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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/03/2021

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	90.86000		90.86000		90.86000	90.86000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	776.81900		776.81900		777.40400	777.40400			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	784.95500		784.95500		785.55000	785.55000			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	793.65000		793.65000		794.25400	794.25400			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	802.51700		802.51700		803.12800	803.12800			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	853.15100		853.15100		856.67700	856.67700			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	862.08700		862.08700		865.65300	865.65300			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	871.63700		871.63700		875.24500	875.24500			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	881.37500		881.37500		885.02400	885.02400			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	749.17000		749.17000		752.45800	752.45800			0.00	0.00	0	299.0
ALBI	On 05/08/2021	Index Future	757.01700		757.01700		760.34200	760.34200			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	765.40300		765.40300		768.76700	768.76700			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	773.95400		773.95400		777.35600	777.35600			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	12.00134		72.52829		11.92520	72.91121			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	12.27774		73.31416		12.20175	73.68400			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.55617		70.36077		12.48029	70.71838			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.85671		71.16421		12.78092	71.50948			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	12.49012		70.93723		12.40353	71.41769			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.75295		71.70636		12.66544	72.17517			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	13.02018		68.25242		12.93165	68.71008			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	13.29884		69.03219		13.20922	69.47918			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	740.49700		740.49700		743.71600	743.71600			0.00	0.00	0	987.0
GOVI	On 05/08/2021	GOVI	748.25300		748.25300		751.50800	751.50800			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	756.54200		756.54200		759.83500	759.83500			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	764.99400		764.99400		768.32500	768.32500			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	151.07766		151.07766		150.88082	150.88082			0.00	25,683,202.20	170	8,205.0
I2025	On 05/08/2021	Bond Future	151.18428		151.18428		150.98722	150.98722			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	152.87868		152.87868		152.68072	152.68072			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	153.06545		153.06545		152.86577	152.86577			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	107.71924		107.71924		107.70609	107.70609			0.00	0.00	0	3,018.0
I2029	On 05/08/2021	Bond Future	108.88638		108.88638		108.87453	108.87453			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	108.95623		108.95623		108.94519	108.94519			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	110.19949		110.19949		110.18867	110.18867			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		104.15381	104.15381		102.42968	102.42968			0.00	10,415,381.00	100	9,770.0
I2033	On 05/08/2021	Bond Future		105.28235	105.28235		103.54082	103.54082			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future		105.23758	105.23758		103.47739	103.47739			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future		106.43836	106.43836		104.65849	104.65849			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		115.46268	115.46268		115.74773	115.74773			0.00	0.00	0	7,969.0
I2038	On 05/08/2021	Bond Future		114.99210	114.99210		115.28169	115.28169			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future		116.28105	116.28105		116.57490	116.57490			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future		115.85571	115.85571		116.15335	116.15335			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		103.38909	103.38909		103.36969	103.36969			0.00	0.00	0	15,053.0
I2046	On 05/08/2021	Bond Future		104.50942	104.50942		104.49098	104.49098			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future		103.87320	103.87320		103.85542	103.85542			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future		105.05847	105.05847		105.04095	105.04095			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		109.83118	109.83118		107.36962	107.36962			0.00	0.00	0	10,954.0
I2050	On 05/08/2021	Bond Future		109.09390	109.09390		106.60688	106.60688			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future		110.31667	110.31667		107.80267	107.80267			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future		109.62778	109.62778		107.08560	107.08560			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		282.10000	282.10000		280.23000	280.23000			0.00	0.00	0	897.0
IGOV	On 05/08/2021	Index Future		285.12500	285.12500		283.23500	283.23500			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future		288.35200	288.35200		286.44200	286.44200			0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future		291.64100	291.64100		289.71000	289.71000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future		3.78500	96.21500		3.81500	96.18500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future		3.82000	96.18000		3.86000	96.14000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future		3.90500	96.09500		3.94500	96.05500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future		3.95000	96.05000		4.00000	96.00000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future		4.08000	95.92000		4.14000	95.86000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future		4.11500	95.88500		4.20500	95.79500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future		4.48000	95.52000		4.57000	95.43000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future		4.63000	95.37000		4.76000	95.24000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future		5.01000	94.99000		5.12000	94.88000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.16500	94.83500		5.32500	94.67500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		5.51500	94.48500		5.59500	94.40500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future		5.64500	94.35500		5.77000	94.23000			0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future		7.54675	117.36213		7.53291	117.42966		8.68	0.00	40,959,383.37	349	107,274.0

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 06/05/2021	Bond Future	7.30	Put	2,082.99000		2.08299	1,797.48000	1.79748	2,082.990		8.63	0.63	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future	7.60	Put	1,273.25000		1.27325	986.82000	0.98682	1,273.250		8.72	0.46	0.00	0	5,000.0
R186	On 06/05/2021	Bond Future	7.60	Call	1,532.58000		1.53258	1,313.68000	1.31368	1,532.580		8.72	0.54	0.00	0	5,000.0
R186	On 05/08/2021	Bond Future			7.74943		113.32424	7.73440	113.39395			8.23	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.95148		114.56813	7.93525	114.63967			7.49	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			8.17653		110.56782	8.15911	110.64056			6.84	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			321.13801		321.13801	320.26945	320.26945				0.00	0.00	0	2,993.0
R197	On 05/08/2021	Bond Future			316.61515		316.61515	315.74125	315.74125				0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.16406		320.16406	319.28318	319.28318				0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			315.71874		315.71874	314.82896	314.82896				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			231.74387		231.74387	228.71724	228.71724				0.00	0.00	0	9,289.0
R202	On 05/08/2021	Bond Future			230.00435		230.00435	226.94793	226.94793				0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			232.58203		232.58203	229.49338	229.49338				0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			230.93432		230.93432	227.81115	227.81115				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			5.47058		105.37018	5.53102	105.26501			1.85	0.00	0.00	0	40,647.0
R2023	On 05/08/2021	Bond Future			5.68094		106.48560	5.75099	106.38068			1.78	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.92610		103.74638	6.00949	103.64125			1.78	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			6.29311		104.90616	6.39729	104.80022			1.69	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			9.53220		93.24675	9.45788	93.65620			14.92	0.00	77,767,789.50	834	115,160.0
R2030	On 06/05/2021	Bond Future	7.97	Call	52.35000		0.05235	16.02000	0.01602	52.350		14.29	0.03	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	461.58000		0.46158	319.65000	0.31965	461.580		14.41	0.19	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	4,178.05000		4.17805	3,612.81000	3.61281	4,178.050		14.51	0.77	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	3,959.19000		3.95919	3,390.28000	3.39028	3,959.190		14.54	0.75	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	3,746.79000		3.74679	3,175.29000	3.17529	3,746.790		14.58	0.73	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,892.03000		2.89203	2,320.80000	2.32080	2,892.030		14.74	0.63	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	1,261.10000		1.26110	1,103.33000	1.10333	1,261.100		14.77	0.39	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	1,059.67000		1.05967	672.42000	0.67242	1,059.670		15.29	0.32	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	146.70000		0.14670	46.02000	0.04602	146.700		16.07	0.06	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.76323		90.22888	9.68517	90.64386			14.38	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	250.82000		0.25082	116.94000	0.11694	250.820		13.83	0.08	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,123.10000		1.12310	836.87000	0.83687	1,123.100		13.84	0.26	0.00	0	200.0

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R2030	On 05/08/2021	Bond Future	8.83	Call	1,194.42000	1.19442		904.69000	0.90469	1,194.420	13.87	0.27	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	1,378.23000	1.37823		1,082.74000	1.08274	1,378.230	13.92	0.30	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	2,358.49000	2.35849		2,065.50000	2.06550	2,358.490	14.21	0.43	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.75	Put	3,171.76000	3.17176		2,499.69000	2.49969	3,171.760	14.38	0.49	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.15	Put	2,262.11000	2.26211		1,682.98000	1.68298	2,262.110	14.71	0.38	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	1,990.45000	1.99045		1,446.03000	1.44603	1,990.450	14.87	0.35	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	268.99000	0.26899		106.54000	0.10654	268.990	15.48	0.07	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.98332	91.21970		9.90155	91.64011		13.17	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	814.24000	0.81424		607.34000	0.60734	814.240	12.64	0.17	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,350.44000	1.35044		1,102.91000	1.10291	1,350.440	12.64	0.26	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,009.84000	2.00984		1,791.80000	1.79180	2,009.840	12.73	0.35	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	3,543.79000	3.54379		3,376.88000	3.37688	3,543.790	13.11	0.50	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	1,548.12000	1.54812		1,119.80000	1.11980	1,548.120	14.15	0.24	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	1,326.74000	1.32674		933.93000	0.93393	1,326.740	14.15	0.22	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			10.22451	88.23560		10.13874	88.66100		11.87	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	815.24000	0.81524		950.75000	0.95075	815.240	11.25	0.17	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	6,437.65000	6.43765		6,290.10000	6.29010	6,437.650	11.31	0.66	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	5,058.13000	5.05813		4,955.49000	4.95549	5,058.130	11.58	0.57	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			10.36171	87.31060		10.31310	87.59463		17.94	0.00	2,095,454.40	24	137,539.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	2,064.65000	2.06465		1,842.54000	1.84254	2,064.650	18.02	0.50	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	30.39000	0.03039		5.49000	0.00549	30.390	19.42	0.01	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.59325	88.23490		10.54234	88.52304		16.67	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.82456	85.05803		10.77130	85.35015		16.13	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,267.49000	1.26749		946.84000	0.94684	1,267.490	15.36	0.23	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	1,990.42000	1.99042		1,661.66000	1.66166	1,990.420	15.42	0.32	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	1,062.81000	1.06281		701.44000	0.70144	1,062.810	17.36	0.16	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			11.07118	86.00918		11.01549	86.30487		13.83	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	739.51000	0.73951		817.61000	0.81761	739.510	13.11	0.14	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	930.92000	0.93092		1,022.14000	1.02214	930.920	13.11	0.17	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	8,762.65000	8.76265		8,611.97000	8.61197	8,762.650	13.11	0.72	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	7,383.17000	7.38317		7,292.86000	7.29286	7,383.170	13.21	0.66	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	6,266.49000	6.26649		6,198.51000	6.19851	6,266.490	13.43	0.60	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	5,587.32000	5.58732		5,531.82000	5.53182	5,587.320	13.59	0.55	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			11.05394	86.45983		10.99013	86.85713		19.90	0.00	3,026,094.05	35	98,315.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	354.71000	0.35471		223.48000	0.22348	354.710	18.57	0.13	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	559.16000	0.55916		401.69000	0.40169	559.160	18.82	0.19	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	793.44000	0.79344		615.02000	0.61502	793.440	19.08	0.24	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	4,279.52000	4.27952		3,691.02000	3.69102	4,279.520	19.32	0.70	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	1,663.24000	1.66324		1,472.79000	1.47279	1,663.240	19.69	0.41	0.00	0	1,650.0	

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 06/05/2021	Bond Future	11.05	Put	2,375.18000	2.37518	1,829.03000	1.82903	2,375.180	19.96	0.49	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	2,676.92000	2.67692	2,557.05000	2.55705	2,676.920	20.08	0.55	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	11.32	Put	1,657.29000	1.65729	1,193.49000	1.19349	1,657.290	20.33	0.38	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	11.55	Put	1,204.86000	1.20486	814.92000	0.81492	1,204.860	20.75	0.30	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.02	Put	606.33000	0.60633	323.72000	0.32372	606.330	21.68	0.17	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	12.77	Put	139.09000	0.13909	47.21000	0.04721	139.090	21.68	0.05	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.91	Put	102.01000	0.10201	31.29000	0.03129	102.010	21.68	0.04	0.00	0	600.0		
R2035	On 05/08/2021	Bond Future			11.29082	87.37509	11.22408	87.77770		18.55	0.00	0.00	0	0.0		
R2035	On 05/08/2021	Bond Future	10.02	Call	1,054.71000	1.05471	773.01000	0.77301	1,054.710	17.36	0.21	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	10.77	Put	5,696.54000	5.69654	4,987.45000	4.98745	5,696.540	18.03	0.61	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	11.37	Put	3,699.00000	3.69900	3,033.68000	3.03368	3,699.000	18.68	0.46	0.00	0	100.0		
R2035	On 04/11/2021	Bond Future			11.52686	83.85917	11.45715	84.26706		18.24	0.00	0.00	0	0.0		
R2035	On 04/11/2021	Bond Future	10.12	Call	1,588.12000	1.58812	1,298.31000	1.29831	1,588.120	17.23	0.25	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	10.23	Call	1,749.33000	1.74933	1,451.02000	1.45102	1,749.330	17.23	0.27	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	2,442.31000	2.44231	2,178.24000	2.17824	2,442.310	17.36	0.34	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	6,208.04000	6.20804	5,530.85000	5.53085	6,208.040	17.84	0.56	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	4,197.13000	4.19713	3,585.75000	3.58575	4,197.130	18.48	0.43	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	1,010.80000	1.01080	668.64000	0.66864	1,010.800	19.66	0.14	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			11.78196	84.79693	11.70910	85.20958		15.70	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	983.70000	0.98370	1,111.18000	1.11118	983.700	14.92	0.17	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	8,993.83000	8.99383	8,823.03000	8.82303	8,993.830	14.92	0.69	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	6,124.90000	6.12490	6,046.61000	6.04661	6,124.900	15.42	0.54	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			11.34165	81.68553	11.26268	82.16966		21.41	0.00	4,901,131.80	60	128,416.0		
R2037	On 05/08/2021	Bond Future			11.58276	78.29496	11.50017	78.78524		21.01	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future			11.81093	79.15501	11.72481	79.65144		19.55	0.00	0.00	0	0.0		
R2037	On 03/02/2022	Bond Future			12.05766	75.78589	11.96772	76.28814		17.74	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			11.43392	83.82271	11.33430	84.47426		21.60	0.00	3,436,731.11	41	84,652.0		
R2040	On 06/05/2021	Bond Future	10.83	Call	937.73000	0.93773	780.52000	0.78052	937.730	20.92	0.27	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	11.58	Call	3,021.73000	3.02173	3,023.67000	3.02367	3,021.730	22.12	0.57	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	13.38	Put	97.90000	0.09790	27.57000	0.02757	97.900	23.66	0.04	0.00	0	300.0		
R2040	On 05/08/2021	Bond Future			11.66908	80.20448	11.56489	80.86397		21.29	0.00	0.00	0	0.0		
R2040	On 05/08/2021	Bond Future	11.05	Call	2,391.57000	2.39157	2,150.55000	2.15055	2,391.570	20.66	0.37	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	11.55	Call	3,790.15000	3.79015	3,593.90000	3.59390	3,790.150	21.35	0.50	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	14.80	Put	223.40000	0.22340	91.48000	0.09148	223.400	23.21	0.05	0.00	0	900.0		
R2040	On 04/11/2021	Bond Future			11.89125	81.08560	11.78260	81.75307		20.07	0.00	0.00	0	0.0		
R2040	On 03/02/2022	Bond Future			12.13133	77.48782	12.01781	78.16304		18.31	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		

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 06/05/2021	Bond Future			11.48497		80.45596		11.39017	81.07790		22.65	0.00	4,425,077.80	55	62,159.0
R2044	On 06/05/2021	Bond Future	10.70	Call	604.00000		0.60400		489.87000	0.48987	604.000	21.09	0.19	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	3,959.83000		3.95983		3,230.17000	3.23017	3,959.830	21.97	0.65	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	2,065.06000		2.06506		1,998.39000	1.99839	2,065.060	22.43	0.46	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	2,775.41000		2.77541		2,100.47000	2.10047	2,775.410	22.50	0.52	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	1,660.49000		1.66049		1,138.42000	1.13842	1,660.490	23.11	0.36	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	618.97000		0.61897		314.99000	0.31499	618.970	24.82	0.16	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.71153		76.92718		11.61231	77.55680		22.32	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.92530		77.77234		11.82179	78.40957		21.03	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			12.15611		74.26269		12.04790	74.90732		19.18	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			11.39754		79.64444		11.30226	80.28701		22.95	0.00	6,610,488.52	83	137,361.0
R2048	On 06/05/2021	Bond Future	10.20	Call	187.44000		0.18744		101.88000	0.10188	187.440	20.79	0.08	0.00	0	1,200.0
R2048	On 06/05/2021	Bond Future	10.80	Call	921.10000		0.92110		767.43000	0.76743	921.100	22.09	0.26	0.00	0	1,200.0
R2048	On 05/08/2021	Bond Future			11.60943		80.48756		11.50977	81.13801		21.43	0.00	402,437,800.00	5,000	5,000.0
R2048	On 05/08/2021	Bond Future	10.00	Call	628.08000		0.62808		484.03000	0.48403	628.080	19.60	0.14	14,421,418.28	1,300	0.0
R2048	On 05/08/2021	Bond Future	10.30	Call	959.00000		0.95900		789.59000	0.78959	959.000	19.60	0.19	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,240.71000		1.24071		0.00000	0.00000	1,240.710	19.60	0.23	19,090,398.17	1,000	1,000.0
R2048	On 05/08/2021	Bond Future	10.60	Call	1,435.88000		1.43588		1,245.79000	1.24579	1,435.880	19.82	0.26	27,543,324.15	1,300	0.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,118.61000		2.11861		1,910.66000	1.91066	2,118.610	20.46	0.34	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	2,927.01000		2.92701		0.00000	0.00000	2,927.010	21.00	0.42	34,222,931.75	1,000	1,000.0
R2048	On 04/11/2021	Bond Future			11.81942		76.95919		11.71533	77.61746		21.46	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			12.04536		77.81978		11.93644	78.48567		18.52	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			10.98176		66.37035		10.90201	66.80037		23.78	0.00	6,172,442.55	93	26,715.0
R209	On 06/05/2021	Bond Future	9.50	Call	138.76000		0.13876		57.99000	0.05799	138.760	22.88	0.06	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	250.86000		0.25086		128.84000	0.12884	250.860	22.88	0.10	0.00	0	4,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	697.35000		0.69735		516.11000	0.51611	697.350	23.02	0.24	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	837.80000		0.83780		649.64000	0.64964	837.800	23.12	0.27	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,366.19000		3.36619		2,746.97000	2.74697	3,366.190	23.39	0.64	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,110.42000		2.11042		1,552.44000	1.55244	2,110.420	23.78	0.48	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,528.47000		1.52847		1,049.45000	1.04945	1,528.470	24.07	0.38	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	953.10000		0.95310		588.88000	0.58888	953.100	24.72	0.27	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	351.10000		0.35110		151.09000	0.15109	351.100	25.59	0.12	0.00	0	8,350.0
R209	On 05/08/2021	Bond Future			11.19085		67.07296		11.10786	67.50839		21.95	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	On 04/11/2021	Bond Future			11.39813		64.66871		11.31184	65.10954		21.11	0.00	0.00	0	2,255.0
R209	On 04/11/2021	Bond Future	9.50	Call	977.42000		0.97742		741.93000	0.74193	977.420	20.26	0.19	0.00	0	4,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	7,117.27000		7.11727		6,389.15000	6.38915	7,117.270	20.45	0.64	0.00	0	6,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	3,062.86000		3.06286		2,472.27000	2.47227	3,062.860	22.18	0.36	0.00	0	6,500.0
R209	On 03/02/2022	Bond Future			11.61663		65.39191		11.52691	65.83787		18.23	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 06/05/2021	Bond Future			200.97091		200.97091		199.68133	199.68133			0.00	0.00	0	1,557.0
R210	On 05/08/2021	Bond Future			203.14857		203.14857		201.84752	201.84752			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			202.68508		202.68508		201.37121	201.37121			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			204.99795		204.99795		203.66966	203.66966			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			171.47395		171.47395		171.70500	171.70500			0.00	0.00	0	2,930.0
R212	On 05/08/2021	Bond Future			171.00017		171.00017		171.23588	171.23588			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			172.91685		172.91685		173.15672	173.15672			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			9.96174		83.08041		9.90762	83.37372		17.35	0.00	0.00	0	9,143.0
R213	On 05/08/2021	Bond Future			10.18196		83.95987		10.12531	84.25736		16.01	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			10.40268		81.35177		10.34347	81.65325		15.33	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.64267		82.26128		10.58075	82.56638		13.25	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	770.09000		0.77009		861.13000	0.86113	770.090	12.55	0.16	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	910.45000		0.91045		1,012.10000	1.01210	910.450	12.55	0.18	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.58	Put	7,281.02000		7.28102		7,178.71000	7.17871	7,281.020	12.60	0.69	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	6,634.31000		6.63431		6,546.88000	6.54688	6,634.310	12.73	0.65	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.15	Put	5,383.98000		5.38398		5,321.66000	5.32166	5,383.980	13.01	0.57	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.25	Put	5,094.90000		5.09490		5,038.24000	5.03824	5,094.900	13.08	0.55	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			11.35099		63.31376		11.26086	63.80168		25.82	0.00	0.00	0	14,688.0
R214	On 05/08/2021	Bond Future			11.55886		63.98400		11.46493	64.47789		23.79	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.76461		61.40891		11.66685	61.90877		22.94	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.98522		62.09559		11.88333	62.60124		19.76	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

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
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 :											683,209,048.66	11,444	1 234 571.0
Grand Total:											683,209,048.66	11,444	1 234 571.0