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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/06/2021

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		793.77300	793.77300			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		801.85900	801.85900		802.49900	802.49900			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		811.12800	811.12800		811.78500	811.78500			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		820.73800	820.73800		821.40800	821.40800			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		904.89300	904.89300		904.76100	904.76100			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		914.81000	914.81000		914.70700	914.70700			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		925.38400	925.38400		925.29100	925.29100			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		936.34700	936.34700		936.26000	936.26000			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		797.92400	797.92400		797.17100	797.17100			0.00	0.00	0	114.0
ALBI	On 04/11/2021	Index Future		806.66800	806.66800		805.93500	805.93500			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		815.99300	815.99300		815.26100	815.26100			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		825.66000	825.66000		824.92500	824.92500			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		11.17334	78.97106		11.20112	78.82106			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future		11.40615	76.07241		11.43460	75.92328			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		11.64924	76.97134		11.67874	76.82136			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		11.89551	74.12500		11.92617	73.97375			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		11.67187	77.89856		11.69445	77.75982			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future		11.89141	74.50533		11.91453	74.36765			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.11317	75.38627		12.13713	75.24788			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.34572	72.04000		12.37067	71.90043			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		787.92400	787.92400		787.21500	787.21500			0.00	0.00	0	981.0
GOVI	On 04/11/2021	GOVI		796.55900	796.55900		795.86800	795.86800			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		805.76600	805.76600		805.07800	805.07800			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		815.31300	815.31300		814.62200	814.62200			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		153.43291	153.43291		153.19991	153.19991			0.00	0.00	0	5,207.0
I2025	On 04/11/2021	Bond Future		155.13586	155.13586		154.90535	154.90535			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		155.39806	155.39806		155.16678	155.16678			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.27686	157.27686		157.04385	157.04385			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		113.74380	113.74380		113.88598	113.88598			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future		113.83741	113.83741		113.98492	113.98492			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		115.18165	115.18165		115.33236	115.33236			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		115.38420	115.38420		115.53746	115.53746			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	107.14444	107.14444	107.23240	107.23240					0.00	0.00	0	9,059.0
I2033	On 04/11/2021	Bond Future	107.08547	107.08547	107.17800	107.17800					0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	108.34989	108.34989	108.44487	108.44487					0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	108.39086	108.39086	108.48774	108.48774					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	118.43565	118.43565	119.11897	119.11897					0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future	119.75020	119.75020	120.44509	120.44509					0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	119.39848	119.39848	120.10308	120.10308					0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	120.84222	120.84222	121.55614	121.55614					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	108.34427	108.34427	109.70669	109.70669					0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	107.71024	107.71024	109.09131	109.09131					0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	108.98224	108.98224	110.38115	110.38115					0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	108.43018	108.43018	109.84673	109.84673					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	109.66778	109.66778	110.57919	110.57919					0.00	0.00	0	11,059.0
I2050	On 04/11/2021	Bond Future	110.88482	110.88482	111.80991	111.80991					0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	110.23256	110.23256	111.16995	111.16995					0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	111.56545	111.56545	112.51490	112.51490					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	291.02700	291.02700	292.13700	292.13700					0.00	0.00	0	451.0
IGOV	On 04/11/2021	Index Future	294.28800	294.28800	295.42100	295.42100					0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	297.76000	297.76000	298.91100	298.91100					0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	301.35800	301.35800	302.52500	302.52500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.71500	96.28500	3.72500	96.27500					0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.83000	96.17000	3.77500	96.22500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.86500	96.13500	3.82500	96.17500					0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	4.03000	95.97000	3.92700	96.07300					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	4.07000	95.93000	4.01900	95.98100					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.23500	95.76500	4.09900	95.90100					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.54000	95.46000	4.44000	95.56000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.94500	95.05500	4.71400	95.28600					0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.11500	94.88500	5.00000	95.00000					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.47000	94.53000	5.23300	94.76700					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.63000	94.37000	5.46900	94.53100					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	5.72500	94.27500	5.68500	94.31500					0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.49372	114.51780	7.47481	114.60669				6.52	0.00	28,629,450.00	250	86,998.0

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			7.68263	115.76070		7.66166	115.85439		5.55	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,330.13000	1.33013		1,294.04000	1.29404	1,330.130	5.56	0.45	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	254.34000	0.25434		246.42000	0.24642	254.340	6.12	0.12	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.87919	111.81780		7.85649	111.91397		5.41	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.09165	113.14446		8.06718	113.24247		5.32	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			321.65319	321.65319		321.61570	321.61570			0.00	0.00	0	1,120.0
R197	On 04/11/2021	Bond Future			325.22282	325.22282		325.19559	325.19559			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			320.91280	320.91280		320.88926	320.88926			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.79354	324.79354		324.77186	324.77186			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			234.87053	234.87053		235.76066	235.76066			0.00	0.00	0	9,436.0
R202	On 04/11/2021	Bond Future			237.47716	237.47716		238.38499	238.38499			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			235.95211	235.95211		236.87363	236.87363			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			238.80499	238.80499		239.73918	239.73918			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			5.27546	107.09577		5.27602	107.09492		0.97	0.00	4,926,405.42	46	15,368.0
R2023	On 04/11/2021	Bond Future			5.44890	104.35094		5.44685	104.35355		1.05	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.65526	105.55839		5.65143	105.56232		0.96	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.92456	102.90003		5.91864	102.90469		0.86	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			9.02841	94.23502		9.02524	94.25280		11.07	0.00	0.00	0	101,294.0
R2030	On 05/08/2021	Bond Future	7.70	Call	7.43000	0.00743		8.46000	0.00846	7.430	10.24	0.01	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	306.12000	0.30612		320.67000	0.32067	306.120	10.63	0.18	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	729.54000	0.72954		751.79000	0.75179	729.540	10.90	0.34	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	832.03000	0.83203		855.43000	0.85543	832.030	10.94	0.37	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,114.70000	1.11470		1,140.42000	1.14042	1,114.700	11.03	0.45	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	1,022.59000	1.02259		1,032.80000	1.03280	1,022.590	11.19	0.41	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,828.19000	2.82819		2,856.15000	2.85615	2,828.190	11.51	0.76	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	228.00000	0.22800		235.73000	0.23573	228.000	11.91	0.13	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	70.26000	0.07026		74.26000	0.07426	70.260	12.41	0.05	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	43.43000	0.04343		46.34000	0.04634	43.430	12.57	0.03	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	0.01000	0.00001		0.01000	0.00001	0.010	13.34	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.21762	95.25831		9.21373	95.27942		10.03	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	458.51000	0.45851		467.24000	0.46724	458.510	9.30	0.17	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	1,190.83000	1.19083	1,205.80000	1.20580	1,190.830	9.70	0.34	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,203.31000	2.20331	2,222.76000	2.22276	2,203.310	10.00	0.51	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	4,580.02000	4.58002	4,603.23000	4.60323	4,580.020	10.63	0.74	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	163.98000	0.16398	165.81000	0.16581	163.980	12.30	0.05	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	118.11000	0.11811	119.62000	0.11962	118.110	12.30	0.04	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.41527	92.35628	9.41096	92.37888		9.70	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	748.03000	0.74803	757.09000	0.75709	748.030	9.04	0.21	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,445.85000	1.44585	1,459.11000	1.45911	1,445.850	9.29	0.34	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	2,923.78000	2.92378	2,918.64000	2.91864	2,923.780	9.62	0.51	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	3,278.99000	3.27899	3,298.14000	3.29814	3,278.990	9.76	0.57	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,949.44000	1.94944	1,947.02000	1.94702	1,949.440	9.89	0.38	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	704.52000	0.70452	705.27000	0.70527	704.520	11.04	0.16	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.62400	93.45246	9.61938	93.47586		9.46	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	655.23000	0.65523	662.26000	0.66226	655.230	8.81	0.17	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	990.41000	0.99041	999.60000	0.99960	990.410	8.85	0.23	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,597.81000	1.59781	1,610.04000	1.61004	1,597.810	8.97	0.33	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	3,945.31000	3.94531	3,937.46000	3.93746	3,945.310	9.24	0.55	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	2,505.18000	2.50518	2,500.88000	2.50088	2,505.180	9.56	0.40	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	1,090.38000	1.09038	1,089.76000	1.08976	1,090.380	10.56	0.20	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			9.71796	93.37823	9.72496	93.33546		12.43	0.00	3,361,616.28	36	120,231.0	
R2032	On 04/11/2021	Bond Future			9.91395	90.24713	9.92073	90.20692		12.05	0.00	3,248,896.68	36	57.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,069.68000	1.06968	1,066.00000	1.06600	1,069.680	11.26	0.29	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,300.26000	2.30026	2,290.77000	2.29077	2,300.260	11.89	0.48	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	50.57000	0.05057	52.60000	0.05260	50.570	14.97	0.02	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.11459	91.29192	10.12148	91.25228		11.45	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	687.53000	0.68753	684.81000	0.68481	687.530	10.38	0.18	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	968.26000	0.96826	964.18000	0.96418	968.260	10.45	0.23	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,784.43000	1.78443	1,776.77000	1.77677	1,784.430	10.84	0.36	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	1,876.17000	1.87617	1,868.13000	1.86813	1,876.170	10.88	0.37	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	4,121.27000	4.12127	4,150.99000	4.15099	4,121.270	11.08	0.57	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	3,129.23000	3.12923	3,155.40000	3.15540	3,129.230	11.36	0.48	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	2,600.30000	2.60030	2,624.12000	2.62412	2,600.300	11.53	0.42	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	2,375.05000	2.37505	2,397.73000	2.39773	2,375.050	11.60	0.39	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	2,209.22000	2.20922	2,231.01000	2.23101	2,209.220	11.67	0.37	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,968.07000	1.96807	1,988.45000	1.98845	1,968.070	11.81	0.34	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	1,523.50000	1.52350	1,540.95000	1.54095	1,523.500	12.17	0.27	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	1,300.24000	1.30024	1,316.01000	1.31601	1,300.240	12.40	0.24	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.32203	88.22857	10.32910	88.18913		11.68	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			10.27287	93.83697	10.30026	93.65375		13.64	0.00	27,869,580.09	297	82,469.0	

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	892.50000	0.89250		850.54000	0.85054	892.500	13.36	0.34	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	542.56000	0.54256		600.74000	0.60074	542.560	14.45	0.22	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	118.96000	0.11896		137.94000	0.13794	118.960	15.62	0.06	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.46881	90.38105		10.49683	90.19884		13.34	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	1,756.26000	1.75626		1,697.89000	1.69789	1,756.260	12.89	0.38	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,782.86000	1.78286		1,723.84000	1.72384	1,782.860	12.90	0.38	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,090.95000	2.09095		2,024.75000	2.02475	2,090.950	13.04	0.43	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	2,452.98000	2.45298		2,544.62000	2.54462	2,452.980	13.45	0.44	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,374.75000	3.37475		3,282.88000	3.28288	3,374.750	13.47	0.57	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	1,416.82000	1.41682		1,480.00000	1.48000	1,416.820	14.14	0.29	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	1,237.13000	1.23713		1,294.31000	1.29431	1,237.130	14.36	0.26	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	662.03000	0.66203		697.35000	0.69735	662.030	15.36	0.15	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	28.85000	0.02885		31.52000	0.03152	28.850	16.72	0.01	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.67255	91.42704		10.70155	91.24389		12.71	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,100.61000	1.10061		1,063.43000	1.06343	1,100.610	11.64	0.24	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	1,924.21000	1.92421		1,867.72000	1.86772	1,924.210	12.06	0.35	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	2,336.73000	2.33673		2,271.95000	2.27195	2,336.730	12.25	0.40	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	2,584.95000	2.58495		2,515.47000	2.51547	2,584.950	12.34	0.43	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	3,640.41000	3.64041		3,738.45000	3.73845	3,640.410	12.63	0.49	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	2,617.88000	2.61788		2,696.96000	2.69696	2,617.880	12.98	0.38	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	2,573.16000	2.57316		2,651.29000	2.65129	2,573.160	13.00	0.38	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	2,109.15000	2.10915		2,176.96000	2.17696	2,109.150	13.29	0.32	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	1,923.15000	1.92315		1,986.44000	1.98644	1,923.150	13.45	0.30	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	1,446.12000	1.44612		1,496.96000	1.49696	1,446.120	13.96	0.24	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	1,279.07000	1.27907		1,325.17000	1.32517	1,279.070	14.20	0.21	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			10.87468	88.03375		10.90478	87.84894		13.07	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			10.48717	85.19741		10.52477	84.94558		14.95	0.00	0.00	0	126,501.0	
R2037	On 04/11/2021	Bond Future			10.67354	86.12262		10.71214	85.87089		13.92	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	6,192.30000	6.19230		6,010.08000	6.01008	6,192.300	15.10	0.77	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	442.55000	0.44255		475.72000	0.47572	442.550	16.70	0.10	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			10.86716	82.86479		10.90715	82.61116		13.95	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			11.06704	83.84853		11.10854	83.59247		13.69	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			10.62521	87.22691		10.65769	86.99384		15.53	0.00	0.00	0	85,663.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,619.72000	3.61972		3,463.91000	3.46391	3,619.720	16.04	0.76	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	6,455.11000	6.45511		6,253.03000	6.25303	6,455.110	17.29	0.92	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	19.97	0.00	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			10.80722	88.17421		10.84053	87.94149		14.47	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			10.99621	84.68985		11.03070	84.45553		14.54	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	11.19076	85.69531		11.22655	85.45880		14.25	0.00	0.00	0	0.0
R2040	On	05/05/2022	9.82	Call	Bond Future	1,122.34000	1.12234		1,079.91000	1.07991	1,122.340	13.28	0.20	0.00	0	1,200.0
R2040	On	05/05/2022	10.57	Call	Bond Future	2,592.62000	2.59262		2,511.91000	2.51191	2,592.620	13.65	0.37	0.00	0	1,200.0
R2040	On	05/05/2022	13.04	Put	Bond Future	1,295.83000	1.29583		1,341.91000	1.34191	1,295.830	16.87	0.17	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	10.66113	84.06641		10.68844	83.86680		16.18	0.00	0.00	0	62,468.0
R2044	On	04/11/2021			Bond Future	10.83422	84.97935		10.86217	84.78043		15.07	0.00	0.00	0	0.0
R2044	On	03/02/2022			Bond Future	11.01366	81.58314		11.04257	81.38303		15.15	0.00	0.00	0	0.0
R2044	On	05/05/2022			Bond Future	11.19796	82.55181		11.22796	82.34979		14.84	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	10.58627	87.66356		10.60832	87.49656		15.81	0.00	0.00	0	171,055.0
R2048	On	05/08/2021	10.30	Call	Bond Future	862.81000	0.86281		831.59000	0.83159	862.810	15.56	0.32	0.00	0	1,300.0
R2048	On	05/08/2021	10.90	Call	Bond Future	3,218.17000	3.21817		3,123.73000	3.12373	3,218.170	16.63	0.70	0.00	0	1,300.0
R2048	On	04/11/2021			Bond Future	10.75548	84.20368		10.77801	84.03767		15.49	0.00	0.00	0	0.0
R2048	On	04/11/2021	9.60	Call	Bond Future	379.30000	0.37930		365.98000	0.36598	379.300	14.25	0.11	0.00	0	1,200.0
R2048	On	04/11/2021	10.30	Call	Bond Future	1,597.30000	1.59730		1,552.19000	1.55219	1,597.300	14.91	0.34	0.00	0	1,200.0
R2048	On	03/02/2022			Bond Future	10.93043	85.17824		10.95374	85.01129		14.77	0.00	0.00	0	0.0
R2048	On	05/05/2022			Bond Future	11.10261	81.77391		11.12677	81.60551		15.25	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	10.19749	72.57342		10.22461	72.41456		15.05	0.00	943,454.46	13	28,825.0
R209	On	04/11/2021			Bond Future	10.36938	70.22123		10.39705	70.06305		14.69	0.00	0.00	0	4,785.0
R209	On	04/11/2021	9.50	Call	Bond Future	547.60000	0.54760		524.00000	0.52400	547.600	13.18	0.19	0.00	0	6,000.0
R209	On	04/11/2021	10.00	Put	Bond Future	3,598.74000	3.59874		3,707.21000	3.70721	3,598.740	14.03	0.63	0.00	0	3,100.0
R209	On	04/11/2021	10.50	Put	Bond Future	2,070.30000	2.07030		2,149.18000	2.14918	2,070.300	14.69	0.43	0.00	0	9,400.0
R209	On	04/11/2021	12.00	Put	Bond Future	345.92000	0.34592		366.54000	0.36654	345.920	17.48	0.10	0.00	0	9,000.0
R209	On	03/02/2022			Bond Future	10.54380	71.03413		10.57233	70.87497		14.05	0.00	0.00	0	0.0
R209	On	05/05/2022			Bond Future	10.72211	68.73563		10.75161	68.57505		14.43	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	208.91326	208.91326		209.90083	209.90083			0.00	0.00	0	1,486.0
R210	On	04/11/2021			Bond Future	208.44793	208.44793		209.45336	209.45336			0.00	0.00	0	0.0
R210	On	03/02/2022			Bond Future	210.90953	210.90953		211.92939	211.92939			0.00	0.00	0	0.0
R210	On	05/05/2022			Bond Future	210.62494	210.62494		211.65864	211.65864			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			172.76927	172.76927		172.90245	172.90245			0.00	43,192,317.50	250	2,457.0
R212	On 04/11/2021	Bond Future			174.68690	174.68690		174.82732	174.82732			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			9.38443	88.28224		9.39134	88.24352		11.91	0.00	82,102,483.20	930	9,084.0
R213	On 04/11/2021	Bond Future			9.57350	85.71136		9.58018	85.67503		11.56	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.77041	86.70316		9.77717	86.66751		10.88	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	699.78000	0.69978	697.10000	0.69710	699.780	699.780	10.05	0.19	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	900.23000	0.90023	896.62000	0.89662	900.230	900.230	10.11	0.24	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,476.49000	1.47649	1,470.43000	1.47043	1,476.490	1,476.490	10.42	0.33	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,613.63000	1.61363	1,607.00000	1.60700	1,613.630	1,613.630	10.48	0.35	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,434.07000	3.43407	3,459.86000	3.45986	3,434.070	3,434.070	10.76	0.54	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,944.57000	2.94457	2,968.58000	2.96858	2,944.570	2,944.570	10.89	0.49	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,380.82000	2.38082	2,402.40000	2.40240	2,380.820	2,380.820	11.06	0.42	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	2,084.55000	2.08455	2,104.62000	2.10462	2,084.550	2,084.550	11.20	0.38	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	2,047.52000	2.04752	2,067.39000	2.06739	2,047.520	2,047.520	11.22	0.37	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,905.34000	1.90534	1,924.42000	1.92442	1,905.340	1,905.340	11.30	0.35	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,399.91000	1.39991	1,415.76000	1.41576	1,399.910	1,399.910	11.72	0.28	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,315.49000	1.31549	1,330.73000	1.33073	1,315.490	1,315.490	11.80	0.26	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.96736	84.19967		9.97430	84.16417		10.93	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			10.58156	69.45212		10.60359	69.32044		16.04	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future			10.75155	66.92894		10.77401	66.79799		15.71	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			10.92700	67.70348		10.95016	67.57187		15.02	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			11.09969	65.22702		11.12362	65.09433		15.47	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 :													194,274,203.63	1,858	1 139 013.0
Grand Total:													194,274,203.63	1,858	1 139 013.0