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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/06/2021

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		794.33400	794.33400		799.22900	799.22900			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		803.12500	803.12500		808.08100	808.08100			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		812.45000	812.45000		817.46800	817.46800			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		822.09900	822.09900		827.17900	827.17900			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		905.28800	905.28800		913.34000	913.34000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		915.30700	915.30700		923.45600	923.45600			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		925.93400	925.93400		934.18300	934.18300			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		936.93100	936.93100		945.28100	945.28100			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		798.34900	798.34900		803.69000	803.69000			0.00	0.00	0	114.0
ALBI	On 04/11/2021	Index Future		807.18500	807.18500		812.59100	812.59100			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		816.55700	816.55700		822.03000	822.03000			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	826.25500		826.25500		831.79600	831.79600			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	11.15457		79.07265		11.05996	79.58759			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	11.38870		76.16408		11.29011	76.68498			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	11.63394		77.04930		11.53107	77.57641			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.88270		74.18832		11.77538	74.72184			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	11.66666		77.93063		11.59233	78.39067			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	11.88785		74.52657		11.81026	74.99199			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.11196		75.39327		12.03099	75.86430			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.34724		72.03149		12.26260	72.50827			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	788.29200		788.29200		793.62100	793.62100			0.00	0.00	0	976.0
GOVI	On 04/11/2021	GOVI	797.01700		797.01700		802.41100	802.41100			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	806.27100		806.27100		811.73100	811.73100			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	815.84700		815.84700		821.37500	821.37500			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.50141		153.50141		153.84949	153.84949			0.00	0.00	0	5,211.0
I2025	On 04/11/2021	Bond Future	155.22028		155.22028		155.57289	155.57289			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	155.48735		155.48735		155.84428	155.84428			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.37122		157.37122		157.73272	157.73272			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	114.34020		114.34020		115.13429	115.13429			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future	114.45012		114.45012		115.25349	115.25349			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	115.80688		115.80688		116.62000	116.62000			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	116.01655		116.01655		116.83956	116.83956			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	109.01839	109.01839	108.99545	108.99545					0.00	0.00	0	9,059.0
I2033	On 04/11/2021	Bond Future	108.98942	108.98942	108.96671	108.96671					0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	110.28139	110.28139	110.25854	110.25854					0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	110.34543	110.34543	110.32231	110.32231					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	121.35399	121.35399	122.62725	122.62725					0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future	122.71294	122.71294	124.00112	124.00112					0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	122.39824	122.39824	123.70158	123.70158					0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	123.88132	123.88132	125.20079	125.20079					0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	111.94349	111.94349	113.36540	113.36540					0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	111.35804	111.35804	112.79624	112.79624					0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	112.67832	112.67832	114.13383	114.13383					0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	112.16855	112.16855	113.64165	113.64165					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	115.73629	115.73629	116.15609	116.15609					0.00	0.00	0	11,059.0
I2050	On 04/11/2021	Bond Future	117.03204	117.03204	117.45702	117.45702					0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	116.45379	116.45379	116.88386	116.88386					0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	117.86466	117.86466	118.30038	118.30038					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	295.78600	295.78600	297.18000	297.18000					0.00	372,690,360.00	126	450.0
IGOV	On 04/11/2021	Index Future	299.13200	299.13200	300.54500	300.54500					0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	302.67700	302.67700	304.10800	304.10800					0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	306.34300	306.34300	307.79300	307.79300					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.72500	96.27500	3.72500	96.27500					0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.81000	96.19000	3.76000	96.24000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.84500	96.15500	3.80500	96.19500					0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.97000	96.03000	3.89000	96.11000					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	4.02000	95.98000	3.92000	96.08000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.16000	95.84000	4.05000	95.95000					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.45000	95.55000	4.28500	95.71500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.74500	95.25500	4.59000	95.41000					0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.94000	95.06000	4.77000	95.23000					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.20000	94.80000	5.02500	94.97500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.32500	94.67500	5.19500	94.80500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	5.54500	94.45500	5.38400	94.61600					0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.45162	114.71583	7.29859	115.43934				6.76	0.00	723,168,592.32	6,304	87,924.0

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			7.63531	115.97226		7.47246	116.70421			5.89	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,425.58000	1.42558		1,346.16000	1.34616	1,425.580		5.98	0.44	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	343.93000	0.34393		335.40000	0.33540	343.930		6.62	0.14	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.82747	112.03705		7.65368	112.77778			5.82	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.03558	113.36920		7.84958	114.11889			5.73	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			321.47167	321.47167		321.61303	321.61303				0.00	0.00	0	1,120.0
R197	On 04/11/2021	Bond Future			325.07103	325.07103		325.21524	325.21524				0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			320.75864	320.75864		320.90453	320.90453				0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.64562	324.64562		324.79384	324.79384				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			237.90637	237.90637		239.28570	239.28570				0.00	0.00	0	9,436.0
R202	On 04/11/2021	Bond Future			240.57003	240.57003		241.96579	241.96579				0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			239.08447	239.08447		240.49672	240.49672				0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			241.98121	241.98121		243.41114	243.41114				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			5.22015	107.17938		5.13417	107.30953			1.05	0.00	0.00	0	15,414.0
R2023	On 04/11/2021	Bond Future			5.37431	104.44590		5.27077	104.57790			1.15	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.55711	105.65931		5.42717	105.79314			1.04	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.79170	103.00482		5.62013	103.14041			0.91	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future			9.03485	94.19893		8.87815	95.08232			11.62	0.00	0.00	0	101,722.0
R2030	On 05/08/2021	Bond Future	7.70	Call	30.25000	0.03025		111.27000	0.11127	30.250		10.79	0.02	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	490.95000	0.49095		913.15000	0.91315	490.950		11.21	0.22	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	972.05000	0.97205		1,535.85000	1.53585	972.050		11.46	0.37	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	1,080.69000	1.08069		1,669.82000	1.66982	1,080.690		11.50	0.39	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,371.73000	1.37173		2,018.21000	2.01821	1,371.730		11.58	0.46	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	1,309.98000	1.30998		1,160.45000	1.16045	1,309.980		11.74	0.43	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,031.22000	3.03122		3,856.74000	3.85674	3,031.220		12.04	0.72	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	400.28000	0.40028		386.84000	0.38684	400.280		12.43	0.17	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	163.41000	0.16341		147.26000	0.14726	163.410		12.94	0.08	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	114.19000	0.11419		98.56000	0.09856	114.190		13.12	0.06	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	0.29000	0.00029		0.14000	0.00014	0.290		13.95	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.22260	95.23129		9.05889	96.12474			10.66	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	650.42000	0.65042		1,026.26000	1.02626	650.420		10.14	0.20	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	1,454.41000	1.45441	1,986.01000	1.98601	1,454.410	10.52	0.36	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,478.63000	2.47863	3,139.31000	3.13931	2,478.630	10.79	0.51	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	4,826.37000	4.82637	5,618.29000	5.61829	4,826.370	11.52	0.72	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	246.89000	0.24689	155.34000	0.15534	246.890	12.88	0.07	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	185.48000	0.18548	113.10000	0.11310	185.480	12.88	0.06	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.41962	92.33348	9.24820	93.23757		10.47	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	990.01000	0.99001	1,366.13000	1.36613	990.010	9.92	0.24	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,759.94000	1.75994	2,258.09000	2.25809	1,759.940	10.22	0.36	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	3,277.29000	3.27729	2,992.39000	2.99239	3,277.290	10.53	0.50	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	3,611.89000	3.61189	4,283.48000	4.28348	3,611.890	10.70	0.56	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	2,304.73000	2.30473	2,104.96000	2.10496	2,304.730	10.86	0.39	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	956.31000	0.95631	758.46000	0.75846	956.310	12.05	0.19	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.62809	93.43176	9.44848	94.34673		10.24	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	881.29000	0.88129	1,048.86000	1.04886	881.290	9.64	0.20	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	1,260.79000	1.26079	1,468.13000	1.46813	1,260.790	9.69	0.26	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,946.22000	1.94622	2,238.87000	2.23887	1,946.220	9.91	0.35	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	4,336.80000	4.33680	3,815.59000	3.81559	4,336.800	10.16	0.54	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	2,898.51000	2.89851	2,503.94000	2.50394	2,898.510	10.51	0.41	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	1,406.47000	1.40647	1,050.58000	1.05058	1,406.470	11.57	0.23	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			9.68818	93.56051	9.55736	94.36709		13.15	0.00	561,363.06	6	120,492.0	
R2032	On 04/11/2021	Bond Future			9.88140	90.44050	9.74510	91.25633		12.87	0.00	0.00	0	21.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,463.27000	1.46327	2,008.05000	2.00805	1,463.270	12.45	0.33	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,745.87000	2.74587	3,412.52000	3.41252	2,745.870	12.94	0.50	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	86.08000	0.08608	51.74000	0.05174	86.080	15.72	0.03	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.07993	91.49170	9.93781	92.31724		12.29	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	975.07000	0.97507	1,330.05000	1.33005	975.070	11.33	0.22	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,330.02000	1.33002	1,729.68000	1.72968	1,330.020	11.51	0.27	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	2,243.94000	2.24394	2,729.00000	2.72900	2,243.940	11.95	0.39	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	2,339.89000	2.33989	2,832.28000	2.83228	2,339.890	11.99	0.40	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	4,399.62000	4.39962	4,103.19000	4.10319	4,399.620	12.15	0.55	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	3,419.44000	3.41944	3,185.79000	3.18579	3,419.440	12.39	0.47	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	2,899.30000	2.89930	2,701.90000	2.70190	2,899.300	12.57	0.41	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	2,680.22000	2.68022	2,498.45000	2.49845	2,680.220	12.67	0.39	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	2,517.80000	2.51780	2,347.29000	2.34729	2,517.800	12.76	0.37	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	2,278.48000	2.27848	2,123.58000	2.12358	2,278.480	12.92	0.34	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	1,820.29000	1.82029	1,698.83000	1.69883	1,820.290	13.29	0.29	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	1,585.78000	1.58578	1,442.87000	1.44287	1,585.780	13.53	0.25	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.28544	88.43310	10.13715	89.26859		12.54	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future			10.26873	93.86471	10.15845	94.60819		14.47	0.00	5,819,612.02	62	82,805.0	

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	1,236.96000		1.23696	1,811.52000	1.81152	1,236.960		14.21	0.38	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	820.79000		0.82079	873.32000	0.87332	820.790		15.25	0.25	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	256.68000		0.25668	271.69000	0.27169	256.680		16.41	0.09	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			10.46311		90.41819	10.34841	91.17018			14.29	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	2,163.02000		2.16302	2,836.67000	2.83667	2,163.020		14.14	0.40	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	2,190.42000		2.19042	2,866.55000	2.86655	2,190.420		14.16	0.41	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,503.10000		2.50310	3,207.95000	3.20795	2,503.100		14.27	0.44	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	2,841.68000		2.84168	2,864.24000	2.86424	2,841.680		14.69	0.44	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,801.48000		3.80148	4,578.53000	4.57853	3,801.480		14.72	0.57	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	1,788.12000		1.78812	1,847.26000	1.84726	1,788.120		15.49	0.31	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	1,591.19000		1.59119	1,656.34000	1.65634	1,591.190		15.70	0.28	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	933.61000		0.93361	882.31000	0.88231	933.610		16.70	0.18	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	57.31000		0.05731	39.94000	0.03994	57.310		17.60	0.02	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.66594		91.46886	10.54645	92.22986			13.69	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,475.96000		1.47596	1,891.09000	1.89109	1,475.960		12.89	0.27	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	2,371.98000		2.37198	2,873.03000	2.87303	2,371.980		13.33	0.37	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,794.63000		2.79463	3,326.94000	3.32694	2,794.630		13.49	0.42	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	3,045.17000		3.04517	3,596.77000	3.59677	3,045.170		13.56	0.44	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	4,063.38000		4.06338	3,908.58000	3.90858	4,063.380		13.82	0.48	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	3,050.12000		3.05012	2,945.47000	2.94547	3,050.120		14.24	0.39	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	3,005.53000		3.00553	2,902.72000	2.90272	3,005.530		14.27	0.39	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	2,536.82000		2.53682	2,454.18000	2.45418	2,536.820		14.61	0.34	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	2,338.94000		2.33894	2,266.97000	2.26697	2,338.940		14.77	0.32	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	1,826.73000		1.82673	1,698.95000	1.69895	1,826.730		15.30	0.26	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	1,640.60000		1.64060	1,475.49000	1.47549	1,640.600		15.53	0.23	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.86743		88.07834	10.74307	88.84850			14.09	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			10.50378		85.08602	10.39867	85.79455			15.87	0.00	19,825,042.66	233	126,163.0
R2037	On 04/11/2021	Bond Future			10.68947		86.01860	10.58032	86.73522			14.92	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	6,468.45000		6.46845	7,344.38000	7.34438	6,468.450		16.53	0.74	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	683.72000		0.68372	638.32000	0.63832	683.720		18.13	0.13	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.88310		82.76355	10.76955	83.48879			15.03	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.08326		83.74831	10.96515	84.48230			14.77	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future			10.62093		87.25770	10.54642	87.79641			16.52	0.00	5,759,008.20	66	86,088.0
R2040	On 05/08/2021	Bond Future	11.05	Call	4,019.85000		4.01985	4,643.52000	4.64352	4,019.850		17.56	0.72	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	6,705.78000		6.70578	7,312.13000	7.31213	6,705.780		18.80	0.87	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	0.03000		0.00003	0.02000	0.00002	0.030		20.92	0.00	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			10.80152		88.21413	10.72413	88.75908			15.54	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			10.98967		84.73439	10.90915	85.28591			15.69	0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R2040	On	05/05/2022			Bond Future	11.18362	85.74262		11.09985	86.30088		15.40	0.00	0.00	0	0.00
R2040	On	05/05/2022	9.82	Call	Bond Future	1,481.34000	1.48134		1,732.08000	1.73208	1,481.340	14.50	0.23	0.00	0	1,200.00
R2040	On	05/05/2022	10.57	Call	Bond Future	3,116.31000	3.11631		3,459.19000	3.45919	3,116.310	15.04	0.39	0.00	0	1,200.00
R2040	On	05/05/2022	13.04	Put	Bond Future	1,663.21000	1.66321		1,263.16000	1.26316	1,663.210	18.34	0.19	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	10.66096	84.06766		10.59657	84.54145		17.24	0.00	25,724,703.96	306	59,604.00
R2044	On	04/11/2021			Bond Future	10.83285	84.98912		10.76597	85.46846		16.21	0.00	0.00	0	0.00
R2044	On	03/02/2022			Bond Future	11.01165	81.59708		10.94208	82.08216		16.38	0.00	0.00	0	0.00
R2044	On	05/05/2022			Bond Future	11.19556	82.56801		11.12320	83.05896		16.07	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	10.56914	87.79370		10.50461	88.28712		16.86	0.00	0.00	0	171,004.00
R2048	On	05/08/2021	10.30	Call	Bond Future	1,269.37000	1.26937		1,734.09000	1.73409	1,269.370	16.60	0.36	0.00	0	1,300.00
R2048	On	05/08/2021	10.90	Call	Bond Future	3,667.41000	3.66741		4,256.50000	4.25650	3,667.410	17.63	0.68	0.00	0	1,300.00
R2048	On	04/11/2021			Bond Future	10.73654	84.34369		10.66946	84.84293		16.67	0.00	0.00	0	0.00
R2048	On	04/11/2021	9.60	Call	Bond Future	593.34000	0.59334		998.61000	0.99861	593.340	15.39	0.15	0.00	0	1,200.00
R2048	On	04/11/2021	10.30	Call	Bond Future	2,001.92000	2.00192		2,743.92000	2.74392	2,001.920	16.09	0.37	0.00	0	1,200.00
R2048	On	03/02/2022			Bond Future	10.91018	85.32376		10.84036	85.82902		15.98	0.00	0.00	0	0.00
R2048	On	05/05/2022			Bond Future	11.08125	81.92330		11.00865	82.43475		16.52	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	10.17049	72.73210		10.07550	73.29438		15.95	0.00	0.00	0	28,681.00
R209	On	04/11/2021			Bond Future	10.34016	70.38882		10.24175	70.95747		15.72	0.00	0.00	0	4,785.00
R209	On	04/11/2021	9.50	Call	Bond Future	843.72000	0.84372		1,424.06000	1.42406	843.720	14.67	0.24	0.00	0	6,000.00
R209	On	04/11/2021	10.00	Put	Bond Future	3,832.56000	3.83256		3,967.54000	3.96754	3,832.560	15.43	0.60	0.00	0	3,100.00
R209	On	04/11/2021	10.50	Put	Bond Future	2,334.05000	2.33405		2,536.40000	2.53640	2,334.050	16.01	0.43	0.00	0	9,400.00
R209	On	04/11/2021	12.00	Put	Bond Future	507.71000	0.50771		515.13000	0.51513	507.710	18.94	0.12	0.00	0	9,000.00
R209	On	03/02/2022			Bond Future	10.51294	71.20688		10.41091	71.78240		15.12	0.00	0.00	0	0.00
R209	On	05/05/2022			Bond Future	10.68977	68.91228		10.58397	69.49473		15.54	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	210.06829	210.06829		210.93273	210.93273			0.00	0.00	0	1,486.00
R210	On	04/11/2021			Bond Future	209.63277	209.63277		210.50760	210.50760			0.00	0.00	0	0.00
R210	On	03/02/2022			Bond Future	212.11792	212.11792		213.00368	213.00368			0.00	0.00	0	0.00
R210	On	05/05/2022			Bond Future	211.84550	211.84550		212.74185	212.74185			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	172.73323	172.73323	172.71179	172.71179			0.00	51,819,969.00	300	2,207.0
R212		On 04/11/2021	Bond Future	174.66757	174.66757	174.64661	174.64661			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	9.36397	88.39703	9.21260	89.25249		12.56	0.00	0.00	0	9,050.0
R213		On 04/11/2021	Bond Future	9.55063	85.83591	9.39294	86.70115		12.28	0.00	0.00	0	0.0
R213		On 03/02/2022	Bond Future	9.74578	86.83320	9.58123	87.70869		11.65	0.00	0.00	0	0.0
R213	8.63	Call	965.87000	0.96587	1,330.93000	1.33093	965.870		10.98	0.23	0.00	0	200.0
R213	8.80	Call	1,214.33000	1.21433	1,618.75000	1.61875	1,214.330		11.12	0.27	0.00	0	102.0
R213	9.15	Call	1,841.99000	1.84199	2,325.83000	2.32583	1,841.990		11.40	0.36	0.00	0	220.0
R213	9.22	Call	1,985.99000	1.98599	2,485.73000	2.48573	1,985.990		11.46	0.38	0.00	0	430.0
R213	9.58	Put	3,700.75000	3.70075	3,404.69000	3.40469	3,700.750		11.70	0.52	0.00	0	200.0
R213	9.76	Put	3,219.88000	3.21988	2,961.29000	2.96129	3,219.880		11.83	0.48	0.00	0	102.0
R213	10.00	Put	2,671.77000	2.67177	2,457.98000	2.45798	2,671.770		12.05	0.42	0.00	0	430.0
R213	10.15	Put	2,380.78000	2.38078	2,190.24000	2.19024	2,380.780		12.22	0.38	0.00	0	200.0
R213	10.17	Put	2,344.20000	2.34420	2,156.73000	2.15673	2,344.200		12.25	0.38	0.00	0	220.0
R213	10.25	Put	2,203.21000	2.20321	2,027.11000	2.02711	2,203.210		12.34	0.36	0.00	0	102.0
R213	10.60	Put	1,676.96000	1.67696	1,522.42000	1.52242	1,676.960		12.76	0.29	0.00	0	430.0
R213	10.67	Put	1,588.53000	1.58853	1,423.05000	1.42305	1,588.530		12.85	0.28	0.00	0	220.0
R213		On 05/05/2022	Bond Future	9.94124	84.33345	9.76961	85.21947		11.73	0.00	0.00	0	0.0
R213		On 28/02/2031	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R213/R186		On 28/02/2031	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R214		On 05/08/2021	Bond Future	10.56965	69.52348	10.49501	69.97346		17.07	0.00	0.00	0	17,880.0
R214		On 04/11/2021	Bond Future	10.73806	67.00779	10.66068	67.46297		16.88	0.00	0.00	0	0.0
R214		On 03/02/2022	Bond Future	10.91244	67.78643	10.83212	68.24706		16.22	0.00	0.00	0	0.0
R214		On 05/05/2022	Bond Future	11.08428	65.31270	11.00099	65.77891		16.73	0.00	0.00	0	0.0
R214		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											1,205,368,651.22	7,403	1 137 716.0
Grand Total:											1,205,368,651.22	7,403	1 137 716.0