.36	0.18	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,310.25000		1.31025		1,393.67000	1.39367	1,310.250	15.91	0.26	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.60	Call	2,036.64000		2.03664		2,139.20000	2.13920	2,036.640	16.40	0.36	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,925.83000		2.92583		3,042.59000	3.04259	2,925.830	16.81	0.45	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			11.32221		80.19870		11.30076	80.34402		17.51	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.52506		81.10018		11.50262	81.24749		16.83	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
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			10.46203		69.24731		10.44279	69.35726		17.80	0.00	34,623,655.00	500	27,136.0
R209	On 06/05/2021	Bond Future	9.50	Call	306.02000		0.30602		344.42000	0.34442	306.020	16.63	0.13	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	562.17000		0.56217		615.90000	0.61590	562.170	16.87	0.21	0.00	0	5,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,491.72000		1.49172		1,575.75000	1.57575	1,491.720	17.54	0.42	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	1,744.22000		1.74422		1,833.81000	1.83381	1,744.220	17.64	0.46	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	1,693.72000		1.69372		1,684.49000	1.68449	1,693.720	17.92	0.43	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	939.34000		0.93934		938.92000	0.93892	939.340	18.56	0.27	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	643.29000		0.64329		645.68000	0.64568	643.290	19.09	0.20	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	361.38000		0.36138		365.22000	0.36522	361.380	19.65	0.12	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	89.52000		0.08952		92.40000	0.09240	89.520	19.65	0.04	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.65052		69.98519		10.63042	70.09712		16.97	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.83785		67.61068		10.81691	67.72436		17.37	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,125.74000		1.12574		1,246.64000	1.24664	1,125.740	16.42	0.23	0.00	0	3,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	4,850.61000		4.85061		4,899.99000	4.89999	4,850.610	17.14	0.55	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,698.74000		1.69874		1,753.24000	1.75324	1,698.740	18.78	0.25	0.00	0	5,500.0
R209	On 03/02/2022	Bond Future			11.03393		68.37079		11.01215	68.48600		16.69	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

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
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 06/05/2021	Bond Future	198.54687		198.54687		198.27131	198.27131			0.00	0.00	0	1,183.0
R210	On 05/08/2021	Bond Future	200.71129		200.71129		200.43489	200.43489			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future	200.21340		200.21340		199.93546	199.93546			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future	202.50919		202.50919		202.22880	202.22880			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 06/05/2021	Bond Future	171.32570		171.32570		171.33823	171.33823			0.00	0.00	0	3,114.0
R212	On 05/08/2021	Bond Future	170.86130		170.86130		170.87583	170.87583			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future	172.77026		172.77026		172.78622	172.78622			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 06/05/2021	Bond Future	9.54294		85.38634		9.57002	85.23470		13.13	0.00	0.00	0	9,143.0
R213	On 05/08/2021	Bond Future	9.74426		86.29583		9.77231	86.14352		12.46	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future	9.94702		83.71037		9.97613	83.55702		12.73	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	10.16574		84.65110		10.19607	84.49636		12.24	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,085.46000	1.08546	1,075.49000	1.07549	1,085.460	11.55	0.21	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,277.06000	1.27706	1,264.37000	1.26437	1,277.060	11.55	0.24	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.58	Put	5,613.48000	5.61348	5,735.32000	5.73532	5,613.480	11.79	0.60	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	5,053.05000	5.05305	5,171.80000	5.17180	5,053.050	11.91	0.56	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.15	Put	3,989.77000	3.98977	4,094.35000	4.09435	3,989.770	12.17	0.48	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.25	Put	3,748.73000	3.74873	3,848.77000	3.84877	3,748.730	12.24	0.46	0.00	0	102.0
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 06/05/2021	Bond Future	10.88941		65.87879		10.88011	65.93220		19.55	0.00	0.00	0	13,936.0
R214	On 05/08/2021	Bond Future	11.07817		66.58048		11.06838	66.63518		18.62	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future	11.26564		64.03156		11.25538	64.08739		19.12	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future	11.46507		64.75127		11.45435	64.80799		18.34	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 :												154,150,547.02	1,017	1 190 572.0
Grand Total:												154,150,547.02	1,017	1 190 572.0