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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 28/05/2021

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
<b>Derivatives</b>														
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	793.51500	793.51500			793.44600	793.44600			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	802.42400	802.42400			802.35800	802.35800			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	811.80000	811.80000			811.73500	811.73500			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	821.47500	821.47500			821.41000	821.41000			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	900.41000	900.41000			901.19800	901.19800			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	910.52000	910.52000			911.32000	911.32000			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	921.15900	921.15900			921.97100	921.97100			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	932.13800	932.13800			932.96000	932.96000			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	791.87900	791.87900			792.45100	792.45100			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future	800.77000	800.77000			801.35200	801.35200			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	810.12600	810.12600			810.71700	810.71700			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	819.78200		819.78200		820.38000	820.38000			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	11.32115		78.17768		11.30827	78.24635			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	11.55631		75.28994		11.54284	75.35967			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	11.80412		76.18861		11.79002	76.25939			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	12.05609		73.33763		12.04135	73.40941			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	11.86177		76.74489		11.84874	76.82311			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	12.08622		73.35842		12.07257	73.43781			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.31491		74.23456		12.30063	74.31508			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.55574		70.87921		12.54080	70.96074			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	782.10300		782.10300		782.66900	782.66900			0.00	15,642,060.00	2	988.0
GOVI	On 04/11/2021	GOVI	790.88500		790.88500		791.45900	791.45900			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	800.12600		800.12600		800.70900	800.70900			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	809.66200		809.66200		810.25300	810.25300			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.72440		153.72440		153.53665	153.53665			0.00	461,173.20	3	5,368.0
I2025	On 04/11/2021	Bond Future	155.47016		155.47016		155.28087	155.28087			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	155.76605		155.76605		155.57481	155.57481			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.65948		157.65948		157.46612	157.46612			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	114.77772		114.77772		114.55097	114.55097			0.00	4,820,664.24	42	3,031.0
I2029	On 04/11/2021	Bond Future	114.93019		114.93019		114.70127	114.70127			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	116.30097		116.30097		116.06953	116.06953			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	116.53921		116.53921		116.30510	116.30510			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	108.33073		108.33073		107.64797	107.64797			0.00	0.00	0	9,629.0
I2033	On 04/11/2021	Bond Future	108.33565		108.33565		107.64548	107.64548			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	109.62775		109.62775		108.92960	108.92960			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	109.70444		109.70444		108.99785	108.99785			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	121.82389		121.82389		120.50147	120.50147			0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future	123.20754		123.20754		121.87048	121.87048			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	122.92396		122.92396		121.57124	121.57124			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	124.41842		124.41842		123.04940	123.04940			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	111.66091		111.66091		111.63667	111.63667			0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	111.12051		111.12051		111.09642	111.09642			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	112.44605		112.44605		112.42205	112.42205			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	111.96597		111.96597		111.94188	111.94188			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	115.01558		115.01558		112.70046	112.70046			0.00	0.00	0	11,209.0
I2050	On 04/11/2021	Bond Future	116.32185		116.32185		113.98071	113.98071			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	115.76032		115.76032		113.39170	113.39170			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	117.16763		117.16763		114.77039	114.77039			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	295.61400		295.61400		294.05400	294.05400			0.00	0.00	0	576.0
IGOV	On 04/11/2021	Index Future	299.00500		299.00500		297.42900	297.42900			0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	302.57100		302.57100		300.97600	300.97600			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	306.24700		306.24700		304.63400	304.63400			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.70500		96.29500		3.70500	96.29500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.74500		96.25500		3.74500	96.25500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.77000		96.23000		3.77000	96.23000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.79500		96.20500		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		3.89000	96.11000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.92000		96.08000		3.92000	96.08000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.06000		95.94000		4.06000	95.94000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.31500		95.68500		4.30500	95.69500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.65000		95.35000		4.64000	95.36000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.88000		95.12000		4.87000	95.13000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.20500		94.79500		5.19500	94.80500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.42500		94.57500		5.42500	94.57500			0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.48198		114.57298		7.48411	114.56296		7.55	0.00	7,676,389.66	67	91,855.0

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			7.66343		115.84648		7.66559	115.83682		6.98	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,929.17000				1,940.28000	1.94028	1,929.170	7.07	0.46	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	610.18000		0.61018		616.86000	0.61686	610.180	7.48	0.19	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.85544		111.91842		7.85768	111.90892		6.66	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.06434		113.25385		8.06670	113.24439		6.23	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			320.85664		320.85664		320.43015	320.43015			0.00	0.00	0	1,751.0
R197	On 04/11/2021	Bond Future			324.49979		324.49979		324.06958	324.06958			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			320.26497		320.26497		319.83039	319.83039			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.15870		324.15870		323.71930	323.71930			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			238.11592		238.11592		237.11162	237.11162			0.00	0.00	0	9,461.0
R202	On 04/11/2021	Bond Future			240.81950		240.81950		239.80486	239.80486			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			239.38649		239.38649		238.36039	238.36039			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			242.29654		242.29654		241.25817	241.25817			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			5.03859		107.45448		5.01721	107.48694		1.18	0.00	0.00	0	15,432.0
R2023	On 04/11/2021	Bond Future			5.14324		104.74083		5.11726	104.77406		1.28	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.26019		105.96550		5.22742	105.99938		1.09	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.39481		103.31892		5.35145	103.35333		0.93	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			9.08319		93.92854		9.06989	94.00284		13.09	0.00	0.00	0	100,747.0
R2030	On 05/08/2021	Bond Future	7.70	Call	147.99000		0.14799		158.01000	0.15801	147.990	12.55	0.07	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	859.74000		0.85974		893.06000	0.89306	859.740	12.80	0.27	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,385.26000		1.38526		1,428.77000	1.42877	1,385.260	12.98	0.39	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	1,495.95000		1.49595		1,541.23000	1.54123	1,495.950	13.00	0.41	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,783.67000		1.78367		1,833.05000	1.83305	1,783.670	13.06	0.46	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,325.12000		3.32512		3,388.57000	3.38857	3,325.120	13.45	0.66	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.50	Put	1,216.46000		1.21646		1,206.67000	1.20667	1,216.460	13.50	0.33	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	9.75	Put	850.02000		0.85002		844.62000	0.84462	850.020	13.81	0.25	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	445.99000		0.44599		444.70000	0.44470	445.990	14.13	0.15	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	335.38000		0.33538		334.91000	0.33491	335.380	14.13	0.12	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	3.48000		0.00348		3.59000	0.00359	3.480	14.13	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.27028		94.97312		9.25631	95.04867		12.22	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,011.46000		1.01146		1,037.06000	1.03706	1,011.460	11.72	0.24	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	1,861.80000		1.86180	1,899.12000	1.89912	1,861.800		11.96	0.37	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	2,877.57000		2.87757	2,924.77000	2.92477	2,877.570		12.19	0.50	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.90	Call	5,072.91000		5.07291	5,133.25000	5.13325	5,072.910		12.72	0.68	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	368.93000		0.36893	366.22000	0.36622	368.930		13.11	0.09	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	287.35000		0.28735	285.33000	0.28533	287.350		13.11	0.08	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.46817		92.07946	9.45350	92.15612			11.58	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	1,295.10000		1.29510	1,321.04000	1.32104	1,295.100		11.03	0.26	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	2,071.82000		2.07182	2,106.76000	2.10676	2,071.820		11.22	0.37	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	3,831.02000		3.83102	3,799.11000	3.79911	3,831.020		11.50	0.51	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	3,883.22000		3.88322	3,932.51000	3.93251	3,883.220		11.64	0.55	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	2,797.90000		2.79790	2,773.59000	2.77359	2,797.900		11.75	0.41	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	1,194.78000		1.19478	1,184.13000	1.18413	1,194.780		12.44	0.21	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.67820		93.17855	9.66281	93.25622			10.77	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	8.47	Call	1,427.36000		1.42736	1,452.69000	1.45269	1,427.360		10.19	0.27	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.35	Put	4,772.65000		4.77265	4,735.80000	4.73580	4,772.650		10.69	0.55	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	3,304.75000		3.30475	3,277.60000	3.27760	3,304.750		11.05	0.42	0.00	0	1,073.0
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			9.83338		92.67643	9.82010	92.75681			15.16	0.00	0.00	0	118,190.0
R2032	On 04/11/2021	Bond Future			10.03015		89.56138	10.01626	89.64298			14.92	0.00	0.00	0	21.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,770.30000		1.77030	1,807.18000	1.80718	1,770.300		14.41	0.33	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,961.25000		2.96125	3,010.33000	3.01033	2,961.250		14.80	0.47	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	175.80000		0.17580	175.00000	0.17500	175.800		16.05	0.04	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.23386		90.60904	10.21934	90.69180			13.57	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	1,228.20000		1.22820	1,253.23000	1.25323	1,228.200		12.87	0.23	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	1,547.24000		1.54724	1,576.53000	1.57653	1,547.240		12.87	0.27	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	2,381.51000		2.38151	2,419.86000	2.41986	2,381.510		13.11	0.37	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	2,470.70000		2.47070	2,509.89000	2.50989	2,470.700		13.14	0.38	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	5,378.38000		5.37838	5,338.75000	5.33875	5,378.380		13.27	0.57	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	4,329.16000		4.32916	4,296.08000	4.29608	4,329.160		13.50	0.50	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	3,751.65000		3.75165	3,722.46000	3.72246	3,751.650		13.64	0.45	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	3,500.14000		3.50014	3,472.72000	3.47272	3,500.140		13.71	0.43	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	3,311.31000		3.31131	3,285.26000	3.28526	3,311.310		13.78	0.41	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	3,028.28000		3.02828	3,004.38000	3.00438	3,028.280		13.90	0.39	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	2,484.86000		2.48486	2,465.28000	2.46528	2,484.860		14.22	0.33	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	2,201.88000		2.20188	2,184.67000	2.18467	2,201.880		14.45	0.30	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.44541		87.54359	10.43022	87.62754			13.24	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			10.43482		92.76144	10.42157	92.84874			16.97	0.00	1,576,944.48	17	81,672.0
R2035	On 05/08/2021	Bond Future	10.02	Call	1,506.57000		1.50657	1,555.29000	1.55529	1,506.570		16.38	0.35	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	1,797.04000		1.79704	1,784.42000	1.78442	1,797.040		17.27	0.36	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	833.86000		0.83386	831.59000	0.83159	833.860		18.35	0.20	0.00	0	100.0

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			10.63358	89.31724		10.61974	89.40589			16.89	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	2,483.83000	2.48383		2,529.85000	2.52985	2,483.830		16.52	0.39	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	2,509.68000	2.50968		2,555.97000	2.55597	2,509.680		16.54	0.39	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,802.37000	2.80237		2,851.53000	2.85153	2,802.370		16.65	0.42	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	4,117.64000	4.11764		4,087.20000	4.08720	4,117.640		16.98	0.49	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,967.09000	3.96709		4,025.76000	4.02576	3,967.090		17.00	0.52	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	2,831.29000	2.83129		2,810.83000	2.81083	2,831.290		17.56	0.37	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	2,578.94000	2.57894		2,560.59000	2.56059	2,578.940		17.74	0.34	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	1,607.65000	1.60765		1,596.99000	1.59699	1,607.650		18.23	0.24	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	140.71000	0.14071		140.29000	0.14029	140.710		18.23	0.03	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.84245	90.36185		10.82800	90.45172			15.34	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,698.02000	1.69802		1,729.74000	1.72974	1,698.020		14.46	0.27	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	2,532.14000	2.53214		2,572.82000	2.57282	2,532.140		14.78	0.36	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,927.12000	2.92712		2,971.40000	2.97140	2,927.120		14.93	0.40	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	3,162.06000	3.16206		3,208.33000	3.20833	3,162.060		15.01	0.42	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	5,218.47000	5.21847		5,181.26000	5.18126	5,218.470		15.26	0.52	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	4,068.16000	4.06816		4,038.36000	4.03836	4,068.160		15.57	0.43	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	4,016.00000	4.01600		3,986.56000	3.98656	4,016.000		15.60	0.43	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	3,458.42000	3.45842		3,432.99000	3.43299	3,458.420		15.86	0.38	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	3,223.18000	3.22318		3,199.53000	3.19953	3,223.180		16.01	0.36	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	2,600.55000	2.60055		2,581.78000	2.58178	2,600.550		16.49	0.31	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	2,319.22000	2.31922		2,302.36000	2.30236	2,319.220		16.52	0.28	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			11.05057	86.96181		11.03551	87.05284			15.15	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			10.65008	84.11432		10.62655	84.26948			19.05	0.00	28,178,297.20	335	131,137.0
R2037	On 04/11/2021	Bond Future			10.83924	85.04993		10.81475	85.20718			18.06	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	6,485.62000	6.48562		6,603.83000	6.60383	6,485.620		19.03	0.67	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	1,188.87000	1.18887		1,169.01000	1.16901	1,188.870		19.50	0.19	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			11.03787	81.79009		11.01236	81.94936			17.24	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.24372	82.76665		11.21716	82.92792			16.21	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			10.82804	85.78743		10.81479	85.88031			19.61	0.00	42,893,715.00	500	85,554.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,787.81000	3.78781		3,864.51000	3.86451	3,787.810		20.07	0.60	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	6,061.07000	6.06107		6,148.94000	6.14894	6,061.070		21.17	0.75	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	1.66000	0.00166		1.74000	0.00174	1.660		21.66	0.00	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.01456	86.74170		11.00075	86.83593			18.70	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.21035	83.25144		11.19595	83.34695			17.84	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.41271	84.24550		11.39770	84.34229			16.88	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	Options Inter
R2044	On 05/08/2021	Bond Future			10.86097		82.62393		10.84762	82.71900		20.62	0.00	8,345,016.93	101	60,564.0
R2044	On 04/11/2021	Bond Future			11.03860		83.54306		11.02469	83.63948		19.66	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.22479		80.14047		11.21028	80.23824		18.76	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.41681		81.09744		11.40169	81.19649		17.76	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			10.75540		86.39733		10.74703	86.45921		19.92	0.00	27,992,734.92	324	171,908.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,510.77000		1.51077	1,550.43000	1.55043	1,510.770		19.18	0.33	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	2,099.45000		2.09945	2,145.92000	2.14592	2,099.450		19.56	0.41	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	3,556.73000		3.55673	3,613.70000	3.61370	3,556.730		20.14	0.57	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	4,890.82000		4.89082	4,952.94000	4.95294	4,890.820		20.71	0.68	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			10.92824		82.94545		10.91950	83.00830		20.03	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.10883		83.91563		11.09970	83.97941		18.14	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.28737		80.50173		11.27785	80.56641		18.13	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			10.32586		71.82593		10.31240	71.90377		20.04	0.00	40,509,824.52	564	28,547.0
R209	On 04/11/2021	Bond Future			10.49912		69.48396		10.48512	69.56298		19.65	0.00	0.00	0	4,375.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,362.82000		1.36282	1,393.58000	1.39358	1,362.820		18.76	0.27	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	3,601.23000		3.60123	3,575.16000	3.57516	3,601.230		19.65	0.47	0.00	0	12,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,007.37000		1.00737	1,001.19000	1.00119	1,007.370		21.11	0.18	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.67677		70.29674		10.66222	70.37688		17.90	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.85915		67.99419		10.84405	68.07532		17.41	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			210.60856		210.60856		210.57016	210.57016			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			210.25878		210.25878		210.22081	210.22081			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			212.76676		212.76676		212.72878	212.72878			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			212.55333		212.55333		212.51509	212.51509			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			172.39223		172.39223		172.33086	172.33086			0.00	24,134,912.20	140	1,803.0
R212	On 04/11/2021	Bond Future			174.35016		174.35016		174.28873	174.28873			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			9.44552		87.94070		9.42696	88.04428		14.56	0.00	0.00	0	9,043.0
R213	On 04/11/2021	Bond Future			9.63301		85.38839		9.61363	85.49339		14.17	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
R213	On 03/02/2022	Bond Future			9.83053	86.38683		9.81026	86.49331		12.89	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,248.77000	1.24877	1,281.23000	1.28123	1,248.770	12.28	0.25	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	8.80	Call	1,484.83000	1.48483	1,521.37000	1.52137	1,484.830	12.31	0.28	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	9.15	Call	2,104.61000	2.10461	2,150.29000	2.15029	2,104.610	12.52	0.36	0.00	0	220.0	
R213	On 03/02/2022	Bond Future	9.22	Call	2,245.75000	2.24575	2,293.27000	2.29327	2,245.750	12.56	0.38	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	9.58	Put	4,383.30000	4.38330	4,333.71000	4.33371	4,383.300	12.79	0.54	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	9.76	Put	3,880.32000	3.88032	3,835.24000	3.83524	3,880.320	12.90	0.49	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.00	Put	3,283.68000	3.28368	3,244.32000	3.24432	3,283.680	13.05	0.44	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	10.15	Put	2,961.56000	2.96156	2,925.60000	2.92560	2,961.560	13.19	0.41	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	10.17	Put	2,920.65000	2.92065	2,885.12000	2.88512	2,920.650	13.21	0.40	0.00	0	220.0	
R213	On 03/02/2022	Bond Future	10.25	Put	2,762.43000	2.76243	2,728.62000	2.72862	2,762.430	13.28	0.39	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.60	Put	2,174.14000	2.17414	2,147.16000	2.14716	2,174.140	13.67	0.32	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	10.67	Put	2,073.72000	2.07372	2,047.95000	2.04795	2,073.720	13.76	0.31	0.00	0	220.0	
R213	On 05/05/2022	Bond Future			10.02896	83.88525	10.00779	83.99313		12.50	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			10.75575	68.42199	10.74227	68.50081		22.03	0.00	37,632,094.50	550	17,880.0	
R214	On 04/11/2021	Bond Future			10.92910	65.90484	10.91507	65.98484		21.69	0.00	0.00	0	0.0	
R214	On 03/02/2022	Bond Future			11.10987	66.67562	11.09528	66.75668		19.73	0.00	0.00	0	0.0	
R214	On 05/05/2022	Bond Future			11.28857	64.19133	11.27342	64.27343		19.27	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	
<b>Total for Derivatives :</b>													<b>239,863,826.85</b>	<b>2,645</b>	<b>1 132 395.0</b>
<b>Grand Total:</b>													<b>239,863,826.85</b>	<b>2,645</b>	<b>1 132 395.0</b>