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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/06/2021

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	792.06800		792.06800		794.33400	794.33400			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	800.83100		800.83100		803.12500	803.12500			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	810.12700		810.12700		812.45000	812.45000			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	819.74700		819.74700		822.09900	822.09900			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	905.38800		905.38800		905.28800	905.28800			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	915.40500		915.40500		915.30700	915.30700			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	926.03100		926.03100		925.93400	925.93400			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	937.02800		937.02800		936.93100	936.93100			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	798.06400		798.06400		798.34900	798.34900			0.00	0.00	0	114.0
ALBI	On 04/11/2021	Index Future	806.89300		806.89300		807.18500	807.18500			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	816.25900		816.25900		816.55700	816.55700			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		825.95300	825.95300		826.25500	826.25500			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		11.15708	79.05905		11.15457	79.07265			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future		11.39137	76.15004		11.38870	76.16408			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		11.63678	77.03482		11.63394	77.04930			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		11.88569	74.17353		11.88270	74.18832			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		11.65398	78.00878		11.66666	77.93063			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future		11.87468	74.60523		11.88785	74.52657			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.09825	75.47267		12.11196	75.39327			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.33294	72.11167		12.34724	72.03149			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		788.01600	788.01600		788.29200	788.29200			0.00	0.00	0	976.0
GOVI	On 04/11/2021	GOVI		796.73400	796.73400		797.01700	797.01700			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		805.98300	805.98300		806.27100	806.27100			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		815.55400	815.55400		815.84700	815.84700			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		153.44713	153.44713		153.50141	153.50141			0.00	0.00	0	5,211.0
I2025	On 04/11/2021	Bond Future		155.16483	155.16483		155.22028	155.22028			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		155.43063	155.43063		155.48735	155.48735			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.31359	157.31359		157.37122	157.37122			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		114.44306	114.44306		114.34020	114.34020			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future		114.55374	114.55374		114.45012	114.45012			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		115.91133	115.91133		115.80688	115.80688			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		116.12203	116.12203		116.01655	116.01655			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		108.54547	108.54547		109.01839	109.01839			0.00	0.00	0	9,059.0
I2033	On 04/11/2021	Bond Future		108.51080	108.51080		108.98942	108.98942			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future		109.79675	109.79675		110.28139	110.28139			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future		109.85459	109.85459		110.34543	110.34543			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		120.57644	120.57644		121.35399	121.35399			0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future		121.92626	121.92626		122.71294	122.71294			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future		121.60164	121.60164		122.39824	122.39824			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future		123.07489	123.07489		123.88132	123.88132			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		111.30078	111.30078		111.94349	111.94349			0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future		110.70771	110.70771		111.35804	111.35804			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future		112.01991	112.01991		112.67832	112.67832			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future		111.50183	111.50183		112.16855	112.16855			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		114.22158	114.22158		115.73629	115.73629			0.00	0.00	0	11,059.0
I2050	On 04/11/2021	Bond Future		115.50005	115.50005		117.03204	117.03204			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future		114.90306	114.90306		116.45379	116.45379			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future		116.29503	116.29503		117.86466	117.86466			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		294.81000	294.81000		295.78600	295.78600			0.00	0.00	0	450.0
IGOV	On 04/11/2021	Index Future		298.14400	298.14400		299.13200	299.13200			0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future		301.67700	301.67700		302.67700	302.67700			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future		305.33000	305.33000		306.34300	306.34300			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future		3.74500	96.25500		3.72500	96.27500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future		3.82000	96.18000		3.81000	96.19000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future		3.85500	96.14500		3.84500	96.15500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future		3.99000	96.01000		3.97000	96.03000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future		4.03500	95.96500		4.02000	95.98000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future		4.17500	95.82500		4.16000	95.84000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future		4.45000	95.55000		4.45000	95.55000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future		4.75500	95.24500		4.74500	95.25500			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		4.97000	95.03000		4.94000	95.06000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		5.22000	94.78000		5.20000	94.80000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future		5.37000	94.63000		5.32500	94.67500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future		5.55500	94.44500		5.54500	94.45500			0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future		7.52186	114.38567		7.45162	114.71583		6.76	0.00	11,896,109.68	104	87,820.0

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			7.71012		115.63802		7.63531	115.97226		5.89	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,570.67000		1.57067		1,425.58000	1.42558	1,570.670	5.98	0.47	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	389.21000		0.38921		343.93000	0.34393	389.210	6.62	0.16	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.90737		111.69857		7.82747	112.03705		5.82	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.12112		113.02657		8.03558	113.36920		5.73	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			321.40536		321.40536		321.47167	321.47167			0.00	0.00	0	1,120.0
R197	On 04/11/2021	Bond Future			325.00263		325.00263		325.07103	325.07103			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			320.68823		320.68823		320.75864	320.75864			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.57389		324.57389		324.64562	324.64562			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			237.95663		237.95663		237.90637	237.90637			0.00	0.00	0	9,436.0
R202	On 04/11/2021	Bond Future			240.61990		240.61990		240.57003	240.57003			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			239.13387		239.13387		239.08447	239.08447			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			242.03103		242.03103		241.98121	241.98121			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			5.28943		107.07467		5.22015	107.17938		1.05	0.00	0.00	0	15,414.0
R2023	On 04/11/2021	Bond Future			5.45783		104.33958		5.37431	104.44590		1.15	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.66198		105.55148		5.55711	105.65931		1.04	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.93024		102.89555		5.79170	103.00482		0.91	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			9.05310		94.09673		9.03485	94.19893		11.62	0.00	27,946,728.81	297	101,675.0
R2030	On 05/08/2021	Bond Future	7.70	Call	26.20000		0.02620		30.25000	0.03025	26.200	10.79	0.02	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	456.84000		0.45684		490.95000	0.49095	456.840	11.21	0.21	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	919.96000		0.91996		972.05000	0.97205	919.960	11.46	0.36	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	1,025.40000		1.02540		1,080.69000	1.08069	1,025.400	11.50	0.38	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,308.92000		1.30892		1,371.73000	1.37173	1,308.920	11.58	0.45	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	1,337.91000		1.33791		1,309.98000	1.30998	1,337.910	11.74	0.44	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,943.63000		2.94363		3,031.22000	3.03122	2,943.630	12.04	0.71	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	406.68000		0.40668		400.28000	0.40028	406.680	12.43	0.17	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	164.78000		0.16478		163.41000	0.16341	164.780	12.94	0.08	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	114.75000		0.11475		114.19000	0.11419	114.750	13.12	0.06	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	0.27000		0.00027		0.29000	0.00029	0.270	13.95	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.24173		95.12760		9.22260	95.23129		10.66	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	623.98000		0.62398		650.42000	0.65042	623.980	10.14	0.19	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	1,409.42000	1.40942	1,454.41000	1.45441	1,409.420	10.52	0.35	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	9.20	Call	2,417.46000	2.41746	2,478.63000	2.47863	2,417.460	10.79	0.50	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	9.90	Call	4,744.04000	4.74404	4,826.37000	4.82637	4,744.040	11.52	0.71	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	11.26	Put	250.60000	0.25060	246.89000	0.24689	250.600	12.88	0.07	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	188.23000	0.18823	185.48000	0.18548	188.230	12.88	0.06	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			9.43971	92.22826	9.41962	92.33348		10.47	0.00	0.00	0	0.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	960.17000	0.96017	990.01000	0.99001	960.170	9.92	0.23	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	8.85	Call	1,716.30000	1.71630	1,759.94000	1.75994	1,716.300	10.22	0.35	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	3,323.73000	3.32373	3,277.29000	3.27729	3,323.730	10.53	0.51	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.60	Call	3,546.05000	3.54605	3,611.89000	3.61189	3,546.050	10.70	0.56	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	2,339.39000	2.33939	2,304.73000	2.30473	2,339.390	10.86	0.39	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	10.85	Put	971.05000	0.97105	956.31000	0.95631	971.050	12.05	0.19	0.00	0	1,000.0		
R2030	On 05/05/2022	Bond Future			9.64917	93.32513	9.62809	93.43176		10.24	0.00	0.00	0	0.0		
R2030	On 05/05/2022	Bond Future	8.14	Call	857.00000	0.85700	881.29000	0.88129	857.000	9.64	0.19	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	8.47	Call	1,229.31000	1.22931	1,260.79000	1.26079	1,229.310	9.69	0.25	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	8.89	Call	1,904.19000	1.90419	1,946.22000	1.94622	1,904.190	9.91	0.35	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	9.35	Put	4,389.59000	4.38959	4,336.80000	4.33680	4,389.590	10.16	0.55	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	9.95	Put	2,936.97000	2.93697	2,898.51000	2.89851	2,936.970	10.51	0.42	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	11.04	Put	1,426.02000	1.42602	1,406.47000	1.40647	1,426.020	11.57	0.23	0.00	0	1,800.0		
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			9.66046	93.73061	9.68818	93.56051		13.15	0.00	11,903,787.47	127	120,365.0		
R2032	On 04/11/2021	Bond Future			9.85259	90.61212	9.88140	90.44050		12.87	0.00	0.00	0	21.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,511.82000	1.51182	1,463.27000	1.46327	1,511.820	12.45	0.34	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,821.98000	2.82198	2,745.87000	2.74587	2,821.980	12.94	0.51	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	80.12000	0.08012	86.08000	0.08608	80.120	15.72	0.02	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			10.04994	91.66505	10.07993	91.49170		12.29	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	1,007.75000	1.00775	975.07000	0.97507	1,007.750	11.33	0.22	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	1,371.54000	1.37154	1,330.02000	1.33002	1,371.540	11.51	0.28	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.58	Call	2,304.48000	2.30448	2,243.94000	2.24394	2,304.480	11.95	0.39	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	9.62	Call	2,402.22000	2.40222	2,339.89000	2.33989	2,402.220	11.99	0.41	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	4,297.14000	4.29714	4,399.62000	4.39962	4,297.140	12.15	0.54	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	3,331.72000	3.33172	3,419.44000	3.41944	3,331.720	12.39	0.46	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.35	Put	2,820.64000	2.82064	2,899.30000	2.89930	2,820.640	12.57	0.41	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	2,605.71000	2.60571	2,680.22000	2.68022	2,605.710	12.67	0.38	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.53	Put	2,446.51000	2.44651	2,517.80000	2.51780	2,446.510	12.76	0.36	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	2,212.20000	2.21220	2,278.48000	2.27848	2,212.200	12.92	0.34	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	1,764.27000	1.76427	1,820.29000	1.82029	1,764.270	13.29	0.28	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	11.13	Put	1,535.45000	1.53545	1,585.78000	1.58578	1,535.450	13.53	0.25	0.00	0	210.0		
R2032	On 05/05/2022	Bond Future			10.25417	88.60840	10.28544	88.43310		12.54	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			10.27165	93.84514	10.26873	93.86471		14.47	0.00	3,190,734.76	34	82,771.0		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 05/08/2021	Bond Future	10.02	Call	1,210.64000		1.21064		1,236.96000	1.23696	1,210.640	14.21	0.37	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	808.54000		0.80854		820.79000	0.82079	808.540	15.25	0.25	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	248.82000		0.24882		256.68000	0.25668	248.820	16.41	0.09	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			10.46621		90.39799		10.46311	90.41819		14.29	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	2,143.96000		2.14396		2,163.02000	2.16302	2,143.960	14.14	0.40	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	2,171.26000		2.17126		2,190.42000	2.19042	2,171.260	14.16	0.40	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,482.92000		2.48292		2,503.10000	2.50310	2,482.920	14.27	0.44	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	2,838.95000		2.83895		2,841.68000	2.84168	2,838.950	14.69	0.44	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,778.43000		3.77843		3,801.48000	3.80148	3,778.430	14.72	0.57	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	1,783.41000		1.78341		1,788.12000	1.78812	1,783.410	15.49	0.31	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	1,586.25000		1.58625		1,591.19000	1.59119	1,586.250	15.70	0.28	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	928.51000		0.92851		933.61000	0.93361	928.510	16.70	0.18	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	56.24000		0.05624		57.31000	0.05731	56.240	17.60	0.02	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.66921		91.44817		10.66594	91.46886		13.69	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,463.66000		1.46366		1,475.96000	1.47596	1,463.660	12.89	0.27	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	2,356.28000		2.35628		2,371.98000	2.37198	2,356.280	13.33	0.37	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,777.72000		2.77772		2,794.63000	2.79463	2,777.720	13.49	0.42	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	3,027.63000		3.02763		3,045.17000	3.04517	3,027.630	13.56	0.44	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	4,064.68000		4.06468		4,063.38000	4.06338	4,064.680	13.82	0.48	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	3,049.59000		3.04959		3,050.12000	3.05012	3,049.590	14.24	0.39	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	3,004.92000		3.00492		3,005.53000	3.00553	3,004.920	14.27	0.39	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	2,535.39000		2.53539		2,536.82000	2.53682	2,535.390	14.61	0.34	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	2,337.19000		2.33719		2,338.94000	2.33894	2,337.190	14.77	0.32	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	1,824.27000		1.82427		1,826.73000	1.82673	1,824.270	15.30	0.26	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	1,637.93000		1.63793		1,640.60000	1.64060	1,637.930	15.53	0.23	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.87085		88.05730		10.86743	88.07834		14.09	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			10.49135		85.16936		10.50378	85.08602		15.87	0.00	22,995,727.20	270	126,163.0
R2037	On 04/11/2021	Bond Future			10.67662		86.10249		10.68947	86.01860		14.92	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	6,520.21000		6.52021		6,468.45000	6.46845	6,520.210	16.53	0.74	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	665.22000		0.66522		683.72000	0.68372	665.220	18.13	0.13	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.86976		82.84827		10.88310	82.76355		15.03	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.06942		83.83381		11.08326	83.74831		14.77	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			10.60855		87.34684		10.62093	87.25770		16.52	0.00	43,673,420.00	500	85,588.0
R2040	On 05/08/2021	Bond Future	11.05	Call	4,064.82000		4.06482		4,019.85000	4.01985	4,064.820	17.56	0.73	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	6,770.56000		6.77056		6,705.78000	6.70578	6,770.560	18.80	0.87	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	0.02000		0.00002		0.03000	0.00003	0.020	20.92	0.00	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			10.78872		88.30389		10.80152	88.21413		15.54	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			10.97640		84.82490		10.98967	84.73439		15.69	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
R2040	On 05/05/2022	Bond Future			11.16984		85.83405		11.18362	85.74262		15.40	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	1,497.11000		1.49711		1,481.34000	1.48134	1,497.110	14.50	0.23	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	3,145.16000		3.14516		3,116.31000	3.11631	3,145.160	15.04	0.40	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1,639.87000		1.63987		1,663.21000	1.66321	1,639.870	18.34	0.19	0.00	0	1,200.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 05/08/2021	Bond Future			10.65379		84.12020		10.66096	84.06766		17.24	0.00	0.00	0	59,604.0
R2044	On 04/11/2021	Bond Future			10.82546		85.04186		10.83285	84.98912		16.21	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.00400		81.65018		11.01165	81.59708		16.38	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.18762		82.62164		11.19556	82.56801		16.07	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			10.56215		87.84690		10.56914	87.79370		16.86	0.00	21,083,256.00	240	171,004.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,268.08000		1.26808		1,269.37000	1.26937	1,268.080	16.60	0.36	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	3,683.08000		3.68308		3,667.41000	3.66741	3,683.080	17.63	0.69	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			10.72932		84.39718		10.73654	84.34369		16.67	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future	9.60	Call	594.63000		0.59463		593.34000	0.59334	594.630	15.39	0.15	0.00	0	1,200.0
R2048	On 04/11/2021	Bond Future	10.30	Call	2,010.25000		2.01025		2,001.92000	2.00192	2,010.250	16.09	0.37	0.00	0	1,200.0
R2048	On 03/02/2022	Bond Future			10.90270		85.37763		10.91018	85.32376		15.98	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.07349		81.97770		11.08125	81.92330		16.52	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
R209	On 05/08/2021	Bond Future			10.17366		72.71344		10.17049	72.73210		15.95	0.00	3,635,672.00	50	28,731.0
R209	On 04/11/2021	Bond Future			10.34351		70.36958		10.34016	70.38882		15.72	0.00	0.00	0	4,785.0
R209	On 04/11/2021	Bond Future	9.50	Call	832.19000		0.83219		843.72000	0.84372	832.190	14.67	0.23	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,834.74000		3.83474		3,832.56000	3.83256	3,834.740	15.43	0.60	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	2,332.50000		2.33250		2,334.05000	2.33405	2,332.500	16.01	0.43	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	504.13000		0.50413		507.71000	0.50771	504.130	18.94	0.12	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.51643		71.18731		10.51294	71.20688		15.12	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.69342		68.89231		10.68977	68.91228		15.54	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			210.10721		210.10721		210.06829	210.06829			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			209.67122		209.67122		209.63277	209.63277			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			212.15627		212.15627		212.11792	212.11792			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			211.88379		211.88379		211.84550	211.84550			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

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
R212	On 05/08/2021	Bond Future			172.75468		172.75468		172.73323	172.73323			0.00	0.00	0	2,207.0
R212	On 04/11/2021	Bond Future			174.68856		174.68856		174.66757	174.66757			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			9.36189		88.40871		9.36397	88.39703		12.56	0.00	0.00	0	9,050.0
R213	On 04/11/2021	Bond Future			9.54852		85.84741		9.55063	85.83591		12.28	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.74363		86.84456		9.74578	86.83320		11.65	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	963.49000		0.96349		965.87000	0.96587	963.490	10.98	0.23	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,211.89000		1.21189		1,214.33000	1.21433	1,211.890	11.12	0.27	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,839.70000		1.83970		1,841.99000	1.84199	1,839.700	11.40	0.36	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,983.77000		1.98377		1,985.99000	1.98599	1,983.770	11.46	0.38	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,687.82000		3.68782		3,700.75000	3.70075	3,687.820	11.70	0.52	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	3,207.40000		3.20740		3,219.88000	3.21988	3,207.400	11.83	0.48	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,659.99000		2.65999		2,671.77000	2.67177	2,659.990	12.05	0.42	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	2,369.47000		2.36947		2,380.78000	2.38078	2,369.470	12.22	0.38	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	2,332.95000		2.33295		2,344.20000	2.34420	2,332.950	12.25	0.38	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	2,192.23000		2.19223		2,203.21000	2.20321	2,192.230	12.34	0.36	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,667.18000		1.66718		1,676.96000	1.67696	1,667.180	12.76	0.29	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,578.99000		1.57899		1,588.53000	1.58853	1,578.990	12.85	0.27	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.93902		84.34484		9.94124	84.33345		11.73	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			10.55755		69.59611		10.56965	69.52348		17.07	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future			10.72557		67.08093		10.73806	67.00779		16.88	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			10.89951		67.86024		10.91244	67.78643		16.22	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			11.07090		65.38724		11.08428	65.31270		16.73	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 :														146,325,435.92	1,622	1 136 954.0
Grand Total:														146,325,435.92	1,622	1 136 954.0