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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/06/2021

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	796.80800		796.80800		796.07100	796.07100			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	805.58000		805.58000		804.83800	804.83800			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	814.91100		814.91100		814.16300	814.16300			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	824.57600		824.57600		823.82100	823.82100			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	907.72400		907.72400		905.12800	905.12800			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	917.71800		917.71800		915.09700	915.09700			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	928.34800		928.34800		925.69800	925.69800			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	939.35900		939.35900		936.68000	936.68000			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	800.30500		800.30500		797.56200	797.56200			0.00	0.00	0	114.0
ALBI	On 04/11/2021	Index Future	809.11600		809.11600		806.34600	806.34600			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	818.48800		818.48800		815.68800	815.68800			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		828.19600	828.19600		825.36400	825.36400			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		11.12985	79.20673		11.20047	78.82456			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future		11.36024	76.31393		11.43730	75.90914			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		11.60109	77.21706		11.68503	76.78943			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		11.84514	74.37443		11.93622	73.92426			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		11.63302	78.13826		11.69817	77.73701			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future		11.85035	74.75090		11.92142	74.32670			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.07011	75.63610		12.14731	75.18921			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.30059	72.29362		12.38438	71.82393			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		790.26300	790.26300		787.60900	787.60900			0.00	0.00	0	976.0
GOVI	On 04/11/2021	GOVI		798.96300	798.96300		796.28300	796.28300			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		808.21700	808.21700		805.50800	805.50800			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		817.80300	817.80300		815.06400	815.06400			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		153.35946	153.35946		153.43955	153.43955			0.00	0.00	0	5,207.0
I2025	On 04/11/2021	Bond Future		155.06800	155.06800		155.14959	155.14959			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		155.33236	155.33236		155.41563	155.41563			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.21190	157.21190		157.29645	157.29645			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		114.16537	114.16537		114.14360	114.14360			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future		114.26832	114.26832		114.24682	114.24682			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		115.61966	115.61966		115.59826	115.59826			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		115.82865	115.82865		115.80743	115.80743			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	108.16560	108.16560	108.16560	108.16510	108.16510				0.00	0.00	0	9,059.0
I2033	On 04/11/2021	Bond Future	108.12245	108.12245	108.12245	108.12199	108.12199				0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	109.40111	109.40111	109.40111	109.40095	109.40095				0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	109.45600	109.45600	109.45600	109.45623	109.45623				0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	120.89472	120.89472	120.89472	120.54740	120.54740				0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future	122.24154	122.24154	122.24154	121.89097	121.89097				0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	121.92179	121.92179	121.92179	121.56752	121.56752				0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	123.39720	123.39720	123.39720	123.03896	123.03896				0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	111.34868	111.34868	111.34868	111.32463	111.32463				0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	110.75264	110.75264	110.75264	110.72871	110.72871				0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	112.06258	112.06258	112.06258	112.03861	112.03861				0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	111.54891	111.54891	111.54891	111.52529	111.52529				0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	113.28447	113.28447	113.28447	113.47540	113.47540				0.00	0.00	0	11,059.0
I2050	On 04/11/2021	Bond Future	114.54654	114.54654	114.54654	114.73987	114.73987				0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	113.93955	113.93955	113.93955	114.13584	114.13584				0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	115.31822	115.31822	115.31822	115.51706	115.51706				0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
IGOV	On 05/08/2021	Index Future	294.42600	294.42600	294.42600	294.48900	294.48900				0.00	0.00	0	450.0
IGOV	On 04/11/2021	Index Future	297.74000	297.74000	297.74000	297.80500	297.80500				0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	301.26100	301.26100	301.26100	301.32700	301.32700				0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	304.90500	304.90500	304.90500	304.97200	304.97200				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.71500	96.28500	96.28500	3.72500	96.27500				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.77000	96.23000	96.23000	3.79000	96.21000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.80500	96.19500	96.19500	3.82500	96.17500				0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.89000	96.11000	96.11000	3.94000	96.06000				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.93000	96.07000	96.07000	3.98000	96.02000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.06500	95.93500	95.93500	4.11500	95.88500				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.32000	95.68000	95.68000	4.36000	95.64000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.64500	95.35500	95.35500	4.71500	95.28500				0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.82000	95.18000	95.18000	4.88500	95.11500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.15000	94.85000	94.85000	5.20000	94.80000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.29000	94.71000	94.71000	5.33500	94.66500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	5.56500	94.43500	94.43500	5.56500	94.43500				0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.37611	115.07211	115.07211	7.39870	114.96538			6.68	0.00	80,895,693.33	703	87,832.0

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			7.55648		116.32583		7.58040	116.21839		5.82	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,192.44000		1.19244		1,241.99000	1.24199	1,192.440	5.83	0.40	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	240.44000		0.24044		255.70000	0.25570	240.440	6.38	0.11	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.74412		112.39154		7.76957	112.28315		5.73	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			7.94684		113.72608		7.97402	113.61661		5.63	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			321.96866		321.96866		321.62658	321.62658			0.00	0.00	0	1,120.0
R197	On 04/11/2021	Bond Future			325.55517		325.55517		325.21057	325.21057			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			321.25473		321.25473		320.90774	320.90774			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			325.14274		325.14274		324.79212	324.79212			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			237.06999		237.06999		237.72860	237.72860			0.00	0.00	0	9,436.0
R202	On 04/11/2021	Bond Future			239.71091		239.71091		240.37785	240.37785			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			238.21649		238.21649		238.89237	238.89237			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			241.09901		241.09901		241.78342	241.78342			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			5.23111		107.16280		5.22749	107.16828		1.02	0.00	0.00	0	15,414.0
R2023	On 04/11/2021	Bond Future			5.39223		104.42307		5.38753	104.42906		1.13	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.58244		105.63325		5.57626	105.63960		1.03	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.82720		102.97680		5.81883	102.98341		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			8.96846		94.57190		9.01666	94.30093		11.65	0.00	8,795,186.70	93	101,442.0
R2030	On 05/08/2021	Bond Future	7.70	Call	24.33000		0.02433		21.23000	0.02123	24.330	10.80	0.02	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	468.30000		0.46830		420.58000	0.42058	468.300	11.00	0.23	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	974.40000		0.97440		888.21000	0.88821	974.400	11.24	0.39	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	1,092.40000		1.09240		998.40000	0.99840	1,092.400	11.29	0.42	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,409.56000		1.40956		1,296.22000	1.29622	1,409.560	11.41	0.50	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	1,020.85000		1.02085		1,145.81000	1.14581	1,020.850	11.57	0.38	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,184.81000		3.18481		2,994.02000	2.99402	3,184.810	11.81	0.77	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	249.60000		0.24960		296.24000	0.29624	249.600	12.14	0.13	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	87.33000		0.08733		107.61000	0.10761	87.330	12.68	0.05	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	57.50000		0.05750		71.88000	0.07188	57.500	12.88	0.03	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	0.06000		0.00006		0.10000	0.00010	0.060	13.99	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.15428		95.60282		9.20454	95.32932		10.66	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	649.72000		0.64972		600.88000	0.60088	649.720	9.94	0.21	0.00	0	300.0

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
R2030	On 04/11/2021	Bond Future	8.77	Call	1,490.57000	1.49057	1,398.97000	1.39897	1,490.570	10.34	0.37	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	9.20	Call	2,569.71000	2.56971	2,436.62000	2.43662	2,569.710	10.63	0.53	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	9.90	Call	4,990.45000	4.99045	4,796.90000	4.79690	4,990.450	11.26	0.74	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	11.26	Put	202.86000	0.20286	223.74000	0.22374	202.860	12.95	0.06	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	150.35000	0.15035	166.69000	0.16669	150.350	12.95	0.05	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			9.34862	92.70658	9.40119	92.43014		10.43	0.00	0.00	0	0.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	1,010.62000	1.01062	948.49000	0.94849	1,010.620	9.77	0.25	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	8.85	Call	1,796.42000	1.79642	1,701.27000	1.70127	1,796.420	10.02	0.37	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	2,991.28000	2.99128	3,133.62000	3.13362	2,991.280	10.34	0.48	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.60	Call	3,719.51000	3.71951	3,566.43000	3.56643	3,719.510	10.49	0.58	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	2,048.87000	2.04887	2,159.20000	2.15920	2,048.870	10.62	0.37	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	10.85	Put	801.21000	0.80121	853.84000	0.85384	801.210	11.77	0.17	0.00	0	1,000.0		
R2030	On 05/05/2022	Bond Future			9.55400	93.80778	9.60904	93.52825		10.24	0.00	0.00	0	0.0		
R2030	On 05/05/2022	Bond Future	8.14	Call	920.61000	0.92061	868.44000	0.86844	920.610	9.60	0.20	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	8.47	Call	1,316.53000	1.31653	1,247.32000	1.24732	1,316.530	9.64	0.27	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	8.89	Call	1,996.87000	1.99687	1,902.47000	1.90247	1,996.870	9.76	0.36	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	9.35	Put	4,051.38000	4.05138	4,206.47000	4.20647	4,051.380	10.03	0.53	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	9.95	Put	2,653.72000	2.65372	2,770.86000	2.77086	2,653.720	10.35	0.39	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	11.04	Put	1,234.79000	1.23479	1,299.13000	1.29913	1,234.790	11.35	0.21	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			9.66819	93.68313	9.72137	93.35739		13.15	0.00	0.00	0	120,365.0		
R2032	On 04/11/2021	Bond Future			9.86147	90.55917	9.91679	90.23028		12.88	0.00	0.00	0	21.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,369.59000	1.36959	1,273.36000	1.27336	1,369.590	12.10	0.33	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,682.67000	2.68267	2,530.19000	2.53019	2,682.670	12.72	0.50	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	73.32000	0.07332	82.77000	0.08277	73.320	15.80	0.02	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			10.05960	91.60917	10.11723	91.27673		12.32	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	942.54000	0.94254	878.37000	0.87837	942.540	11.23	0.21	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	1,275.07000	1.27507	1,193.82000	1.19382	1,275.070	11.33	0.27	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.58	Call	2,175.39000	2.17539	2,056.14000	2.05614	2,175.390	11.72	0.39	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	9.62	Call	2,273.25000	2.27325	2,150.39000	2.15039	2,273.250	11.76	0.40	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	4,226.78000	4.22678	4,419.19000	4.41919	4,226.780	11.95	0.55	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	3,265.09000	3.26509	3,428.24000	3.42824	3,265.090	12.23	0.46	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.35	Put	2,748.33000	2.74833	2,893.60000	2.89360	2,748.330	12.40	0.41	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	2,526.70000	2.52670	2,663.76000	2.66376	2,526.700	12.47	0.38	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.53	Put	2,362.61000	2.36261	2,493.30000	2.49330	2,362.610	12.54	0.36	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	2,121.62000	2.12162	2,242.39000	2.24239	2,121.620	12.68	0.33	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	1,674.47000	1.67447	1,775.17000	1.77517	1,674.470	13.03	0.28	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	11.13	Put	1,446.98000	1.44698	1,536.65000	1.53665	1,446.980	13.26	0.24	0.00	0	210.0		
R2032	On 05/05/2022	Bond Future			10.26449	88.55050	10.32459	88.21429		12.58	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			10.23335	94.10227	10.30179	93.64354		14.47	0.00	0.00	0	83,116.0		

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	1,134.45000		1.13445		988.01000	0.98801	1,134.450	13.77	0.38	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	601.21000		0.60121		725.18000	0.72518	601.210	14.81	0.22	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	151.76000		0.15176		194.07000	0.19407	151.760	15.92	0.07	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			10.42714		90.65303		10.49824	90.18968		14.29	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	2,032.47000		2.03247		1,861.34000	1.86134	2,032.470	13.45	0.40	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	2,061.41000		2.06141		1,888.64000	1.88864	2,061.410	13.46	0.41	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,393.16000		2.39316		2,202.42000	2.20242	2,393.160	13.65	0.45	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	2,536.54000		2.53654		2,750.48000	2.75048	2,536.540	14.13	0.43	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,731.59000		3.73159		3,479.13000	3.47913	3,731.590	14.15	0.58	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	1,487.75000		1.48775		1,634.49000	1.63449	1,487.750	14.67	0.28	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	1,301.72000		1.30172		1,434.24000	1.43424	1,301.720	14.85	0.25	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	715.18000		0.71518		796.78000	0.79678	715.180	15.80	0.15	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	44.87000		0.04487		52.58000	0.05258	44.870	17.60	0.01	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.62889		91.70381		10.70290	91.23538		13.72	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,423.66000		1.42366		1,307.58000	1.30758	1,423.660	12.61	0.27	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	2,329.74000		2.32974		2,164.83000	2.16483	2,329.740	13.06	0.38	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,767.84000		2.76784		2,582.68000	2.58268	2,767.840	13.25	0.42	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	3,027.47000		3.02747		2,830.99000	2.83099	3,027.470	13.34	0.45	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	3,835.60000		3.83560		4,070.42000	4.07042	3,835.600	13.63	0.47	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	2,825.00000		2.82500		3,015.54000	3.01554	2,825.000	13.97	0.38	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	2,780.48000		2.78048		2,968.82000	2.96882	2,780.480	14.00	0.37	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	2,312.98000		2.31298		2,477.27000	2.47727	2,312.980	14.27	0.32	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	2,123.68000		2.12368		2,277.40000	2.27740	2,123.680	14.44	0.30	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	1,631.01000		1.63101		1,755.49000	1.75549	1,631.010	14.93	0.24	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	1,456.02000		1.45602		1,569.34000	1.56934	1,456.020	15.17	0.22	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.82910		88.31468		10.90610	87.84085		14.13	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			10.46304		85.35960		10.53150	84.90063		15.85	0.00	0.00	0	126,595.0
R2037	On 04/11/2021	Bond Future			10.64794		86.29019		10.71895	85.82660		14.89	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	6,515.28000		6.51528		6,178.25000	6.17825	6,515.280	16.02	0.76	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	539.32000		0.53932		602.23000	0.60223	539.320	17.56	0.12	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.84029		83.03587		10.91411	82.56713		15.04	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.03896		84.02246		11.11572	83.54829		14.78	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			10.59585		87.43844		10.66427	86.94674		16.44	0.00	0.00	0	85,663.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,951.82000		3.95182		3,610.67000	3.61067	3,951.820	16.90	0.75	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	6,732.80000		6.73280		6,305.73000	6.30573	6,732.800	17.99	0.90	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	0.00000		0.00000		0.00000	0.00000	0.000	20.03	0.00	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			10.77622		88.39168		10.84719	87.89508		15.45	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			10.96373		84.91145		11.03752	84.40931		15.65	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	11.15684	85.92045		11.23358	85.41246		15.35	0.00	0.00	0	0.0
R2040	On	05/05/2022	9.82	Call	Bond Future	1,404.26000	1.40426		1,297.08000	1.29708	1,404.260	14.18	0.23	0.00	0	1,200.0
R2040	On	05/05/2022	10.57	Call	Bond Future	3,037.50000	3.03750		2,848.54000	2.84854	3,037.500	14.72	0.39	0.00	0	1,200.0
R2040	On	05/05/2022	13.04	Put	Bond Future	1,485.48000	1.48548		1,584.36000	1.58436	1,485.480	17.86	0.18	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	10.63657	84.24660		10.68960	83.85834		17.11	0.00	262,933,638.60	3,121	62,707.0
R2044	On	04/11/2021			Bond Future	10.80823	85.16504		10.86322	84.77298		16.08	0.00	0.00	0	0.0
R2044	On	03/02/2022			Bond Future	10.98640	81.77258		11.04356	81.37619		16.28	0.00	0.00	0	0.0
R2044	On	05/05/2022			Bond Future	11.16950	82.74424		11.22892	82.34334		15.97	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	10.54085	88.00939		10.60898	87.49157		16.69	0.00	0.00	0	171,110.0
R2048	On	05/08/2021	10.30	Call	Bond Future	1,120.53000	1.12053		965.55000	0.96555	1,120.530	15.90	0.36	0.00	0	1,300.0
R2048	On	05/08/2021	10.90	Call	Bond Future	3,596.46000	3.59646		3,257.23000	3.25723	3,596.460	16.91	0.71	0.00	0	1,300.0
R2048	On	04/11/2021			Bond Future	10.70782	84.55680		10.77855	84.03370		16.50	0.00	0.00	0	0.0
R2048	On	04/11/2021	9.60	Call	Bond Future	497.17000	0.49717		435.50000	0.43550	497.170	14.68	0.14	0.00	0	1,200.0
R2048	On	04/11/2021	10.30	Call	Bond Future	1,861.48000	1.86148		1,687.91000	1.68791	1,861.480	15.37	0.36	0.00	0	1,200.0
R2048	On	03/02/2022			Bond Future	10.88063	85.53694		10.95420	85.00800		15.84	0.00	0.00	0	0.0
R2048	On	05/05/2022			Bond Future	11.05072	82.13769		11.12718	81.60266		16.38	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	10.15223	72.83969		10.22028	72.43989		15.95	0.00	0.00	0	28,731.0
R209	On	04/11/2021			Bond Future	10.32198	70.49338		10.39241	70.08954		15.71	0.00	0.00	0	4,785.0
R209	On	04/11/2021	9.50	Call	Bond Future	746.91000	0.74691		666.61000	0.66661	746.910	14.11	0.22	0.00	0	6,000.0
R209	On	04/11/2021	10.00	Put	Bond Future	3,639.97000	3.63997		3,895.11000	3.89511	3,639.970	15.04	0.60	0.00	0	3,100.0
R209	On	04/11/2021	10.50	Put	Bond Future	2,170.40000	2.17040		2,354.92000	2.35492	2,170.400	15.71	0.42	0.00	0	9,400.0
R209	On	04/11/2021	12.00	Put	Bond Future	412.80000	0.41280		462.86000	0.46286	412.800	18.41	0.11	0.00	0	9,000.0
R209	On	03/02/2022			Bond Future	10.49444	71.31073		10.56740	70.90243		15.14	0.00	0.00	0	0.0
R209	On	05/05/2022			Bond Future	10.67080	69.01620		10.74644	68.60315		15.57	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	210.20747	210.20747		210.42554	210.42554			0.00	0.00	0	1,486.0
R210	On	04/11/2021			Bond Future	209.76508	209.76508		209.98651	209.98651			0.00	0.00	0	0.0
R210	On	03/02/2022			Bond Future	212.24605	212.24605		212.47061	212.47061			0.00	0.00	0	0.0
R210	On	05/05/2022			Bond Future	211.97964	211.97964		212.20796	212.20796			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	Options Inter
R212	On 05/08/2021	Bond Future			172.85934		172.85934		172.85820	172.85820			0.00	0.00	0	2,207.0
R212	On 04/11/2021	Bond Future			174.78517		174.78517		174.78475	174.78475			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			9.32929		88.59205		9.36198	88.40820		12.59	0.00	3,012,129.70	34	9,084.0
R213	On 04/11/2021	Bond Future			9.51543		86.02807		9.54939	85.84267		12.31	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.70952		87.02511		9.74491	86.83779		11.67	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	944.17000		0.94417		906.82000	0.90682	944.170	10.83	0.23	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,178.24000		1.17824		1,133.76000	1.13376	1,178.240	10.90	0.27	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,817.38000		1.81738		1,756.28000	1.75628	1,817.380	11.21	0.36	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,965.59000		1.96559		1,901.02000	1.90102	1,965.590	11.27	0.38	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,508.98000		3.50898		3,613.65000	3.61365	3,508.980	11.55	0.52	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	3,038.18000		3.03818		3,133.86000	3.13386	3,038.180	11.68	0.47	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,487.55000		2.48755		2,571.54000	2.57154	2,487.550	11.84	0.41	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	2,197.60000		2.19760		2,274.67000	2.27467	2,197.600	11.98	0.37	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	2,161.22000		2.16122		2,237.38000	2.23738	2,161.220	12.00	0.37	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	2,021.19000		2.02119		2,093.82000	2.09382	2,021.190	12.08	0.35	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,516.77000		1.51677		1,575.35000	1.57535	1,516.770	12.49	0.27	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,431.33000		1.43133		1,487.37000	1.48737	1,431.330	12.58	0.26	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.90369		84.52627		9.94057	84.33689		11.78	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			10.54131		69.69377		10.60428	69.31632		16.97	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future			10.70937		67.17598		10.77457	66.79473		16.78	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			10.88301		67.95462		10.95064	67.56914		16.14	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			11.05396		65.48180		11.12406	65.09189		16.66	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 :														355,636,648.33	3,951	1 140 824.0
Grand Total:														355,636,648.33	3,951	1 140 824.0