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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 27/05/2021

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	793.44600		793.44600		795.17100	795.17100			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	802.35800		802.35800		804.10500	804.10500			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	811.73500		811.73500		813.50500	813.50500			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	821.41000		821.41000		823.20200	823.20200			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	901.19800		901.19800		904.35500	904.35500			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	911.32000		911.32000		914.51600	914.51600			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	921.97100		921.97100		925.20600	925.20600			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	932.96000		932.96000		936.23500	936.23500			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	792.45100		792.45100		795.10100	795.10100			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future	801.35200		801.35200		804.03400	804.03400			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	810.71700		810.71700		813.43300	813.43300			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		820.38000	820.38000		823.12900	823.12900			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		11.30827	78.24635		11.25922	78.50867			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future		11.54284	75.35967		11.49169	75.62526			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		11.79002	76.25939		11.73662	76.52831			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		12.04135	73.40941		11.98562	73.68170			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		11.84874	76.82311		11.78401	77.21371			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future		12.07257	73.43781		12.00497	73.83314			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.30063	74.31508		12.23005	74.71528			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.54080	70.96074		12.46698	71.36592			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		782.66900	782.66900		785.24700	785.24700			0.00	7,826,690.00	1	990.0
GOVI	On 04/11/2021	GOVI		791.45900	791.45900		794.06900	794.06900			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		800.70900	800.70900		803.35100	803.35100			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		810.25300	810.25300		812.92800	812.92800			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		153.53665	153.53665		153.40415	153.40415			0.00	921,219.90	6	5,365.0
I2025	On 04/11/2021	Bond Future		155.28087	155.28087		155.14746	155.14746			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		155.57481	155.57481		155.44020	155.44020			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.46612	157.46612		157.33009	157.33009			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		114.55097	114.55097		114.48928	114.48928			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future		114.70127	114.70127		114.63933	114.63933			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		116.06953	116.06953		116.00716	116.00716			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		116.30510	116.30510		116.24213	116.24213			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		107.64797	107.64797		107.62601	107.62601			0.00	0.00	0	9,629.0
I2033	On 04/11/2021	Bond Future		107.64548	107.64548		107.62364	107.62364			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future		108.92960	108.92960		108.90774	108.90774			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future		108.99785	108.99785		108.97589	108.97589			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future		120.50147	120.50147		120.15429	120.15429			0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future		121.87048	121.87048		121.51984	121.51984			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future		121.57124	121.57124		121.21664	121.21664			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future		123.04940	123.04940		122.69062	122.69062			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		111.63667	111.63667		110.66134	110.66134			0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future		111.09642	111.09642		110.11060	110.11060			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future		112.42205	112.42205		111.42450	111.42450			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future		111.94188	111.94188		110.93254	110.93254			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		112.70046	112.70046		112.67639	112.67639			0.00	0.00	0	11,209.0
I2050	On 04/11/2021	Bond Future		113.98071	113.98071		113.95677	113.95677			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future		113.39170	113.39170		113.36761	113.36761			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future		114.77039	114.77039		114.74596	114.74596			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		294.05400	294.05400		293.48100	293.48100			0.00	8,821,620.00	3	576.0
IGOV	On 04/11/2021	Index Future		297.42900	297.42900		296.85000	296.85000			0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future		300.97600	300.97600		300.39100	300.39100			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future		304.63400	304.63400		304.04200	304.04200			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		3.80500	96.19500		3.80500	96.19500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future		3.89000	96.11000		3.89000	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		4.30500	95.69500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future		4.64000	95.36000		4.64000	95.36000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		4.87000	95.13000		4.87000	95.13000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		5.19500	94.80500		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		7.48411	114.56296		7.42856	114.82449		7.55	0.00	5,155,333.20	45	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			7.66559	115.83682		7.60642	116.10168			6.98	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,940.28000	1.94028		1,828.58000	1.82858	1,940.280		7.07	0.46	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	616.86000	0.61686		572.78000	0.57278	616.860		7.48	0.19	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.85768	111.90892		7.79449	112.17715			6.66	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.06670	113.24439		7.99903	113.51601			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			320.43015	320.43015		320.38694	320.38694				0.00	0.00	0	1,751.0
R197	On 04/11/2021	Bond Future			324.06958	324.06958		324.02711	324.02711				0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			319.83039	319.83039		319.78809	319.78809				0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			323.71930	323.71930		323.67690	323.67690				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			237.11162	237.11162		236.46933	236.46933				0.00	0.00	0	9,461.0
R202	On 04/11/2021	Bond Future			239.80486	239.80486		239.15603	239.15603				0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			238.36039	238.36039		237.70429	237.70429				0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			241.25817	241.25817		240.59446	240.59446				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			5.01721	107.48694		4.97304	107.55405			1.18	0.00	0.00	0	15,432.0
R2023	On 04/11/2021	Bond Future			5.11726	104.77406		5.06396	104.84229			1.28	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.22742	105.99938		5.16045	106.06867			1.09	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.35145	103.35333		5.26300	103.42358			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			9.06989	94.00284		9.01512	94.30957			13.09	0.00	0.00	0	100,747.0
R2030	On 05/08/2021	Bond Future	7.70	Call	158.01000	0.15801		186.38000	0.18638	158.010		12.55	0.07	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	893.06000	0.89306		995.47000	0.99547	893.060		12.80	0.28	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,428.77000	1.42877		1,567.09000	1.56709	1,428.770		12.98	0.39	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	1,541.23000	1.54123		1,686.06000	1.68606	1,541.230		13.00	0.41	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,833.05000	1.83305		1,993.46000	1.99346	1,833.050		13.06	0.46	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,388.57000	3.38857		3,608.18000	3.60818	3,388.570		13.45	0.66	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.50	Put	1,206.67000	1.20667		1,124.61000	1.12461	1,206.670		13.50	0.32	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	9.75	Put	844.62000	0.84462		784.73000	0.78473	844.620		13.81	0.24	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	444.70000	0.44470		411.07000	0.41107	444.700		14.13	0.14	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	334.91000	0.33491		308.77000	0.30877	334.910		14.13	0.12	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	3.59000	0.00359		3.25000	0.00325	3.590		14.13	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.25631	95.04867		9.19904	95.35920			12.22	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,037.06000	1.03706		1,122.83000	1.12283	1,037.060		11.72	0.25	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	1,899.12000	1.89912	2,028.03000	2.02803	1,899.120	11.96	0.38	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	2,924.77000	2.92477	3,092.20000	3.09220	2,924.770	12.19	0.50	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.90	Call	5,133.25000	5.13325	5,355.93000	5.35593	5,133.250	12.72	0.68	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	366.22000	0.36622	342.72000	0.34272	366.220	13.11	0.09	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	285.33000	0.28533	266.46000	0.26646	285.330	13.11	0.07	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.45350	92.15612	9.39351	92.47046		11.58	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	1,321.04000	1.32104	1,412.97000	1.41297	1,321.040	11.03	0.27	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	2,106.76000	2.10676	2,232.89000	2.23289	2,106.760	11.22	0.37	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	3,799.11000	3.79911	3,649.44000	3.64944	3,799.110	11.50	0.51	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	3,932.51000	3.93251	4,115.61000	4.11561	3,932.510	11.64	0.55	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	2,773.59000	2.77359	2,655.00000	2.65500	2,773.590	11.75	0.41	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	1,184.13000	1.18413	1,125.18000	1.12518	1,184.130	12.44	0.21	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.66281	93.25622	9.59992	93.57449		10.77	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	8.47	Call	1,452.69000	1.45269	1,545.21000	1.54521	1,452.690	10.19	0.27	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.35	Put	4,735.80000	4.73580	4,570.15000	4.57015	4,735.800	10.69	0.54	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	3,277.60000	3.27760	3,151.14000	3.15114	3,277.600	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			9.82010	92.75681	9.75517	93.15118		15.16	0.00	0.00	0	118,190.0
R2032	On 04/11/2021	Bond Future			10.01626	89.64298	9.94857	90.04208		14.92	0.00	0.00	0	21.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,807.18000	1.80718	1,954.22000	1.95422	1,807.180	14.41	0.34	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	3,010.33000	3.01033	3,212.43000	3.21243	3,010.330	14.80	0.47	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	175.00000	0.17500	161.08000	0.16108	175.000	16.05	0.04	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.21934	90.69180	10.14871	91.09584		13.57	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	1,253.23000	1.25323	1,356.09000	1.35609	1,253.230	12.87	0.23	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	1,576.53000	1.57653	1,698.22000	1.69822	1,576.530	12.87	0.28	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	2,419.86000	2.41986	2,582.24000	2.58224	2,419.860	13.11	0.38	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	2,509.89000	2.50989	2,676.09000	2.67609	2,509.890	13.14	0.38	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	5,338.75000	5.33875	5,119.03000	5.11903	5,338.750	13.27	0.57	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	4,296.08000	4.29608	4,107.18000	4.10718	4,296.080	13.50	0.50	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	3,722.46000	3.72246	3,552.36000	3.55236	3,722.460	13.64	0.45	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	3,472.72000	3.47272	3,311.27000	3.31127	3,472.720	13.71	0.43	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	3,285.26000	3.28526	3,130.56000	3.13056	3,285.260	13.78	0.41	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	3,004.38000	3.00438	2,860.26000	2.86026	3,004.380	13.90	0.38	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	2,465.28000	2.46528	2,342.93000	2.34293	2,465.280	14.22	0.33	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	2,184.67000	2.18467	2,074.43000	2.07443	2,184.670	14.45	0.30	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.43022	87.62754	10.35650	88.03648		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			10.42157	92.84874	10.38767	93.07265		16.97	0.00	10,584,756.36	114	81,655.0
R2035	On 05/08/2021	Bond Future	10.02	Call	1,555.29000	1.55529	1,654.75000	1.65475	1,555.290	16.38	0.36	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	1,784.42000	1.78442	1,724.01000	1.72401	1,784.420	17.27	0.36	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	831.59000	0.83159	803.39000	0.80339	831.590	18.35	0.19	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			10.61974		89.40589		10.58444	89.63257		16.89	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	2,529.85000		2.52985		2,630.89000	2.63089	2,529.850	16.52	0.39	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	2,555.97000		2.55597		2,657.64000	2.65764	2,555.970	16.54	0.39	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,851.53000		2.85153		2,960.08000	2.96008	2,851.530	16.65	0.42	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	4,087.20000		4.08720		3,991.32000	3.99132	4,087.200	16.98	0.48	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	4,025.76000		4.02576		4,157.71000	4.15771	4,025.760	17.00	0.52	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	2,810.83000		2.81083		2,740.62000	2.74062	2,810.830	17.56	0.37	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	2,560.59000		2.56059		2,496.00000	2.49600	2,560.590	17.74	0.34	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	1,596.99000		1.59699		1,554.31000	1.55431	1,596.990	18.23	0.24	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	140.29000		0.14029		135.57000	0.13557	140.290	18.23	0.03	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.82800		90.45172		10.79118	90.68131		15.34	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,729.74000		1.72974		1,800.91000	1.80091	1,729.740	14.46	0.27	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	2,572.82000		2.57282		2,665.30000	2.66530	2,572.820	14.78	0.36	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,971.40000		2.97140		3,072.55000	3.07255	2,971.400	14.93	0.40	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	3,208.33000		3.20833		3,314.31000	3.31431	3,208.330	15.01	0.42	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	5,181.26000		5.18126		5,073.41000	5.07341	5,181.260	15.26	0.51	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	4,038.36000		4.03836		3,949.21000	3.94921	4,038.360	15.57	0.43	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	3,986.56000		3.98656		3,898.35000	3.89835	3,986.560	15.60	0.43	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	3,432.99000		3.43299		3,355.09000	3.35509	3,432.990	15.86	0.38	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	3,199.53000		3.19953		3,126.24000	3.12624	3,199.530	16.01	0.36	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	2,581.78000		2.58178		2,521.37000	2.52137	2,581.780	16.49	0.30	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	2,302.36000		2.30236		2,247.26000	2.24726	2,302.360	16.52	0.28	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			11.03551		87.05284		10.99716	87.28528		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			10.62655		84.26948		10.57205	84.63050		19.05	0.00	5,393,246.72	64	131,072.0
R2037	On 04/11/2021	Bond Future			10.81475		85.20718		10.75811	85.57257		18.06	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	6,603.83000		6.60383		6,865.45000	6.86545	6,603.830	19.03	0.68	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	1,169.01000		1.16901		1,112.63000	1.11263	1,169.010	19.50	0.18	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			11.01236		81.94936		10.95340	82.31925		17.24	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.21716		82.92792		11.15580	83.30233		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			10.81479		85.88031		10.74477	86.37381		19.61	0.00	21,985,359.36	256	85,054.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,864.51000		3.86451		4,188.75000	4.18875	3,864.510	20.07	0.60	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	6,148.94000		6.14894		6,542.39000	6.54239	6,148.940	21.17	0.75	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	1.74000		0.00174		1.53000	0.00153	1.740	21.66	0.00	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.00075		86.83593		10.92797	87.33532		18.70	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.19595		83.34695		11.12018	83.85237		17.84	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.39770		84.34229		11.31882	84.85390		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			10.84762		82.71900		10.79297	83.11008		20.62	0.00	0.00	0	60,665.0
R2044	On 04/11/2021	Bond Future			11.02469		83.63948		10.96789	84.03522		19.66	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.21028		80.23824		11.15114	80.63883		18.76	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.40169		81.19649		11.34013	81.60195		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			10.74703		86.45921		10.69740	86.82777		19.92	0.00	0.00	0	171,914.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,550.43000		1.55043	1,697.40000	1.69740	1,550.430		19.18	0.34	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	2,145.92000		2.14592	2,324.56000	2.32456	2,145.920		19.56	0.42	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	3,613.70000		3.61370	3,850.60000	3.85060	3,613.700		20.14	0.58	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	4,952.94000		4.95294	5,226.01000	5.22601	4,952.940		20.71	0.68	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			10.91950		83.00830		10.86786	83.38137		20.03	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.09970		83.97941		11.04591	84.35699		18.14	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.27785		80.56641		11.22188	80.94858		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			10.31240		71.90377		10.26292	72.19101		20.04	0.00	0.00	0	28,547.0
R209	On 04/11/2021	Bond Future			10.48512		69.56298		10.43382	69.85365		19.65	0.00	0.00	0	4,375.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,393.58000		1.39358	1,485.04000	1.48504	1,393.580		18.76	0.28	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	3,575.16000		3.57516	3,451.52000	3.45152	3,575.160		19.65	0.47	0.00	0	12,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,001.19000		1.00119	958.35000	0.95835	1,001.190		21.11	0.18	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.66222		70.37688		10.60901	70.67110		17.90	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.84405		68.07532		10.78883	68.37321		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			210.57016		210.57016		210.27289	210.27289			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			210.22081		210.22081		209.92092	209.92092			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			212.72878		212.72878		212.42574	212.42574			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			212.51509		212.51509		212.20870	212.20870			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			172.33086		172.33086		172.31652	172.31652			0.00	0.00	0	1,803.0
R212	On 04/11/2021	Bond Future			174.28873		174.28873		174.27488	174.27488			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			9.42696		88.04428		9.37741	88.32160		14.56	0.00	0.00	0	9,043.0
R213	On 04/11/2021	Bond Future			9.61363		85.49339		9.56196	85.77418		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			9.81026	86.49331		9.75631	86.77757		12.89	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,281.23000	1.28123	1,360.79000	1.36079	1,281.230	12.28	0.25	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	8.80	Call	1,521.37000	1.52137	1,611.29000	1.61129	1,521.370	12.31	0.29	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	9.15	Call	2,150.29000	2.15029	2,263.47000	2.26347	2,150.290	12.52	0.37	0.00	0	220.0	
R213	On 03/02/2022	Bond Future	9.22	Call	2,293.27000	2.29327	2,411.20000	2.41120	2,293.270	12.56	0.38	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	9.58	Put	4,333.71000	4.33371	4,191.67000	4.19167	4,333.710	12.79	0.53	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	9.76	Put	3,835.24000	3.83524	3,705.03000	3.70503	3,835.240	12.90	0.49	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.00	Put	3,244.32000	3.24432	3,129.30000	3.12930	3,244.320	13.05	0.44	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	10.15	Put	2,925.60000	2.92560	2,819.60000	2.81960	2,925.600	13.19	0.40	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	10.17	Put	2,885.12000	2.88512	2,780.30000	2.78030	2,885.120	13.21	0.40	0.00	0	220.0	
R213	On 03/02/2022	Bond Future	10.25	Put	2,728.62000	2.72862	2,628.40000	2.62840	2,728.620	13.28	0.38	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.60	Put	2,147.16000	2.14716	2,065.35000	2.06535	2,147.160	13.67	0.32	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	10.67	Put	2,047.95000	2.04795	1,969.48000	1.96948	2,047.950	13.76	0.31	0.00	0	220.0	
R213	On 05/05/2022	Bond Future			10.00779	83.99313	9.95150	84.28087		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			10.74227	68.50081	10.67730	68.88280		22.03	0.00	0.00	0	17,880.0	
R214	On 04/11/2021	Bond Future			10.91507	65.98484	10.84769	66.37126		21.69	0.00	0.00	0	0.0	
R214	On 03/02/2022	Bond Future			11.09528	66.75668	11.02529	67.14780		19.73	0.00	0.00	0	0.0	
R214	On 05/05/2022	Bond Future			11.27342	64.27343	11.20079	64.66935		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>60,688,225.54</b>	<b>489</b>	<b>1 131 919.0</b>
<b>Grand Total:</b>													<b>60,688,225.54</b>	<b>489</b>	<b>1 131 919.0</b>