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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 01/07/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap		90.70000	90.70000		90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 05/08/2021	Index Future		789.24300	789.24300		792.94500	792.94500			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		797.88500	797.88500		801.63200	801.63200			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		807.10300	807.10300		810.89500	810.89500			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		816.66300	816.66300		820.50100	820.50100			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		904.92700	904.92700		908.28900	908.28900			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		914.83600	914.83600		918.23900	918.23900			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		925.40500	925.40500		928.85000	928.85000			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		936.36600	936.36600		939.85300	939.85300			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		797.15600	797.15600		800.11700	800.11700			0.00	0.00	0	114.0
ALBI	On 04/11/2021	Index Future		805.88500	805.88500		808.88100	808.88100			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		815.19600	815.19600		818.22900	818.22900			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		824.85100	824.85100		827.92100	827.92100			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		11.16806	78.99962		11.11981	79.26128			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future		11.40090	76.09997		11.35059	76.36484			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		11.64395	76.99828		11.59142	77.26654			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		11.89009	74.15178		11.83528	74.42340			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		11.66723	77.92712		11.62898	78.16326			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future		11.88679	74.53289		11.84684	74.77196			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.10850	75.41330		12.06679	75.65542			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.34093	72.06685		12.29732	72.31205			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		787.17300	787.17300		790.11800	790.11800			0.00	0.00	0	981.0
GOVI	On 04/11/2021	GOVI		795.79200	795.79200		798.77300	798.77300			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		804.98600	804.98600		808.00400	808.00400			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		814.52100	814.52100		817.57500	817.57500			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		153.16371	153.16371		153.13874	153.13874			0.00	42,885,838.80	280	5,027.0
I2025	On 04/11/2021	Bond Future		154.86104	154.86104		154.83647	154.83647			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		155.11860	155.11860		155.09402	155.09402			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		156.99301	156.99301		156.96841	156.96841			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		113.58712	113.58712		113.56609	113.56609			0.00	12,494,583.20	110	3,031.0
I2029	On 04/11/2021	Bond Future		113.67712	113.67712		113.65627	113.65627			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		115.01822	115.01822		114.99746	114.99746			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		115.21834	115.21834		115.19739	115.19739			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	106.47987		106.47987		106.56488	106.56488			0.00	10,647,987.00	100	8,979.0
I2033	On 04/11/2021	Bond Future	106.41168		106.41168		106.49815	106.49815			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	107.66698		107.66698		107.75475	107.75475			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	107.69929		107.69929		107.78820	107.78820			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	117.91511		117.91511		117.96695	117.96695			0.00	4,716,604.40	40	7,723.0
I2038	On 04/11/2021	Bond Future	119.22186		119.22186		119.27481	119.27481			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	118.86300		118.86300		118.91674	118.91674			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	120.29952		120.29952		120.35413	120.35413			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	107.43658		107.43658		107.32303	107.32303			0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	106.79085		106.79085		106.67635	106.67635			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	108.05082		108.05082		107.93544	107.93544			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	107.48734		107.48734		107.37047	107.37047			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	109.45314		109.45314		109.42968	109.42968			0.00	0.00	0	11,059.0
I2050	On 04/11/2021	Bond Future	110.66593		110.66593		110.64258	110.64258			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	110.01021		110.01021		109.98678	109.98678			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	111.33961		111.33961		111.31615	111.31615			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	290.26700		290.26700		290.01800	290.01800			0.00	0.00	0	451.0
IGOV	On 04/11/2021	Index Future	293.51700		293.51700		293.26700	293.26700			0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	296.97900		296.97900		296.72700	296.72700			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	300.56600		300.56600		300.31200	300.31200			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		3.84000	96.16000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.87500		96.12500		3.87500	96.12500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	4.05000		95.95000		4.05000	95.95000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	4.09000		95.91000		4.09000	95.91000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.25500		95.74500		4.24500	95.75500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.54000		95.46000		4.52000	95.48000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.96500		95.03500		4.90500	95.09500			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.11000		94.89000		5.06000	94.94000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.47000		94.53000		5.44000	94.56000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.60000		94.40000		5.57500	94.42500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	5.81500		94.18500		5.77500	94.22500			0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.61332		113.95757		7.49767	114.49924		6.47	0.00	0.00	0	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			7.81029	115.19242		7.68716	115.74047			5.59	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,603.22000	1.60322		1,344.22000	1.34422	1,603.220		5.60	0.51	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	328.48000	0.32848		257.63000	0.25763	328.480		6.15	0.15	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			8.01572	111.24164		7.88426	111.79634			5.51	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.23796	112.56073		8.09722	113.12216			5.51	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			321.38694	321.38694		321.48982	321.48982				0.00	0.00	0	1,117.0
R197	On 04/11/2021	Bond Future			324.94819	324.94819		325.05360	325.05360				0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			320.63248	320.63248		320.73965	320.73965				0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.50776	324.50776		324.61673	324.61673				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			235.06589	235.06589		233.73976	233.73976				0.00	49,128,771.01	209	9,635.0
R202	On 04/11/2021	Bond Future			237.67066	237.67066		236.33058	236.33058				0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			236.14593	236.14593		234.79068	234.79068				0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			238.99970	238.99970		237.62835	237.62835				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			5.36930	106.95412		5.32324	107.02362			0.93	0.00	0.00	0	15,368.0
R2023	On 04/11/2021	Bond Future			5.56302	104.20591		5.50735	104.27662			1.04	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.79941	105.41044		5.72938	105.48228			0.97	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			6.11565	102.74961		6.02302	102.82248			0.88	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			9.01937	94.28572		8.96053	94.61658			11.06	0.00	6,600,000.40	70	101,224.0
R2030	On 05/08/2021	Bond Future	7.70	Call	6.11000	0.00611		9.62000	0.00962	6.110		10.23	0.01	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	291.59000	0.29159		367.46000	0.36746	291.590		10.62	0.18	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	712.88000	0.71288		849.79000	0.84979	712.880		10.89	0.34	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	815.81000	0.81581		964.44000	0.96444	815.810		10.93	0.38	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,100.70000	1.10070		1,277.48000	1.27748	1,100.700		11.02	0.46	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	964.99000	0.96499		855.07000	0.85507	964.990		11.18	0.40	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,836.80000	2.83680		3,109.52000	3.10952	2,836.800		11.50	0.77	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	201.78000	0.20178		174.82000	0.17482	201.780		11.90	0.12	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	58.78000	0.05878		50.70000	0.05070	58.780		12.40	0.04	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	35.38000	0.03538		30.52000	0.03052	35.380		12.56	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		13.31	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.20849	95.30787		9.14696	95.64274			10.15	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	473.53000	0.47353		539.51000	0.53951	473.530		9.42	0.17	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	1,216.59000	1.21659	1,343.22000	1.34322	1,216.590	9.82	0.34	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	9.20	Call	2,237.58000	2.23758	2,420.78000	2.42078	2,237.580	10.12	0.51	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	9.90	Call	4,623.29000	4.62329	4,882.38000	4.88238	4,623.290	10.75	0.74	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	11.26	Put	162.70000	0.16270	148.35000	0.14835	162.700	12.42	0.05	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	117.20000	0.11720	106.53000	0.10653	117.200	12.42	0.04	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			9.40593	92.40527	9.34146	92.74431		9.92	0.00	0.00	0	0.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	795.43000	0.79543	876.62000	0.87662	795.430	9.26	0.22	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	8.85	Call	1,509.09000	1.50909	1,635.45000	1.63545	1,509.090	9.51	0.35	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	2,947.37000	2.94737	2,787.03000	2.78703	2,947.370	9.83	0.50	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.60	Call	3,355.93000	3.35593	3,559.40000	3.55940	3,355.930	9.98	0.57	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	1,978.17000	1.97817	1,859.25000	1.85925	1,978.170	10.11	0.38	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	10.85	Put	726.25000	0.72625	676.71000	0.67671	726.250	11.26	0.16	0.00	0	1,000.0		
R2030	On 05/05/2022	Bond Future			9.61435	93.50134	9.54677	93.84458		9.83	0.00	0.00	0	0.0		
R2030	On 05/05/2022	Bond Future	8.14	Call	739.00000	0.73900	806.14000	0.80614	739.000	9.18	0.18	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	8.47	Call	1,092.60000	1.09260	1,182.55000	1.18255	1,092.600	9.22	0.24	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	8.89	Call	1,720.60000	1.72060	1,844.26000	1.84426	1,720.600	9.34	0.34	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	9.35	Put	4,034.01000	4.03401	3,854.37000	3.85437	4,034.010	9.61	0.55	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	9.95	Put	2,598.17000	2.59817	2,467.67000	2.46767	2,598.170	9.93	0.40	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	11.04	Put	1,163.27000	1.16327	1,097.64000	1.09764	1,163.270	10.93	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			9.71422	93.40110	9.65034	93.79283		12.41	0.00	0.00	0	120,181.0		
R2032	On 04/11/2021	Bond Future			9.91032	90.26867	9.84372	90.66504		12.16	0.00	0.00	0	57.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,077.27000	1.07727	1,206.82000	1.20682	1,077.270	11.36	0.29	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,312.57000	2.31257	2,519.50000	2.51950	2,312.570	12.00	0.48	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	50.24000	0.05024	45.13000	0.04513	50.240	15.09	0.02	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			10.11100	91.31259	10.04152	91.71381		11.70	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	740.44000	0.74044	823.10000	0.82310	740.440	10.69	0.19	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	1,056.22000	1.05622	1,162.80000	1.16280	1,056.220	10.88	0.24	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.58	Call	1,915.27000	1.91527	2,073.19000	2.07319	1,915.270	11.35	0.37	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	9.62	Call	2,006.64000	2.00664	2,169.28000	2.16928	2,006.640	11.39	0.38	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	4,228.44000	4.22844	4,012.22000	4.01222	4,228.440	11.56	0.57	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	3,230.91000	3.23091	3,052.24000	3.05224	3,230.910	11.81	0.47	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.35	Put	2,708.46000	2.70846	2,552.24000	2.55224	2,708.460	12.00	0.42	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	2,489.31000	2.48931	2,343.19000	2.34319	2,489.310	12.11	0.39	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.53	Put	2,327.45000	2.32745	2,189.09000	2.18909	2,327.450	12.20	0.37	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	2,090.14000	2.09014	1,963.71000	1.96371	2,090.140	12.37	0.34	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	1,641.13000	1.64113	1,538.46000	1.53846	1,641.130	12.75	0.28	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	11.13	Put	1,414.12000	1.41412	1,324.19000	1.32419	1,414.120	12.99	0.25	0.00	0	210.0		
R2032	On 05/05/2022	Bond Future			10.31839	88.24889	10.24587	88.65501		12.10	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			10.25898	93.93009	10.21037	94.25706		13.62	0.00	0.00	0	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	882.14000		0.88214	1,021.66000	1.02166	882.140	13.34	0.35	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	489.03000		0.48903	442.01000	0.44201	489.030	14.45	0.20	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	99.94000		0.09994	90.50000	0.09050	99.940	15.63	0.05	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.45461		90.47360	10.40401	90.80452		13.45	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	1,793.42000		1.79342	1,934.92000	1.93492	1,793.420	13.00	0.39	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,820.35000		1.82035	1,963.15000	1.96315	1,820.350	13.01	0.39	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,132.11000		2.13211	2,289.10000	2.28910	2,132.110	13.15	0.43	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	2,413.53000		2.41353	2,284.69000	2.28469	2,413.530	13.56	0.43	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,428.46000		3.42846	3,632.81000	3.63281	3,428.460	13.58	0.57	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	1,391.95000		1.39195	1,310.72000	1.31072	1,391.950	14.26	0.28	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	1,214.69000		1.21469	1,142.86000	1.14286	1,214.690	14.48	0.25	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	648.77000		0.64877	608.90000	0.60890	648.770	15.48	0.15	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	28.11000		0.02811	26.06000	0.02606	28.110	16.86	0.01	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.65793		91.51958	10.60519	91.85458		12.99	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,172.62000		1.17262	1,263.37000	1.26337	1,172.620	11.92	0.25	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	2,016.03000		2.01603	2,146.20000	2.14620	2,016.030	12.34	0.36	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	2,435.02000		2.43502	2,581.36000	2.58136	2,435.020	12.53	0.41	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	2,685.35000		2.68535	2,840.65000	2.84065	2,685.350	12.62	0.43	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	3,656.85000		3.65685	3,506.07000	3.50607	3,656.850	12.90	0.48	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	2,641.76000		2.64176	2,524.36000	2.52436	2,641.760	13.26	0.38	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	2,597.23000		2.59723	2,481.46000	2.48146	2,597.230	13.28	0.38	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	2,134.67000		2.13467	2,036.39000	2.03639	2,134.670	13.57	0.32	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	1,948.88000		1.94888	1,858.15000	1.85815	1,948.880	13.73	0.30	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	1,471.17000		1.47117	1,400.70000	1.40070	1,471.170	14.24	0.24	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	1,303.76000		1.30376	1,240.79000	1.24079	1,303.760	14.48	0.21	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			10.85957		88.12673	10.80465	88.46591		13.54	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			10.45793		85.39401	10.40935	85.72216		14.92	0.00	0.00	0	126,473.0	
R2037	On 04/11/2021	Bond Future			10.64342		86.31983	10.59294	86.65190		14.03	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	6,344.89000		6.34489	6,612.95000	6.61295	6,344.890	15.22	0.77	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	422.65000		0.42265	396.17000	0.39617	422.650	16.84	0.10	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			10.83600		83.06323	10.78347	83.39937		14.25	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			11.03473		84.04871	10.98007	84.38904		14.17	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			10.61648		87.28972	10.57802	87.56730		15.51	0.00	5,237,383.20	60	85,663.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,629.52000		3.62952	3,863.73000	3.86373	3,629.520	16.03	0.77	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	6,494.35000		6.49435	6,760.81000	6.76081	6,494.350	17.31	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	20.10	0.00	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			10.79839		88.23606	10.75840	88.51709		14.59	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			10.98718		84.75136	10.94555	85.03589		14.85	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			11.18145		85.75701		11.13813	86.04505		14.75	0.00	0.00	0	0.00
R2040	On 05/05/2022	Bond Future	9.82	Call	1,240.48000		1.24048		1,308.27000	1.30827	1,240.480	13.79	0.21	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	2,755.15000		2.75515		2,873.18000	2.87318	2,755.150	14.16	0.38	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	1,380.10000		1.38010		1,336.46000	1.33646	1,380.100	17.40	0.17	0.00	0	1,200.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/08/2021	Bond Future			10.66298		84.05287		10.61934	84.37340		16.16	0.00	0.00	0	62,458.00
R2044	On 04/11/2021	Bond Future			10.83635		84.96416		10.79099	85.28860		15.20	0.00	0.00	0	0.00
R2044	On 03/02/2022	Bond Future			11.01602		81.56677		10.96881	81.89521		15.48	0.00	0.00	0	0.00
R2044	On 05/05/2022	Bond Future			11.20051		82.53461		11.15140	82.86703		15.37	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/08/2021	Bond Future			10.58877		87.64459		10.53988	88.01680		15.80	0.00	0.00	0	171,055.00
R2048	On 05/08/2021	Bond Future	10.30	Call	814.59000		0.81459		957.38000	0.95738	814.590	15.56	0.31	0.00	0	1,300.00
R2048	On 05/08/2021	Bond Future	10.90	Call	3,163.14000		3.16314		3,452.37000	3.45237	3,163.140	16.65	0.71	0.00	0	1,300.00
R2048	On 04/11/2021	Bond Future			10.75828		84.18302		10.70745	84.55955		15.63	0.00	0.00	0	0.00
R2048	On 04/11/2021	Bond Future	9.60	Call	384.99000		0.38499		435.98000	0.43598	384.990	14.45	0.11	0.00	0	1,200.00
R2048	On 04/11/2021	Bond Future	10.30	Call	1,593.95000		1.59395		1,735.85000	1.73585	1,593.950	15.05	0.34	0.00	0	1,200.00
R2048	On 03/02/2022	Bond Future			10.93349		85.15629		10.88056	85.53744		15.10	0.00	0.00	0	0.00
R2048	On 05/05/2022	Bond Future			11.10587		81.75115		11.05082	82.13698		15.80	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/08/2021	Bond Future			10.19479		72.58927		10.14601	72.87640		15.03	0.00	0.00	0	28,825.00
R209	On 04/11/2021	Bond Future			10.36680		70.23600		10.31621	70.52661		14.81	0.00	0.00	0	4,785.00
R209	On 04/11/2021	Bond Future	9.50	Call	600.43000		0.60043		666.56000	0.66656	600.430	13.73	0.20	0.00	0	6,000.00
R209	On 04/11/2021	Bond Future	10.00	Put	3,648.87000		3.64887		3,480.04000	3.48004	3,648.870	14.52	0.62	0.00	0	3,100.00
R209	On 04/11/2021	Bond Future	10.50	Put	2,114.85000		2.11485		2,001.08000	2.00108	2,114.850	15.12	0.43	0.00	0	9,400.00
R209	On 04/11/2021	Bond Future	12.00	Put	382.38000		0.38238		358.64000	0.35864	382.380	18.14	0.10	0.00	0	9,000.00
R209	On 03/02/2022	Bond Future			10.54128		71.04821		10.48881	71.34238		14.36	0.00	0.00	0	0.00
R209	On 05/05/2022	Bond Future			10.71958		68.74942		10.66515	69.04720		14.94	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			209.19186		209.19186		209.02688	209.02688			0.00	12,551,511.60	60	1,486.00
R210	On 04/11/2021	Bond Future			208.72613		208.72613		208.56014	208.56014			0.00	0.00	0	0.00
R210	On 03/02/2022	Bond Future			211.18874		211.18874		211.02130	211.02130			0.00	0.00	0	0.00
R210	On 05/05/2022	Bond Future			210.90706		210.90706		210.73776	210.73776			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00



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	172.80434	172.80434	172.83240	172.83240			0.00	0.00	0	2,457.0
R212		On 04/11/2021	Bond Future	174.71940	174.71940	174.74850	174.74850			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	9.38613	88.27271	9.32724	88.60359		11.90	0.00	0.00	0	9,084.0
R213		On 04/11/2021	Bond Future	9.57555	85.70021	9.51415	86.03507		11.67	0.00	0.00	0	0.0
R213		On 03/02/2022	Bond Future	9.77274	86.69087	9.70863	87.02983		11.12	0.00	0.00	0	0.0
R213	8.63	Call	Bond Future	730.82000	0.73082	804.99000	0.80499	730.820	10.28	0.20	0.00	0	200.0
R213	8.80	Call	Bond Future	935.40000	0.93540	1,024.17000	1.02417	935.400	10.35	0.24	0.00	0	102.0
R213	9.15	Call	Bond Future	1,518.67000	1.51867	1,641.72000	1.64172	1,518.670	10.66	0.34	0.00	0	220.0
R213	9.22	Call	Bond Future	1,656.77000	1.65677	1,786.91000	1.78691	1,656.770	10.72	0.36	0.00	0	430.0
R213	9.58	Put	Bond Future	3,491.26000	3.49126	3,318.69000	3.31869	3,491.260	11.00	0.54	0.00	0	200.0
R213	9.76	Put	Bond Future	3,001.17000	3.00117	2,846.17000	2.84617	3,001.170	11.13	0.49	0.00	0	102.0
R213	10.00	Put	Bond Future	2,432.77000	2.43277	2,300.13000	2.30013	2,432.770	11.29	0.42	0.00	0	430.0
R213	10.15	Put	Bond Future	2,136.17000	2.13617	2,016.56000	2.01656	2,136.170	11.44	0.38	0.00	0	200.0
R213	10.17	Put	Bond Future	2,099.11000	2.09911	1,981.18000	1.98118	2,099.110	11.46	0.38	0.00	0	220.0
R213	10.25	Put	Bond Future	1,956.49000	1.95649	1,845.11000	1.84511	1,956.490	11.54	0.36	0.00	0	102.0
R213	10.60	Put	Bond Future	1,444.97000	1.44497	1,359.00000	1.35900	1,444.970	11.96	0.28	0.00	0	430.0
R213	10.67	Put	Bond Future	1,359.24000	1.35924	1,277.74000	1.27774	1,359.240	12.04	0.26	0.00	0	220.0
R213		On 05/05/2022	Bond Future	9.96991	84.18662	9.90301	84.52977		11.32	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	10.57895	69.46775	10.54028	69.69998		16.03	0.00	0.00	0	17,880.0
R214		On 04/11/2021	Bond Future	10.74906	66.94348	10.70893	67.17857		15.85	0.00	0.00	0	0.0
R214		On 03/02/2022	Bond Future	10.92455	67.71742	10.88287	67.95542		15.35	0.00	0.00	0	0.0
R214		On 05/05/2022	Bond Future	11.09723	65.24069	11.05399	65.48163		16.03	0.00	0.00	0	0.0
R214		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>											<b>144,262,679.61</b>	<b>929</b>	<b>1 138 801.0</b>
<b>Grand Total:</b>											<b>144,262,679.61</b>	<b>929</b>	<b>1 138 801.0</b>