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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/07/2021

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
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		790.29400	790.29400		790.64800	790.64800			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		798.90800	798.90800		799.29200	799.29200			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		808.11200	808.11200		808.51800	808.51800			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		817.67400	817.67400		818.08800	818.08800			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		908.16400	908.16400		909.06200	909.06200			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		918.06200	918.06200		919.00100	919.00100			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		928.64000	928.64000		929.60800	929.60800			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		939.62800	939.62800		940.61200	940.61200			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		802.26200	802.26200		801.87500	801.87500			0.00	0.00	0	114.0
ALBI	On 04/11/2021	Index Future		811.00700	811.00700		810.64200	810.64200			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		820.35100	820.35100		819.99900	819.99900			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	830.05700	830.05700	829.70500	829.70500					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	11.03876	79.70365	11.06133	79.58010					0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	11.26685	76.80861	11.28988	76.68620					0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	11.50451	77.71335	11.52824	77.59098					0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.74479	74.87490	11.76947	74.75138					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	11.53834	78.72776	11.56080	78.58723					0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	11.75290	75.33919	11.77590	75.19965					0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	11.96920	76.22718	11.99292	76.08753					0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.19551	72.88997	12.22023	72.74894					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	792.05100	792.05100	791.72400	791.72400					0.00	0.00	0	982.0
GOVI	On 04/11/2021	GOVI	800.68400	800.68400	800.38000	800.38000					0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	809.90900	809.90900	809.61800	809.61800					0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	819.49200	819.49200	819.20200	819.20200					0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.00008	153.00008	153.00399	153.00399					0.00	32,742,017.12	214	4,920.0
I2025	On 04/11/2021	Bond Future	154.68925	154.68925	154.69823	154.69823					0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	154.94065	154.94065	154.95280	154.95280					0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	156.81169	156.81169	156.82470	156.82470					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	113.56815	113.56815	113.54919	113.54919					0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future	113.65329	113.65329	113.63779	113.63779					0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	114.99120	114.99120	114.97775	114.97775					0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.18948	115.18948	115.17647	115.17647					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	107.13589	107.13589	106.63158	106.63158					0.00	0.00	0	8,979.0
I2033	On 04/11/2021	Bond Future	107.07069	107.07069	106.56426	106.56426					0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	108.33097	108.33097	107.82072	107.82072					0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	108.37015	108.37015	107.85418	107.85418					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	117.83524	117.83524	118.27856	118.27856					0.00	0.00	0	7,723.0
I2038	On 04/11/2021	Bond Future	119.13618	119.13618	119.58837	119.58837					0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	118.77295	118.77295	119.23289	119.23289					0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	120.20756	120.20756	120.67345	120.67345					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	108.50522	108.50522	108.02746	108.02746					0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	107.86674	107.86674	107.38729	107.38729					0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	109.13674	109.13674	108.65367	108.65367					0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	108.58446	108.58446	108.09629	108.09629					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	109.31638	109.31638	109.70583	109.70583					0.00	0.00	0	11,059.0
I2050	On 04/11/2021	Bond Future	110.52319	110.52319	110.92042	110.92042					0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	109.86281	109.86281	110.26690	110.26690					0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	111.18967	111.18967	111.59923	111.59923					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	290.48300	290.48300	290.49500	290.49500					0.00	11,619,320.00	4	449.0
IGOV	On 04/11/2021	Index Future	293.72100	293.72100	293.74300	293.74300					0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	297.17600	297.17600	297.20400	297.20400					0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	300.76200	300.76200	300.79300	300.79300					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.71500	96.28500	3.71500	96.28500					0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.87000	96.13000	3.86000	96.14000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.90500	96.09500	3.90500	96.09500					0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	4.12000	95.88000	4.11000	95.89000					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	4.17000	95.83000	4.16000	95.84000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.35500	95.64500	4.33500	95.66500					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.68000	95.32000	4.64000	95.36000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	5.10500	94.89500	5.05500	94.94500					0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.27500	94.72500	5.22500	94.77500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.66000	94.34000	5.59000	94.41000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.81000	94.19000	5.74000	94.26000					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	5.86500	94.13500	5.85500	94.14500					0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.58679	114.08154	7.57828	114.12134				6.47	0.00	0.00	0	87,114.0

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			7.78312		115.31306		7.77323	115.35702		5.59	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,511.88000		1.51188		1,496.13000	1.49613	1,511.880	5.60	0.50	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	292.12000		0.29212		289.76000	0.28976	292.120	6.15	0.14	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.98741		111.36080		7.97633	111.40748		5.51	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.20789		112.68038		8.19591	112.72809		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			321.51290		321.51290		321.47488	321.47488			0.00	0.00	0	1,117.0
R197	On 04/11/2021	Bond Future			325.06239		325.06239		325.03438	325.03438			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			320.73944		320.73944		320.71740	320.71740			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.61339		324.61339		324.59266	324.59266			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			234.04679		234.04679		234.00229	234.00229			0.00	0.00	0	9,635.0
R202	On 04/11/2021	Bond Future			236.63066		236.63066		236.59316	236.59316			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			235.08753		235.08753		235.05416	235.05416			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			237.92652		237.92652		237.89389	237.89389			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			5.36969		106.95354		5.37047	106.95236		0.93	0.00	0.00	0	15,368.0
R2023	On 04/11/2021	Bond Future			5.56687		104.20102		5.56514	104.20322		1.04	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.80686		105.40281		5.80267	105.40710		0.97	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			6.12653		102.74106		6.12042	102.74586		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			8.98243		94.49326		8.95893	94.62560		11.06	0.00	0.00	0	101,324.0
R2030	On 05/08/2021	Bond Future	7.70	Call	3.80000		0.00380		5.15000	0.00515	3.800	10.23	0.00	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	268.55000		0.26855		305.50000	0.30550	268.550	10.62	0.18	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	697.88000		0.69788		764.51000	0.76451	697.880	10.89	0.36	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	804.94000		0.80494		877.00000	0.87700	804.940	10.93	0.39	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,103.19000		1.10319		1,187.86000	1.18786	1,103.190	11.02	0.48	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	791.47000		0.79147		762.03000	0.76203	791.470	11.18	0.37	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,927.48000		2.92748		3,048.52000	3.04852	2,927.480	11.50	0.80	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	134.32000		0.13432		131.23000	0.13123	134.320	11.90	0.09	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	32.67000		0.03267		32.61000	0.03261	32.670	12.40	0.03	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	18.22000		0.01822		18.37000	0.01837	18.220	12.56	0.01	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.31	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.17063		95.51373		9.14553	95.65054		10.15	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	482.21000		0.48221		512.57000	0.51257	482.210	9.42	0.18	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	1,247.41000		1.24741	1,304.70000	1.30470	1,247.410		9.82	0.35	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	2,298.44000		2.29844	2,379.80000	2.37980	2,298.440		10.12	0.52	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.90	Call	4,739.33000		4.73933	4,850.98000	4.85098	4,739.330		10.75	0.76	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	137.77000		0.13777	134.13000	0.13413	137.770		12.42	0.05	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	97.91000		0.09791	95.32000	0.09532	97.910		12.42	0.04	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.36676		92.61107	9.34011	92.75142			9.92	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	818.22000		0.81822	854.87000	0.85487	818.220		9.26	0.22	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	1,552.15000		1.55215	1,608.52000	1.60852	1,552.150		9.51	0.36	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	2,812.91000		2.81291	2,751.21000	2.75121	2,812.910		9.83	0.49	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	3,442.58000		3.44258	3,531.53000	3.53153	3,442.580		9.98	0.58	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,870.01000		1.87001	1,825.44000	1.82544	1,870.010		10.11	0.37	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	670.74000		0.67074	653.63000	0.65363	670.740		11.26	0.16	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.57346		93.70883	9.54547	93.85120			9.83	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	8.14	Call	759.77000		0.75977	789.89000	0.78989	759.770		9.18	0.18	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	1,123.32000		1.12332	1,163.41000	1.16341	1,123.320		9.22	0.25	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.89	Call	1,767.57000		1.76757	1,822.23000	1.82223	1,767.570		9.34	0.35	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,894.74000		3.89474	3,824.05000	3.82405	3,894.740		9.61	0.54	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	2,488.62000		2.48862	2,438.41000	2.43841	2,488.620		9.93	0.39	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	11.04	Put	1,099.02000		1.09902	1,075.00000	1.07500	1,099.020		10.93	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			9.63684		93.87590	9.62857	93.92685			12.41	0.00	0.00	0	120,181.0
R2032	On 04/11/2021	Bond Future			9.83037		90.74478	9.82126	90.79925			12.16	0.00	0.00	0	57.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,180.35000		1.18035	1,206.52000	1.20652	1,180.350		11.36	0.32	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,499.08000		2.49908	2,537.46000	2.53746	2,499.080		12.00	0.51	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	37.05000		0.03705	37.43000	0.03743	37.050		15.09	0.01	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.02805		91.79187	10.01825	91.84873			11.70	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	809.28000		0.80928	825.76000	0.82576	809.280		10.69	0.20	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	1,148.42000		1.14842	1,169.14000	1.16914	1,148.420		10.88	0.26	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	2,060.68000		2.06068	2,089.98000	2.08998	2,060.680		11.35	0.39	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	2,157.19000		2.15719	2,187.24000	2.18724	2,157.190		11.39	0.40	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	3,924.58000		3.92458	3,901.24000	3.90124	3,924.580		11.56	0.54	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	2,970.92000		2.97092	2,953.06000	2.95306	2,970.920		11.81	0.45	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	2,475.78000		2.47578	2,461.02000	2.46102	2,475.780		12.00	0.39	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	2,269.19000		2.26919	2,255.78000	2.25578	2,269.190		12.11	0.37	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	2,117.08000		2.11708	2,104.69000	2.10469	2,117.080		12.20	0.35	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	1,894.92000		1.89492	1,884.06000	1.88406	1,894.920		12.37	0.32	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	1,477.03000		1.47703	1,469.08000	1.46908	1,477.030		12.75	0.26	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	1,267.24000		1.26724	1,260.75000	1.26075	1,267.240		12.99	0.23	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.23197		88.73314	10.22167	88.79110			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			10.13597		94.76082	10.15309	94.64455			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	1,089.88000		1.08988	1,064.90000	1.06490	1,089.880	13.34	0.42	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	271.02000		0.27102	301.63000	0.30163	271.020	14.45	0.13	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	41.31000		0.04131	48.85000	0.04885	41.310	15.63	0.03	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.32731		91.30951	10.34465	91.19498		13.45	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	2,080.85000		2.08085	2,042.88000	2.04288	2,080.850	13.00	0.43	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	2,110.84000		2.11084	2,072.45000	2.07245	2,110.840	13.01	0.44	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,456.45000		2.45645	2,413.42000	2.41342	2,456.450	13.15	0.48	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	2,015.43000		2.01543	2,071.22000	2.07122	2,015.430	13.56	0.39	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,872.22000		3.87222	3,812.66000	3.81266	3,872.220	13.58	0.62	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	1,122.57000		1.12257	1,160.45000	1.16045	1,122.570	14.26	0.24	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	971.95000		0.97195	1,006.12000	1.00612	971.950	14.48	0.22	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	501.61000		0.50161	522.42000	0.52242	501.610	15.48	0.12	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	18.07000		0.01807	19.45000	0.01945	18.070	16.86	0.01	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.52573		92.36278	10.54350	92.24877		12.99	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,360.54000		1.36054	1,335.91000	1.33591	1,360.540	11.92	0.28	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	2,294.59000		2.29459	2,257.84000	2.25784	2,294.590	12.34	0.39	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	2,751.88000		2.75188	2,709.99000	2.70999	2,751.880	12.53	0.44	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	3,023.82000		3.02382	2,979.01000	2.97901	3,023.820	12.62	0.47	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	3,223.50000		3.22350	3,283.05000	3.28305	3,223.500	12.90	0.45	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	2,293.95000		2.29395	2,341.86000	2.34186	2,293.950	13.26	0.35	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	2,253.64000		2.25364	2,300.98000	2.30098	2,253.640	13.28	0.34	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	1,837.09000		1.83709	1,878.18000	1.87818	1,837.090	13.57	0.29	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	1,671.35000		1.67135	1,709.71000	1.70971	1,671.350	13.73	0.27	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	1,248.68000		1.24868	1,279.55000	1.27955	1,248.680	14.24	0.21	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	1,102.07000		1.10207	1,130.10000	1.13010	1,102.070	14.48	0.19	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			10.72212		88.97920	10.74054	88.86427		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			10.33488		86.22885	10.36217	86.04265		14.92	0.00	21,557,212.50	250	126,223.0	
R2037	On 04/11/2021	Bond Future			10.51625		87.16012	10.54415	86.97471		14.03	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	6,965.80000		6.96580	6,825.07000	6.82507	6,965.800	15.22	0.81	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	319.18000		0.31918	339.69000	0.33969	319.180	16.84	0.08	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			10.70412		83.91099	10.73286	83.72515		14.25	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			10.89771		84.90581	10.92753	84.71814		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			10.46817		88.36784	10.50050	88.13103		15.51	0.00	0.00	0	85,663.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	4,420.37000		4.42037	4,235.68000	4.23568	4,420.370	16.03	0.86	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	7,474.40000		7.47440	7,253.39000	7.25339	7,474.400	17.31	0.96	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			10.64496		89.32221	10.67811	89.08571		14.59	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			10.82797		85.84770	10.86217	85.61031		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	11.01599	86.86565		11.05150	86.62577		14.75	0.00	0.00	0	0.0
R2040	On	05/05/2022	9.82	Call	Bond Future	1,465.63000	1.46563		1,413.97000	1.41397	1,465.630	13.79	0.24	0.00	0	1,200.0
R2040	On	05/05/2022	10.57	Call	Bond Future	3,162.27000	3.16227		3,070.23000	3.07023	3,162.270	14.16	0.42	0.00	0	1,200.0
R2040	On	05/05/2022	13.04	Put	Bond Future	1,171.98000	1.17198		1,214.41000	1.21441	1,171.980	17.40	0.15	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	10.53524	84.99689		10.55227	84.87001		16.16	0.00	5,439,800.96	64	62,494.0
R2044	On	04/11/2021			Bond Future	10.70426	85.91486		10.72155	85.78939		15.20	0.00	0.00	0	0.0
R2044	On	03/02/2022			Bond Future	10.87899	82.52624		10.89672	82.40103		15.48	0.00	0.00	0	0.0
R2044	On	05/05/2022			Bond Future	11.05813	83.50475		11.07651	83.37841		15.37	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	10.45645	88.65866		10.47332	88.52819		15.80	0.00	0.00	0	171,055.0
R2048	On	05/08/2021	10.30	Call	Bond Future	1,049.97000	1.04997		1,025.00000	1.02500	1,049.970	15.56	0.39	0.00	0	1,300.0
R2048	On	05/08/2021	10.90	Call	Bond Future	3,817.82000	3.81782		3,735.19000	3.73519	3,817.820	16.65	0.79	0.00	0	1,300.0
R2048	On	04/11/2021			Bond Future	10.62131	85.20453		10.63846	85.07542		15.63	0.00	0.00	0	0.0
R2048	On	04/11/2021	9.60	Call	Bond Future	484.40000	0.48440		473.05000	0.47305	484.400	14.45	0.14	0.00	0	1,200.0
R2048	On	04/11/2021	10.30	Call	Bond Future	1,907.59000	1.90759		1,869.69000	1.86969	1,907.590	15.05	0.39	0.00	0	1,200.0
R2048	On	03/02/2022			Bond Future	10.79129	86.18741		10.80890	86.05848		15.10	0.00	0.00	0	0.0
R2048	On	05/05/2022			Bond Future	10.95816	82.79380		10.97641	82.66370		15.80	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	10.06763	73.34125		10.08957	73.21069		15.03	0.00	0.00	0	28,782.0
R209	On	04/11/2021			Bond Future	10.23561	70.99317		10.25793	70.86353		14.81	0.00	0.00	0	4,785.0
R209	On	04/11/2021	9.50	Call	Bond Future	729.54000	0.72954		706.87000	0.70687	729.540	13.73	0.23	0.00	0	6,000.0
R209	On	04/11/2021	10.00	Put	Bond Future	3,148.81000	3.14881		3,233.48000	3.23348	3,148.810	14.52	0.58	0.00	0	3,100.0
R209	On	04/11/2021	10.50	Put	Bond Future	1,755.81000	1.75581		1,816.08000	1.81608	1,755.810	15.12	0.39	0.00	0	9,400.0
R209	On	04/11/2021	12.00	Put	Bond Future	287.92000	0.28792		303.43000	0.30343	287.920	18.14	0.08	0.00	0	9,000.0
R209	On	03/02/2022			Bond Future	10.40564	71.81231		10.42852	71.68259		14.36	0.00	0.00	0	0.0
R209	On	05/05/2022			Bond Future	10.57905	69.52199		10.60271	69.39106		14.94	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	208.85692	208.85692		208.82297	208.82297			0.00	0.00	0	1,486.0
R210	On	04/11/2021			Bond Future	208.37902	208.37902		208.35128	208.35128			0.00	0.00	0	0.0
R210	On	03/02/2022			Bond Future	210.83206	210.83206		210.80826	210.80826			0.00	0.00	0	0.0
R210	On	05/05/2022			Bond Future	210.54303	210.54303		210.51990	210.51990			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 Interest	
R212	On 05/08/2021	Bond Future	172.76821	172.76821		172.74970	172.74970			0.00	0.00	0	2,457.0	
R212	On 04/11/2021	Bond Future	174.67574	174.67574		174.66266	174.66266			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	9.33438	88.56339		9.32096	88.63898		11.90	0.00	0.00	0	9,084.0	
R213	On 04/11/2021	Bond Future	9.52232	85.99041		9.50783	86.06963		11.67	0.00	0.00	0	0.0	
R213	On 03/02/2022	Bond Future	9.71761	86.98224		9.70217	87.06408		11.12	0.00	0.00	0	0.0	
R213	On 03/02/2022	Bond Future	8.63	Call	767.39000	0.76739	789.14000	0.78914	767.390	10.28	0.21	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	981.38000	0.98138	1,007.14000	1.00714	981.380	10.35	0.25	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,588.13000	1.58813	1,623.08000	1.62308	1,588.130	10.66	0.35	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,731.39000	1.73139	1,768.20000	1.76820	1,731.390	10.72	0.37	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,302.66000	3.30266	3,266.88000	3.26688	3,302.660	11.00	0.52	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,827.28000	2.82728	2,795.83000	2.79583	2,827.280	11.13	0.47	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,278.59000	2.27859	2,252.50000	2.25250	2,278.590	11.29	0.40	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,993.86000	1.99386	1,970.83000	1.97083	1,993.860	11.44	0.37	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,958.36000	1.95836	1,935.72000	1.93572	1,958.360	11.46	0.36	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,821.89000	1.82189	1,800.75000	1.80075	1,821.890	11.54	0.34	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,335.11000	1.33511	1,319.69000	1.31969	1,335.110	11.96	0.26	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,253.94000	1.25394	1,239.50000	1.23950	1,253.940	12.04	0.25	0.00	0	220.0
R213	On 05/05/2022	Bond Future	9.91254	84.48078		9.89636	84.56398		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	10.45181	70.23608		10.47374	70.10256		16.03	0.00	5,197,469.92	74	17,880.0	
R214	On 04/11/2021	Bond Future	10.61779	67.71739		10.64014	67.58462		15.85	0.00	0.00	0	0.0	
R214	On 03/02/2022	Bond Future	10.78865	68.49850		10.81160	68.36557		15.35	0.00	0.00	0	0.0	
R214	On 05/05/2022	Bond Future	10.95644	66.03046		10.98018	65.89622		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	
Total for Derivatives :											76,555,820.50	606	1 138 652.0	
Grand Total:											76,555,820.50	606	1 138 652.0	