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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/06/2021

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		793.16700	793.16700		790.95300	790.95300			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		801.90600	801.90600		799.69400	799.69400			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		811.19800	811.19800		808.97100	808.97100			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		820.82300	820.82300		818.57400	818.57400			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		899.76200	899.76200		898.32000	898.32000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		909.67500	909.67500		908.24800	908.24800			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		920.21700	920.21700		918.78400	918.78400			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		931.13400	931.13400		929.69000	929.69000			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		792.29700	792.29700		792.37800	792.37800			0.00	0.00	0	114.0
ALBI	On 04/11/2021	Index Future		801.02600	801.02600		801.13500	801.13500			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		810.30800	810.30800		810.42800	810.42800			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		819.92200	819.92200		820.04900	820.04900			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		11.31053	78.23429		11.28222	78.38551			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future		11.55177	75.31343		11.52180	75.46876			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		11.80435	76.18745		11.77290	76.34545			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		12.06063	73.31555		12.02772	73.47588			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		11.81801	77.00812		11.78446	77.21098			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future		12.04633	73.59084		12.01089	73.79837			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.27757	74.44543		12.24042	74.65625			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.52051	71.07172		12.48158	71.28548			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		782.45500	782.45500		782.42900	782.42900			0.00	0.00	0	976.0
GOVI	On 04/11/2021	GOVI		791.07600	791.07600		791.07500	791.07500			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		800.24300	800.24300		800.25200	800.25200			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		809.73700	809.73700		809.75100	809.75100			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		153.30922	153.30922		153.28682	153.28682			0.00	306,618.44	2	5,210.0
I2025	On 04/11/2021	Bond Future		155.01973	155.01973		155.00204	155.00204			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		155.28157	155.28157		155.26555	155.26555			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.16150	157.16150		157.14627	157.14627			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		114.07838	114.07838		114.01876	114.01876			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future		114.18084	114.18084		114.12410	114.12410			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		115.53243	115.53243		115.47637	115.47637			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		115.73759	115.73759		115.68170	115.68170			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	107.98661		107.98661		107.96582	107.96582			0.00	0.00	0	9,059.0
I2033	On 04/11/2021	Bond Future	107.94177		107.94177		107.92429	107.92429			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	109.21943		109.21943		109.20297	109.20297			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	109.26939		109.26939		109.25344	109.25344			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	120.62728		120.62728		120.60321	120.60321			0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future	121.97322		121.97322		121.95269	121.95269			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	121.64742		121.64742		121.62821	121.62821			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	123.12037		123.12037		123.10162	123.10162			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	111.82258		111.82258		112.18340	112.18340			0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	111.23137		111.23137		111.59977	111.59977			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	112.54822		112.54822		112.92227	112.92227			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	112.03566		112.03566		112.41503	112.41503			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	113.18556		113.18556		114.24640	114.24640			0.00	0.00	0	11,059.0
I2050	On 04/11/2021	Bond Future	114.44816		114.44816		115.52463	115.52463			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	113.83719		113.83719		114.92756	114.92756			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	115.21534		115.21534		116.31990	116.31990			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	294.53700		294.53700		295.00300	295.00300			0.00	0.00	0	450.0
IGOV	On 04/11/2021	Index Future	297.85500		297.85500		298.33500	298.33500			0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	301.37800		301.37800		301.86800	301.86800			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	305.02500		305.02500		305.52200	305.52200			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.75500		96.24500		3.76500	96.23500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.81000		96.19000		3.84000	96.16000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.86500		96.13500		3.87500	96.12500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.99000		96.01000		4.04000	95.96000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	4.04000		95.96000		4.09000	95.91000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.17500		95.82500		4.22500	95.77500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.46000		95.54000		4.58500	95.41500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.82500		95.17500		4.87000	95.13000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.04000		94.96000		5.17000	94.83000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.31000		94.69000		5.33000	94.67000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.49000		94.51000		5.52500	94.47500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	5.70500		94.29500		5.69000	94.31000			0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.49243		114.52386		7.56105	114.20198		6.76	0.00	2,061,429.48	18	87,817.0

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			7.67976		115.77351		7.75191	115.45185		5.89	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,483.60000		1.48360		1,640.94000	1.64094	1,483.600	5.98	0.45	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	352.94000		0.35294		406.34000	0.40634	352.940	6.62	0.14	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.87535		111.83406		7.95202	111.50999		5.82	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.08708		113.16275		8.16897	112.83549		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			321.48951		321.48951		321.45089	321.45089			0.00	0.00	0	1,120.0
R197	On 04/11/2021	Bond Future			325.07598		325.07598		325.04744	325.04744			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			320.75790		320.75790		320.73265	320.73265			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.64194		324.64194		324.61839	324.61839			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			237.81474		237.81474		238.00668	238.00668			0.00	0.00	0	9,436.0
R202	On 04/11/2021	Bond Future			240.46761		240.46761		240.66977	240.66977			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			238.97661		238.97661		239.18372	239.18372			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			241.86988		241.86988		242.08111	242.08111			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			5.31994		107.02860		5.34212	106.99512		1.05	0.00	0.00	0	15,414.0
R2023	On 04/11/2021	Bond Future			5.49746		104.28919		5.52143	104.25873		1.15	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.71308		105.49901		5.74192	105.46941		1.04	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.99864		102.84167		6.03591	102.81233		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			9.13598		93.63441		9.17886	93.39637		11.62	0.00	7,490,752.80	80	101,499.0
R2030	On 05/08/2021	Bond Future	7.70	Call	13.25000		0.01325		11.84000	0.01184	13.250	10.79	0.01	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	324.03000		0.32403		295.39000	0.29539	324.030	11.21	0.17	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	707.40000		0.70740		651.88000	0.65188	707.400	11.46	0.30	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	798.12000		0.79812		736.84000	0.73684	798.120	11.50	0.33	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,046.65000		1.04665		970.58000	0.97058	1,046.650	11.58	0.40	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	1,483.26000		1.48326		1,618.52000	1.61852	1,483.260	11.74	0.48	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,560.75000		2.56075		2,417.90000	2.41790	2,560.750	12.04	0.68	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	443.89000		0.44389		505.32000	0.50532	443.890	12.43	0.19	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	174.77000		0.17477		205.16000	0.20516	174.770	12.94	0.09	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	120.02000		0.12002		142.60000	0.14260	120.020	13.12	0.06	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	0.21000		0.00021		0.30000	0.00030	0.210	13.95	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.32894		94.65676		9.37316	94.41919		10.66	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	515.42000		0.51542		481.51000	0.48151	515.420	10.14	0.17	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	1,218.88000	1.21888	1,152.31000	1.15231	1,218.880	10.52	0.32	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	9.20	Call	2,153.15000	2.15315	2,052.73000	2.05273	2,153.150	10.79	0.47	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	9.90	Call	4,379.95000	4.37995	4,226.31000	4.22631	4,379.950	11.52	0.69	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	11.26	Put	270.50000	0.27050	293.86000	0.29386	270.500	12.88	0.08	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	203.16000	0.20316	221.74000	0.22174	203.160	12.88	0.06	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			9.53127	91.75065	9.57737	91.51138		10.47	0.00	0.00	0	0.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	834.41000	0.83441	789.12000	0.78912	834.410	9.92	0.21	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	8.85	Call	1,529.15000	1.52915	1,457.59000	1.45759	1,529.150	10.22	0.33	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	3,545.45000	3.54545	3,681.11000	3.68111	3,545.450	10.53	0.53	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.60	Call	3,257.60000	3.25760	3,137.81000	3.13781	3,257.600	10.70	0.54	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	2,506.59000	2.50659	2,614.80000	2.61480	2,506.590	10.86	0.42	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	10.85	Put	1,043.98000	1.04398	1,099.32000	1.09932	1,043.980	12.05	0.20	0.00	0	1,000.0		
R2030	On 05/05/2022	Bond Future			9.74525	92.84115	9.79344	92.59963		10.24	0.00	0.00	0	0.0		
R2030	On 05/05/2022	Bond Future	8.14	Call	754.26000	0.75426	716.17000	0.71617	754.260	9.64	0.18	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	8.47	Call	1,094.97000	1.09497	1,043.55000	1.04355	1,094.970	9.69	0.23	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	8.89	Call	1,722.78000	1.72278	1,650.67000	1.65067	1,722.780	9.91	0.32	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	9.35	Put	4,638.77000	4.63877	4,783.40000	4.78340	4,638.770	10.16	0.57	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	9.95	Put	3,120.39000	3.12039	3,232.55000	3.23255	3,120.390	10.51	0.44	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	11.04	Put	1,520.92000	1.52092	1,585.58000	1.58558	1,520.920	11.57	0.24	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			9.79946	92.88192	9.80646	92.83946		13.15	0.00	0.00	0	120,365.0		
R2032	On 04/11/2021	Bond Future			9.99793	89.75082	10.00472	89.71085		12.87	0.00	0.00	0	21.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,203.63000	1.20363	1,200.58000	1.20058	1,203.630	12.45	0.29	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,363.24000	2.36324	2,355.26000	2.35526	2,363.240	12.94	0.46	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	94.61000	0.09461	97.79000	0.09779	94.610	15.72	0.03	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			10.20170	90.79248	10.20860	90.75308		12.29	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	808.21000	0.80821	805.60000	0.80560	808.210	11.33	0.19	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	1,121.58000	1.12158	1,117.75000	1.11775	1,121.580	11.51	0.24	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.58	Call	1,948.82000	1.94882	1,941.88000	1.94188	1,948.820	11.95	0.35	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	9.62	Call	2,036.86000	2.03686	2,029.59000	2.02959	2,036.860	11.99	0.37	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	4,758.66000	4.75866	4,789.16000	4.78916	4,758.660	12.15	0.58	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	3,716.58000	3.71658	3,743.98000	3.74398	3,716.580	12.39	0.50	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.35	Put	3,159.55000	3.15955	3,184.87000	3.18487	3,159.550	12.57	0.44	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	2,923.82000	2.92382	2,948.15000	2.94815	2,923.820	12.67	0.42	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.53	Put	2,748.57000	2.74857	2,772.12000	2.77212	2,748.570	12.76	0.40	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	2,489.46000	2.48946	2,511.76000	2.51176	2,489.460	12.92	0.37	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	1,991.76000	1.99176	2,011.38000	2.01138	1,991.760	13.29	0.31	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	11.13	Put	1,735.98000	1.73598	1,754.02000	1.75402	1,735.980	13.53	0.28	0.00	0	210.0		
R2032	On 05/05/2022	Bond Future			10.41265	87.72477	10.41976	87.68541		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			10.42581	92.82079	10.39201	93.04394		14.47	0.00	0.00	0	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	Options Interest
R2035	On 05/08/2021	Bond Future	10.02	Call	799.02000	0.79902		882.99000	0.88299	799.020	14.21	0.29	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	1,023.59000	1.02359		974.67000	0.97467	1,023.590	15.25	0.31	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	313.42000	0.31342		299.35000	0.29935	313.420	16.41	0.12	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.62703	89.35918		10.59143	89.58762		14.29	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	1,712.35000	1.71235		1,803.69000	1.80369	1,712.350	14.14	0.35	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,736.07000	1.73607		1,828.19000	1.82819	1,736.070	14.16	0.35	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,008.40000	2.00840		2,109.23000	2.10923	2,008.400	14.27	0.39	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	3,275.21000	3.27521		3,176.18000	3.17618	3,275.210	14.69	0.49	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,169.30000	3.16930		3,300.19000	3.30019	3,169.300	14.72	0.52	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	2,078.42000	2.07842		2,011.35000	2.01135	2,078.420	15.49	0.35	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	1,851.90000	1.85190		1,791.51000	1.79151	1,851.900	15.70	0.32	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	1,089.10000	1.08910		1,052.71000	1.05271	1,089.100	16.70	0.20	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	68.02000	0.06802		65.41000	0.06541	68.020	17.60	0.02	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.83696	90.39598		10.79969	90.62817		13.69	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,174.80000	1.17480		1,235.65000	1.23565	1,174.800	12.89	0.23	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	1,954.57000	1.95457		2,040.17000	2.04017	1,954.570	13.33	0.33	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	2,330.21000	2.33021		2,425.93000	2.42593	2,330.210	13.49	0.37	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	2,554.61000	2.55461		2,655.98000	2.65598	2,554.610	13.56	0.40	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	4,560.42000	4.56042		4,448.15000	4.44815	4,560.420	13.82	0.53	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	3,447.05000	3.44705		3,356.82000	3.35682	3,447.050	14.24	0.43	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	3,397.55000	3.39755		3,308.42000	3.30842	3,397.550	14.27	0.43	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	2,875.49000	2.87549		2,798.23000	2.79823	2,875.490	14.61	0.37	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	2,654.14000	2.65414		2,582.12000	2.58212	2,654.140	14.77	0.35	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	2,077.95000	2.07795		2,020.30000	2.02030	2,077.950	15.30	0.29	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	1,867.48000	1.86748		1,815.32000	1.81532	1,867.480	15.53	0.26	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			11.04559	86.99190		11.00670	87.22738		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			10.65050	84.11155		10.62187	84.30039		15.87	0.00	1,934,565.65	23	126,493.0	
R2037	On 04/11/2021	Bond Future			10.84235	85.02999		10.81219	85.22364		14.92	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	5,703.73000	5.70373		5,851.25000	5.85125	5,703.730	16.53	0.70	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	786.18000	0.78618		765.04000	0.76504	786.180	18.13	0.15	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			11.04237	81.76205		11.01083	81.95893		15.03	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			11.24909	82.73410		11.21618	82.93388		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			10.77293	86.17480		10.74425	86.37749		16.52	0.00	0.00	0	85,588.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,171.81000	3.17181		3,327.67000	3.32767	3,171.810	17.56	0.66	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	5,708.96000	5.70896		5,894.95000	5.89495	5,708.960	18.80	0.84	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	0.02000	0.00002		0.02000	0.00002	0.020	20.92	0.00	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			10.95987	87.11586		10.92967	87.32360		15.54	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			11.15465	83.62184		11.12307	83.83300		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	Options Inter
R2040	On 05/05/2022	Bond Future			11.35539	84.61608		11.32245	84.83025			15.40	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	1,210.66000	1.21066		1,259.55000	1.25955	1,210.660		14.50	0.20	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,658.32000	2.65832		2,742.43000	2.74243	2,658.320		15.04	0.36	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1,854.94000	1.85494		1,817.19000	1.81719	1,854.940		18.34	0.21	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			10.81324	82.96466		10.78958	83.13444			17.24	0.00	1,493,363.88	18	59,586.0
R2044	On 04/11/2021	Bond Future			10.99146	83.87061		10.96650	84.04494			16.21	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.17687	80.46413		11.15075	80.64148			16.38	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.36756	81.42085		11.34031	81.60076			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			10.72190	86.64547		10.69298	86.86074			16.86	0.00	0.00	0	171,004.0
R2048	On 05/08/2021	Bond Future	10.30	Call	807.73000	0.80773		887.03000	0.88703	807.730		16.60	0.27	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,815.47000	2.81547		2,971.17000	2.97117	2,815.470		17.63	0.61	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			10.89576	83.17944		10.86531	83.39987			16.67	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future	9.60	Call	410.88000	0.41088		442.14000	0.44214	410.880		15.39	0.11	0.00	0	1,200.0
R2048	On 04/11/2021	Bond Future	10.30	Call	1,552.00000	1.55200		1,632.60000	1.63260	1,552.000		16.09	0.31	0.00	0	1,200.0
R2048	On 03/02/2022	Bond Future			11.07611	84.14461		11.04427	84.36855			15.98	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.25391	80.72948		11.22073	80.95647			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			10.32798	71.81368		10.29911	71.98076			15.95	0.00	0.00	0	28,731.0
R209	On 04/11/2021	Bond Future			10.50382	69.45746		10.47351	69.62861			15.72	0.00	0.00	0	4,785.0
R209	On 04/11/2021	Bond Future	9.50	Call	613.68000	0.61368		652.86000	0.65286	613.680		14.67	0.19	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	4,368.69000	4.36869		4,266.83000	4.26683	4,368.690		15.43	0.65	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	2,708.14000	2.70814		2,636.50000	2.63650	2,708.140		16.01	0.48	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	596.61000	0.59661		579.63000	0.57963	596.610		18.94	0.14	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.68280	70.26357		10.65123	70.43751			15.12	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.86606	67.95710		10.83324	68.13349			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			210.05177	210.05177		210.14596	210.14596				0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			209.60744	209.60744		209.70962	209.70962				0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			212.08881	212.08881		212.19458	212.19458				0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			211.81381	211.81381		211.92227	211.92227				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			172.79375	172.79375		172.77610	172.77610			0.00	0.00	0	2,207.0
R212	On 04/11/2021	Bond Future			174.72174	174.72174		174.70952	174.70952			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			9.46530	87.83050		9.48753	87.70686		12.56	0.00	0.00	0	9,050.0
R213	On 04/11/2021	Bond Future			9.65680	85.25972		9.67944	85.13751		12.28	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.85685	86.24883		9.88029	86.12618		11.65	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	815.57000	0.81557		795.51000	0.79551	815.570	10.98	0.20	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,037.71000	1.03771		1,013.40000	1.01340	1,037.710	11.12	0.24	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,608.39000	1.60839		1,574.28000	1.57428	1,608.390	11.40	0.33	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,740.82000	1.74082		1,704.63000	1.70463	1,740.820	11.46	0.35	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,981.25000	3.98125		4,056.54000	4.05654	3,981.250	11.70	0.55	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	3,472.06000	3.47206		3,541.64000	3.54164	3,472.060	11.83	0.51	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,888.12000	2.88812		2,950.17000	2.95017	2,888.120	12.05	0.44	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	2,576.27000	2.57627		2,633.80000	2.63380	2,576.270	12.22	0.41	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	2,537.01000	2.53701		2,593.94000	2.59394	2,537.010	12.25	0.40	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	2,385.57000	2.38557		2,440.18000	2.44018	2,385.570	12.34	0.38	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,818.47000	1.81847		1,863.56000	1.86356	1,818.470	12.76	0.31	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,722.83000	1.72283		1,766.17000	1.76617	1,722.830	12.85	0.30	0.00	0	220.0
R213	On 05/05/2022	Bond Future			10.05725	83.74136		10.08160	83.61777		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			10.72216	68.61867		10.68818	68.81859		17.07	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future			10.89661	66.09035		10.86101	66.29459		16.88	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.07723	66.85719		11.04013	67.06456		16.22	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			11.25531	64.37178		11.21675	64.58202		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 :													13,286,730.25	141	1 137 086.0
Grand Total:													13,286,730.25	141	1 137 086.0