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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/05/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap		90.70000	90.70000		90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 05/08/2021	Index Future		794.69600	794.69600		793.51500	793.51500			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		803.61000	803.61000		802.42400	802.42400			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		812.99400	812.99400		811.80000	811.80000			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		822.68000	822.68000		821.47500	821.47500			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		902.80100	902.80100		900.41000	900.41000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		912.92800	912.92800		910.52000	910.52000			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		923.58900	923.58900		921.15900	921.15900			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		934.59200	934.59200		932.13800	932.13800			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		794.26100	794.26100		791.87900	791.87900			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future		803.16900	803.16900		800.77000	800.77000			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		812.54900	812.54900		810.12600	810.12600			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	822.22900		822.22900		819.78200	819.78200			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	11.27729		78.41188		11.32115	78.17768			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	11.51068		75.52650		11.55631	75.28994			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	11.75654		76.42783		11.80412	76.18861			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	12.00646		73.57972		12.05609	73.33763			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	11.80252		77.10167		11.86177	76.74489			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	12.02443		73.71897		12.08622	73.35842			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.25045		74.59923		12.31491	74.23456			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.48836		71.24817		12.55574	70.87921			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	784.41400		784.41400		782.10300	782.10300			0.00	7,844,140.00	1	987.0
GOVI	On 04/11/2021	GOVI	793.21300		793.21300		790.88500	790.88500			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	802.47600		802.47600		800.12600	800.12600			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	812.03600		812.03600		809.66200	809.66200			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.69525		153.69525		153.72440	153.72440			0.00	0.00	0	5,368.0
I2025	On 04/11/2021	Bond Future	155.44013		155.44013		155.47016	155.47016			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	155.73528		155.73528		155.76605	155.76605			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.62813		157.62813		157.65948	157.65948			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	114.92249		114.92249		114.77772	114.77772			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future	115.07620		115.07620		114.93019	114.93019			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	116.44845		116.44845		116.30097	116.30097			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	116.68829		116.68829		116.53921	116.53921			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	108.68522	108.68522	108.33073	108.33073					0.00	0.00	0	9,629.0
I2033	On 04/11/2021	Bond Future	108.69377	108.69377	108.33565	108.33565					0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	109.98988	109.98988	109.62775	109.62775					0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	110.07073	110.07073	109.70444	109.70444					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	121.03864	121.03864	121.82389	121.82389					0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future	122.41300	122.41300	123.20754	123.20754					0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	122.11968	122.11968	122.92396	122.92396					0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	123.60403	123.60403	124.41842	124.41842					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	111.68498	111.68498	111.66091	111.66091					0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	111.14442	111.14442	111.12051	111.12051					0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	112.47005	112.47005	112.44605	112.44605					0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	111.99026	111.99026	111.96597	111.96597					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	115.04076	115.04076	115.01558	115.01558					0.00	0.00	0	11,209.0
I2050	On 04/11/2021	Bond Future	116.34689	116.34689	116.32185	116.32185					0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	115.78530	115.78530	115.76032	115.76032					0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	117.19275	117.19275	117.16763	117.16763					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	295.70100	295.70100	295.61400	295.61400					0.00	0.00	0	576.0
IGOV	On 04/11/2021	Index Future	299.09100	299.09100	299.00500	299.00500					0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	302.65500	302.65500	302.57100	302.57100					0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	306.33200	306.33200	306.24700	306.24700					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	3.79500	96.20500					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	4.30500	95.69500	4.31500	95.68500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.63000	95.37000	4.65000	95.35000					0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.87000	95.13000	4.88000	95.12000					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.18500	94.81500	5.20500	94.79500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.41500	94.58500	5.42500	94.57500					0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.44845	114.73076	7.48198	114.57298				7.58	0.00	5,048,153.44	44	91,899.0

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			7.62787		116.00557		7.66343	115.84648		6.84	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,770.39000		1.77039		1,929.17000	1.92917	1,770.390	6.85	0.44	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	540.75000		0.54075		610.18000	0.61018	540.750	7.35	0.18	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.81758		112.07904		7.85544	111.91842		6.53	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.02386		113.41625		8.06434	113.25385		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			320.90176		320.90176		320.85664	320.85664			0.00	0.00	0	1,751.0
R197	On 04/11/2021	Bond Future			324.54423		324.54423		324.49979	324.49979			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			320.30920		320.30920		320.26497	320.26497			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.20307		324.20307		324.15870	324.15870			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			238.28544		238.28544		238.11592	238.11592			0.00	0.00	0	9,461.0
R202	On 04/11/2021	Bond Future			240.99003		240.99003		240.81950	240.81950			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			239.55869		239.55869		239.38649	239.38649			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			242.47046		242.47046		242.29654	242.29654			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			5.06554		107.41358		5.03859	107.45448		1.19	0.00	0.00	0	15,432.0
R2023	On 04/11/2021	Bond Future			5.17590		104.69907		5.14324	104.74083		1.31	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.30131		105.92302		5.26019	105.96550		1.13	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.44923		103.27576		5.39481	103.31892		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			9.04476		94.14341		9.08319	93.92854		13.15	0.00	22,688,561.81	241	100,948.0
R2030	On 05/08/2021	Bond Future	7.70	Call	152.02000		0.15202		147.99000	0.14799	152.020	12.63	0.07	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	890.60000		0.89060		859.74000	0.85974	890.600	12.87	0.29	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,433.86000		1.43386		1,385.26000	1.38526	1,433.860	13.04	0.40	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	1,548.47000		1.54847		1,495.95000	1.49595	1,548.470	13.06	0.42	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,846.11000		1.84611		1,783.67000	1.78367	1,846.110	13.12	0.47	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,432.49000		3.43249		3,325.12000	3.32512	3,432.490	13.51	0.67	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.50	Put	1,113.40000		1.11340		1,216.46000	1.21646	1,113.400	13.56	0.31	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	9.75	Put	766.54000		0.76654		850.02000	0.85002	766.540	13.86	0.23	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	392.18000		0.39218		445.99000	0.44599	392.180	14.18	0.13	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	291.52000		0.29152		335.38000	0.33538	291.520	14.18	0.10	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	2.49000		0.00249		3.48000	0.00348	2.490	14.18	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.23020		95.19008		9.27028	94.97312		12.00	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	999.28000		0.99928		1,011.46000	1.01146	999.280	11.50	0.24	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	1,864.60000	1.86460	1,861.80000	1.86180	1,864.600	11.74	0.38	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	9.20	Call	2,902.83000	2.90283	2,877.57000	2.87757	2,902.830	11.97	0.51	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	9.90	Call	5,147.60000	5.14760	5,072.91000	5.07291	5,147.600	12.51	0.69	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	11.26	Put	316.59000	0.31659	368.93000	0.36893	316.590	12.90	0.08	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	243.67000	0.24367	287.35000	0.28735	243.670	12.90	0.07	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			9.42626	92.29868	9.46817	92.07946		11.35	0.00	0.00	0	0.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	1,279.47000	1.27947	1,295.10000	1.29510	1,279.470	10.80	0.27	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	8.85	Call	2,067.91000	2.06791	2,071.82000	2.07182	2,067.910	10.99	0.38	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	3,629.67000	3.62967	3,831.02000	3.83102	3,629.670	11.27	0.50	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.60	Call	3,915.98000	3.91598	3,883.22000	3.88322	3,915.980	11.41	0.56	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	2,623.54000	2.62354	2,797.90000	2.79790	2,623.540	11.52	0.40	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	10.85	Put	1,088.17000	1.08817	1,194.78000	1.19478	1,088.170	12.23	0.20	0.00	0	1,000.0		
R2030	On 05/05/2022	Bond Future			9.63432	93.40023	9.67820	93.17855		10.45	0.00	0.00	0	0.0		
R2030	On 05/05/2022	Bond Future	8.47	Call	1,372.74000	1.37274	1,427.36000	1.42736	1,372.740	9.85	0.27	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	9.35	Put	4,465.30000	4.46530	4,772.65000	4.77265	4,465.300	10.21	0.54	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	9.95	Put	3,021.89000	3.02189	3,304.75000	3.30475	3,021.890	10.56	0.41	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			9.78992	92.93982	9.83338	92.67643		15.09	0.00	37,361,807.64	402	118,592.0		
R2032	On 04/11/2021	Bond Future			9.98494	89.82734	10.03015	89.56138		14.62	0.00	0.00	0	21.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,765.55000	1.76555	1,770.30000	1.77030	1,765.550	14.11	0.34	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,983.39000	2.98339	2,961.25000	2.96125	2,983.390	14.50	0.48	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	142.58000	0.14258	175.80000	0.17580	142.580	15.76	0.04	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			10.18676	90.87786	10.23386	90.60904		13.29	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	1,206.57000	1.20657	1,228.20000	1.22820	1,206.570	12.58	0.23	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	1,529.50000	1.52950	1,547.24000	1.54724	1,529.500	12.58	0.28	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.58	Call	2,377.62000	2.37762	2,381.51000	2.38151	2,377.620	12.82	0.38	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	9.62	Call	2,468.48000	2.46848	2,470.70000	2.47070	2,468.480	12.85	0.39	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	5,116.82000	5.11682	5,378.38000	5.37838	5,116.820	12.98	0.57	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	4,088.56000	4.08856	4,329.16000	4.32916	4,088.560	13.22	0.49	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.35	Put	3,523.30000	3.52330	3,751.65000	3.75165	3,523.300	13.36	0.44	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	3,277.37000	3.27737	3,500.14000	3.50014	3,277.370	13.43	0.42	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.53	Put	3,093.46000	3.09346	3,311.31000	3.31131	3,093.460	13.49	0.40	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	2,819.50000	2.81950	3,028.28000	3.02828	2,819.500	13.61	0.37	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	2,296.44000	2.29644	2,484.86000	2.48486	2,296.440	13.93	0.32	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	11.13	Put	2,027.13000	2.02713	2,201.88000	2.20188	2,027.130	14.16	0.29	0.00	0	210.0		
R2032	On 05/05/2022	Bond Future			10.39627	87.81555	10.44541	87.54359		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			10.37592	93.15045	10.43482	92.76144		16.69	0.00	12,668,461.20	136	81,808.0		
R2035	On 05/08/2021	Bond Future	10.02	Call	1,552.13000	1.55213	1,506.57000	1.50657	1,552.130	16.11	0.37	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	10.77	Put	1,564.57000	1.56457	1,797.04000	1.79704	1,564.570	17.00	0.34	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	11.37	Put	688.81000	0.68881	833.86000	0.83386	688.810	18.07	0.17	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			10.57237		89.71028		10.63358	89.31724		16.47	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	2,442.52000		2.44252		2,483.83000	2.48383	2,442.520	15.82	0.39	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	2,469.04000		2.46904		2,509.68000	2.50968	2,469.040	15.83	0.40	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,772.91000		2.77291		2,802.37000	2.80237	2,772.910	15.96	0.43	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	3,739.67000		3.73967		4,117.64000	4.11764	3,739.670	16.33	0.47	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,984.56000		3.98456		3,967.09000	3.96709	3,984.560	16.35	0.53	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	2,485.82000		2.48582		2,831.29000	2.83129	2,485.820	16.80	0.35	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	2,243.16000		2.24316		2,578.94000	2.57894	2,243.160	16.96	0.32	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	1,413.28000		1.41328		1,607.65000	1.60765	1,413.280	17.82	0.22	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	106.85000		0.10685		140.71000	0.14071	106.850	17.82	0.03	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.77871		90.75927		10.84245	90.36185		14.96	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,690.70000		1.69070		1,698.02000	1.69802	1,690.700	14.08	0.28	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	2,545.05000		2.54505		2,532.14000	2.53214	2,545.050	14.40	0.37	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,950.57000		2.95057		2,927.12000	2.92712	2,950.570	14.55	0.40	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	3,191.99000		3.19199		3,162.06000	3.16206	3,191.990	14.63	0.43	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	4,875.04000		4.87504		5,218.47000	5.21847	4,875.040	14.88	0.50	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	3,759.35000		3.75935		4,068.16000	4.06816	3,759.350	15.19	0.42	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	3,709.08000		3.70908		4,016.00000	4.01600	3,709.080	15.22	0.42	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	3,173.54000		3.17354		3,458.42000	3.45842	3,173.540	15.48	0.37	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	2,948.82000		2.94882		3,223.18000	3.22318	2,948.820	15.63	0.35	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	2,357.97000		2.35797		2,600.55000	2.60055	2,357.970	16.11	0.29	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	2,091.51000		2.09151		2,319.22000	2.31922	2,091.510	16.14	0.27	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.98424		87.36380		11.05057	86.96181		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			10.60660		84.40136		10.65008	84.11432		18.79	0.00	271,434,773.76	3,216	128,115.0
R2037	On 04/11/2021	Bond Future			10.79415		85.33979		10.83924	85.04993		17.65	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	6,566.38000		6.56638		6,485.62000	6.48562	6,566.380	18.63	0.69	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	1,049.80000		1.04980		1,188.87000	1.18887	1,049.800	19.09	0.17	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.99099		82.08314		11.03787	81.79009		16.86	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.19496		83.06308		11.24372	82.76665		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			10.76912		86.20168		10.82804	85.78743		19.27	0.00	59,220,554.16	687	86,241.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,928.62000		3.92862		3,787.81000	3.78781	3,928.620	19.72	0.62	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	6,283.23000		6.28323		6,061.07000	6.06107	6,283.230	20.82	0.77	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	0.82000		0.00082		1.66000	0.00166	0.820	21.30	0.00	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			10.95341		87.16023		11.01456	86.74170		18.28	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.14675		83.67459		11.21035	83.25144		17.48	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.34653		84.67360		11.41271	84.24550		16.25	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			10.81246	82.97025		10.86097	82.62393		20.23	0.00	0.00	0	60,564.0
R2044	On 04/11/2021	Bond Future			10.98827	83.89286		11.03860	83.54306		19.20	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.17243	80.49423		11.22479	80.14047		18.36	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.36234	81.45526		11.41681	81.09744		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			10.70708	86.75566		10.75540	86.39733		19.53	0.00	114,170,448.56	1,316	171,250.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,521.34000	1.52134	1,510.77000	1.51077	1,521.340	18.79	0.34	0.00	0	1,300.0	
R2048	On 05/08/2021	Bond Future	10.50	Call	2,131.02000	2.13102	2,099.45000	2.09945	2,131.020	19.17	0.43	0.00	0	1,000.0	
R2048	On 05/08/2021	Bond Future	10.90	Call	3,644.74000	3.64474	3,556.73000	3.55673	3,644.740	19.75	0.59	0.00	0	1,300.0	
R2048	On 05/08/2021	Bond Future	11.20	Call	5,026.29000	5.02629	4,890.82000	4.89082	5,026.290	20.32	0.70	0.00	0	1,000.0	
R2048	On 04/11/2021	Bond Future			10.87806	83.30744		10.92824	82.94545		19.56	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.05662	84.28156		11.10883	83.91563		17.75	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.23306	80.87199		11.28737	80.50173		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			10.28282	72.07528		10.32586	71.82593		19.94	0.00	6,630,925.76	92	28,639.0
R209	On 04/11/2021	Bond Future			10.45458	69.73581		10.49912	69.48396		19.19	0.00	0.00	0	4,375.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,333.25000	1.33325	1,362.82000	1.36282	1,333.250	18.29	0.28	0.00	0	6,000.0	
R209	On 04/11/2021	Bond Future	10.50	Put	3,365.77000	3.36577	3,601.23000	3.60123	3,365.770	19.19	0.46	0.00	0	12,500.0	
R209	On 04/11/2021	Bond Future	12.00	Put	886.85000	0.88685	1,007.37000	1.00737	886.850	20.65	0.17	0.00	0	9,000.0	
R209	On 03/02/2022	Bond Future			10.63062	70.55140		10.67677	70.29674		17.44	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.81130	68.25177		10.85915	67.99419		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			211.16854	211.16854		210.60856	210.60856			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			210.82439	210.82439		210.25878	210.25878			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			213.33862	213.33862		212.76676	212.76676			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			213.13182	213.13182		212.55333	212.55333			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			172.39634	172.39634		172.39223	172.39223			0.00	0.00	0	1,803.0
R212	On 04/11/2021	Bond Future			174.35367	174.35367		174.35016	174.35016			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			9.41249	88.12514		9.44552	87.94070		14.60	0.00	0.00	0	9,043.0
R213	On 04/11/2021	Bond Future			9.59867	85.57456		9.63301	85.38839		13.89	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			9.79474	86.57495		9.83053	86.38683		12.61	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,215.60000	1.21560	1,248.77000	1.24877	1,215.600	12.00	0.25	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	8.80	Call	1,452.73000	1.45273	1,484.83000	1.48483	1,452.730	12.03	0.29	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	9.15	Call	2,078.03000	2.07803	2,104.61000	2.10461	2,078.030	12.24	0.37	0.00	0	220.0	
R213	On 03/02/2022	Bond Future	9.22	Call	2,220.84000	2.22084	2,245.75000	2.24575	2,220.840	12.28	0.38	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	9.58	Put	4,181.80000	4.18180	4,383.30000	4.38330	4,181.800	12.51	0.53	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	9.76	Put	3,686.51000	3.68651	3,880.32000	3.88032	3,686.510	12.62	0.49	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.00	Put	3,103.66000	3.10366	3,283.68000	3.28368	3,103.660	12.78	0.43	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	10.15	Put	2,787.44000	2.78744	2,961.56000	2.96156	2,787.440	12.91	0.40	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	10.17	Put	2,747.56000	2.74756	2,920.65000	2.92065	2,747.560	12.93	0.39	0.00	0	220.0	
R213	On 03/02/2022	Bond Future	10.25	Put	2,592.45000	2.59245	2,762.43000	2.76243	2,592.450	13.00	0.38	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.60	Put	2,024.45000	2.02445	2,174.14000	2.17414	2,024.450	13.40	0.31	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	10.67	Put	1,927.01000	1.92701	2,073.72000	2.07372	1,927.010	13.48	0.30	0.00	0	220.0	
R213	On 05/05/2022	Bond Future			9.99165	84.07550	10.02896	83.88525		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			10.69725	68.76513	10.75575	68.42199		21.94	0.00	0.00	0	17,880.0	
R214	On 04/11/2021	Bond Future			10.86849	66.25159	10.92910	65.90484		21.21	0.00	0.00	0	0.0	
R214	On 03/02/2022	Bond Future			11.04697	67.02625	11.10987	66.67562		19.25	0.00	0.00	0	0.0	
R214	On 05/05/2022	Bond Future			11.22334	64.54601	11.28857	64.19133		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 :													537,067,826.33	6,135	1 130 276.0
Grand Total:													537,067,826.33	6,135	1 130 276.0