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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 25/06/2021

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
<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		792.54800	792.54800		796.80800	796.80800			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		801.27000	801.27000		805.58000	805.58000			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		810.54900	810.54900		814.91100	814.91100			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		820.16200	820.16200		824.57600	824.57600			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		904.14000	904.14000		907.72400	907.72400			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		914.09000	914.09000		917.71800	917.71800			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		924.67500	924.67500		928.34800	928.34800			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		935.64100	935.64100		939.35900	939.35900			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		797.25300	797.25300		800.30500	800.30500			0.00	0.00	0	114.0
ALBI	On 04/11/2021	Index Future		806.02700	806.02700		809.11600	809.11600			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		815.36100	815.36100		818.48800	818.48800			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		825.03000	825.03000		828.19600	828.19600			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		11.18843	78.88953		11.12985	79.20673			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future		11.42132	75.99284		11.36024	76.31393			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		11.66485	76.89192		11.60109	77.21706			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		11.91166	74.04527		11.84514	74.37443			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		11.67649	77.87014		11.63302	78.13826			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future		11.89575	74.47945		11.85035	74.75090			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.11749	75.36129		12.07011	75.63610			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.35013	72.01530		12.30059	72.29362			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		787.28000	787.28000		790.26300	790.26300			0.00	23,618,400.00	3	979.0
GOVI	On 04/11/2021	GOVI		795.94400	795.94400		798.96300	798.96300			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		805.16100	805.16100		808.21700	808.21700			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		814.71000	814.71000		817.80300	817.80300			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		153.38531	153.38531		153.35946	153.35946			0.00	0.00	0	5,207.0
I2025	On 04/11/2021	Bond Future		155.09342	155.09342		155.06800	155.06800			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		155.35752	155.35752		155.33236	155.33236			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.23714	157.23714		157.21190	157.21190			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		114.10626	114.10626		114.16537	114.16537			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future		114.20810	114.20810		114.26832	114.26832			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		115.55848	115.55848		115.61966	115.61966			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		115.76649	115.76649		115.82865	115.82865			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	107.86109		107.86109		108.16560	108.16560			0.00	0.00	0	9,059.0
I2033	On 04/11/2021	Bond Future	107.81402		107.81402		108.12245	108.12245			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	109.08869		109.08869		109.40111	109.40111			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	109.13954		109.13954		109.45600	109.45600			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	120.28146		120.28146		120.89472	120.89472			0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future	121.62102		121.62102		122.24154	122.24154			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	121.29332		121.29332		121.92179	121.92179			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	122.76095		122.76095		123.39720	123.39720			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	110.05525		110.05525		111.34868	111.34868			0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	109.44446		109.44446		110.75264	110.75264			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	110.73868		110.73868		112.06258	112.06258			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	110.20859		110.20859		111.54891	111.54891			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	111.81498		111.81498		113.28447	113.28447			0.00	0.00	0	11,059.0
I2050	On 04/11/2021	Bond Future	113.06007		113.06007		114.54654	114.54654			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	112.43519		112.43519		113.93955	113.93955			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	113.79563		113.79563		115.31822	115.31822			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	293.18000		293.18000		294.42600	294.42600			0.00	2,931,800.00	1	451.0
IGOV	On 04/11/2021	Index Future	296.47900		296.47900		297.74000	297.74000			0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	299.98400		299.98400		301.26100	301.26100			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	303.61200		303.61200		304.90500	304.90500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.72500		96.27500		3.71500	96.28500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.79000		96.21000		3.77000	96.23000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.83500		96.16500		3.80500	96.19500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.95000		96.05000		3.89000	96.11000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	4.00000		96.00000		3.93000	96.07000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.13500		95.86500		4.06500	95.93500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.42000		95.58000		4.32000	95.68000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.77500		95.22500		4.64500	95.35500			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.96500		95.03500		4.82000	95.18000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.32000		94.68000		5.15000	94.85000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.47500		94.52500		5.29000	94.71000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	5.63500		94.36500		5.56500	94.43500			0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.50773		114.45199		7.37611	115.07211		6.68	0.00	67,526,674.10	590	87,510.0

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
R186	On 04/11/2021	Bond Future			7.69656		115.69851		7.55648	116.32583		5.82	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,456.48000		1.45648		1,192.44000	1.19244	1,456.480	5.83	0.46	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	314.19000		0.31419		240.44000	0.24044	314.190	6.38	0.14	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.89366		111.75656		7.74412	112.39154		5.73	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.10690		113.08343		7.94684	113.72608		5.63	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			321.56992		321.56992		321.96866	321.96866			0.00	0.00	0	1,120.0
R197	On 04/11/2021	Bond Future			325.15067		325.15067		325.55517	325.55517			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			320.84501		320.84501		321.25473	321.25473			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.72757		324.72757		325.14274	325.14274			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			236.64924		236.64924		237.06999	237.06999			0.00	2,366,492.40	10	9,436.0
R202	On 04/11/2021	Bond Future			239.28447		239.28447		239.71091	239.71091			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			237.78457		237.78457		238.21649	238.21649			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			240.66157		240.66157		241.09901	241.09901			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			5.27790		107.09208		5.23111	107.16280		1.02	0.00	0.00	0	15,414.0
R2023	On 04/11/2021	Bond Future			5.44875		104.35114		5.39223	104.42307		1.13	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.65351		105.56019		5.58244	105.63325		1.03	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.92117		102.90270		5.82720	102.97680		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			9.03770		94.18296		8.96846	94.57190		11.65	0.00	30,044,364.24	319	101,299.0
R2030	On 05/08/2021	Bond Future	7.70	Call	16.24000		0.01624		24.33000	0.02433	16.240	10.80	0.01	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	372.74000		0.37274		468.30000	0.46830	372.740	11.00	0.20	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	814.24000		0.81424		974.40000	0.97440	814.240	11.24	0.35	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	919.88000		0.91988		1,092.40000	1.09240	919.880	11.29	0.38	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,207.43000		1.20743		1,409.56000	1.40956	1,207.430	11.41	0.45	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	1,160.78000		1.16078		1,020.85000	1.02085	1,160.780	11.57	0.42	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,877.52000		2.87752		3,184.81000	3.18481	2,877.520	11.81	0.74	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	292.29000		0.29229		249.60000	0.24960	292.290	12.14	0.15	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	103.20000		0.10320		87.33000	0.08733	103.200	12.68	0.06	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	68.08000		0.06808		57.50000	0.05750	68.080	12.88	0.04	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	0.07000		0.00007		0.06000	0.00006	0.070	13.99	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.22667		95.20922		9.15428	95.60282		10.66	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	566.31000		0.56631		649.72000	0.64972	566.310	9.94	0.19	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	1,339.98000	1.33998		1,490.57000	1.49057	1,339.980	10.34	0.35	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,357.37000	2.35737		2,569.71000	2.56971	2,357.370	10.63	0.50	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	4,693.39000	4.69339		4,990.45000	4.99045	4,693.390	11.26	0.72	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	224.50000	0.22450		202.86000	0.20286	224.500	12.95	0.07	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	166.97000	0.16697		150.35000	0.15035	166.970	12.95	0.05	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.42446	92.30811		9.34862	92.70658		10.43	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	910.31000	0.91031		1,010.62000	1.01062	910.310	9.77	0.23	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,645.81000	1.64581		1,796.42000	1.79642	1,645.810	10.02	0.35	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	3,181.48000	3.18148		2,991.28000	2.99128	3,181.480	10.34	0.50	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	3,483.84000	3.48384		3,719.51000	3.71951	3,483.840	10.49	0.56	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	2,193.11000	2.19311		2,048.87000	2.04887	2,193.110	10.62	0.39	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	865.70000	0.86570		801.21000	0.80121	865.700	11.77	0.18	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.63348	93.40448		9.55400	93.80778		10.24	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	837.30000	0.83730		920.61000	0.92061	837.300	9.60	0.19	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	1,207.20000	1.20720		1,316.53000	1.31653	1,207.200	9.64	0.25	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,849.63000	1.84963		1,996.87000	1.99687	1,849.630	9.76	0.34	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	4,262.90000	4.26290		4,051.38000	4.05138	4,262.900	10.03	0.55	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	2,810.28000	2.81028		2,653.72000	2.65372	2,810.280	10.35	0.41	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	1,317.07000	1.31707		1,234.79000	1.23479	1,317.070	11.35	0.22	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			9.72717	93.32196		9.66819	93.68313		13.15	0.00	11,571,923.04	124	120,241.0	
R2032	On 04/11/2021	Bond Future			9.92296	90.19370		9.86147	90.55917		12.88	0.00	0.00	0	21.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,244.58000	1.24458		1,369.59000	1.36959	1,244.580	12.10	0.31	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,491.70000	2.49170		2,682.67000	2.68267	2,491.700	12.72	0.48	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	79.97000	0.07997		73.32000	0.07332	79.970	15.80	0.02	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.12375	91.23922		10.05960	91.60917		12.32	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	860.72000	0.86072		942.54000	0.94254	860.720	11.23	0.20	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,172.68000	1.17268		1,275.07000	1.27507	1,172.680	11.33	0.25	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	2,028.06000	2.02806		2,175.39000	2.17539	2,028.060	11.72	0.37	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	2,121.71000	2.12171		2,273.25000	2.27325	2,121.710	11.76	0.38	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	4,425.35000	4.42535		4,226.78000	4.22678	4,425.350	11.95	0.57	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	3,430.54000	3.43054		3,265.09000	3.26509	3,430.540	12.23	0.48	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	2,893.94000	2.89394		2,748.33000	2.74833	2,893.940	12.40	0.42	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	2,663.31000	2.66331		2,526.70000	2.52670	2,663.310	12.47	0.40	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	2,492.26000	2.49226		2,362.61000	2.36261	2,492.260	12.54	0.38	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	2,240.49000	2.24049		2,121.62000	2.12162	2,240.490	12.68	0.35	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	1,771.79000	1.77179		1,674.47000	1.67447	1,771.790	13.03	0.29	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	1,532.63000	1.53263		1,446.98000	1.44698	1,532.630	13.26	0.26	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.33145	88.17602		10.26449	88.55050		12.58	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future			10.28719	93.74111		10.23335	94.10227		14.47	0.00	20,529,303.09	219	83,147.0	

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
R2035	On 05/08/2021	Bond Future	10.02	Call	983.31000		0.98331	1,134.45000	1.13445	983.310	13.77	0.35	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	666.31000		0.66631	601.21000	0.60121	666.310	14.81	0.24	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	168.95000		0.16895	151.76000	0.15176	168.950	15.92	0.07	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.48318		90.28754	10.42714	90.65303		14.29	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	1,877.75000		1.87775	2,032.47000	2.03247	1,877.750	13.45	0.38	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,905.32000		1.90532	2,061.41000	2.06141	1,905.320	13.46	0.39	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,222.16000		2.22216	2,393.16000	2.39316	2,222.160	13.65	0.43	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	2,683.91000		2.68391	2,536.54000	2.53654	2,683.910	14.13	0.44	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,511.09000		3.51109	3,731.59000	3.73159	3,511.090	14.15	0.56	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	1,583.99000		1.58399	1,487.75000	1.48775	1,583.990	14.67	0.30	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	1,387.50000		1.38750	1,301.72000	1.30172	1,387.500	14.85	0.27	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	764.74000		0.76474	715.18000	0.71518	764.740	15.80	0.16	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	48.53000		0.04853	44.87000	0.04487	48.530	17.60	0.01	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.68729		91.33388	10.62889	91.70381		13.72	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,319.77000		1.31977	1,423.66000	1.42366	1,319.770	12.61	0.26	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	2,184.79000		2.18479	2,329.74000	2.32974	2,184.790	13.06	0.36	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	2,606.19000		2.60619	2,767.84000	2.76784	2,606.190	13.25	0.41	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	2,856.58000		2.85658	3,027.47000	3.02747	2,856.580	13.34	0.43	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	4,004.77000		4.00477	3,835.60000	3.83560	4,004.770	13.63	0.49	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	2,959.40000		2.95940	2,825.00000	2.82500	2,959.400	13.97	0.39	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	2,913.17000		2.91317	2,780.48000	2.78048	2,913.170	14.00	0.39	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	2,427.14000		2.42714	2,312.98000	2.31298	2,427.140	14.27	0.34	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	2,229.77000		2.22977	2,123.68000	2.12368	2,229.770	14.44	0.32	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	1,715.08000		1.71508	1,631.01000	1.63101	1,715.080	14.93	0.25	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	1,531.81000		1.53181	1,456.02000	1.45602	1,531.810	15.17	0.23	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			10.88991		87.94017	10.82910	88.31468		14.13	0.00	0.00	0	0.0	
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 05/08/2021	Bond Future			10.51174		85.03272	10.46304	85.35960		15.85	0.00	4,761,832.32	56	126,539.0	
R2037	On 04/11/2021	Bond Future			10.69855		85.95939	10.64794	86.29019		14.89	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	6,256.68000		6.25668	6,515.28000	6.51528	6,256.680	16.02	0.75	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	571.73000		0.57173	539.32000	0.53932	571.730	17.56	0.12	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			10.89297		82.70096	10.84029	83.03587		15.04	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			11.09378		83.68341	11.03896	84.02246		14.78	0.00	0.00	0	0.0	
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future			10.63952		87.12410	10.59585	87.43844		16.44	0.00	1,829,606.10	21	85,663.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,699.39000		3.69939	3,951.82000	3.95182	3,699.390	16.90	0.73	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	6,439.18000		6.43918	6,732.80000	6.73280	6,439.180	17.99	0.89	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	20.03	0.00	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			10.82161		88.07355	10.77622	88.39168		15.45	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			11.01097		84.58944	10.96373	84.91145		15.65	0.00	0.00	0	0.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R2040	On 05/05/2022	Bond Future			11.20601		85.59440		11.15684	85.92045		15.35	0.00	0.00	0	0.00
R2040	On 05/05/2022	Bond Future	9.82	Call	1,326.06000		1.32606		1,404.26000	1.40426	1,326.060	14.18	0.22	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	2,903.64000		2.90364		3,037.50000	3.03750	2,903.640	14.72	0.38	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	1,538.51000		1.53851		1,485.48000	1.48548	1,538.510	17.86	0.18	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			10.66506		84.03764		10.63657	84.24660		17.11	0.00	8,403,764.00	100	62,607.00
R2044	On 04/11/2021	Bond Future			10.83785		84.95347		10.80823	85.16504		16.08	0.00	0.00	0	0.00
R2044	On 03/02/2022	Bond Future			11.01725		81.55824		10.98640	81.77258		16.28	0.00	0.00	0	0.00
R2044	On 05/05/2022	Bond Future			11.20160		82.52725		11.16950	82.74424		15.97	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			10.57969		87.71350		10.54085	88.00939		16.69	0.00	4,824,242.50	55	171,165.00
R2048	On 05/08/2021	Bond Future	10.30	Call	997.42000		0.99742		1,120.53000	1.12053	997.420	15.90	0.33	0.00	0	1,300.00
R2048	On 05/08/2021	Bond Future	10.90	Call	3,367.04000		3.36704		3,596.46000	3.59646	3,367.040	16.91	0.70	0.00	0	1,300.00
R2048	On 04/11/2021	Bond Future			10.74822		84.25730		10.70782	84.55680		16.50	0.00	0.00	0	0.00
R2048	On 04/11/2021	Bond Future	9.60	Call	451.82000		0.45182		497.17000	0.49717	451.820	14.68	0.13	0.00	0	1,200.00
R2048	On 04/11/2021	Bond Future	10.30	Call	1,743.47000		1.74347		1,861.48000	1.86148	1,743.470	15.37	0.35	0.00	0	1,200.00
R2048	On 03/02/2022	Bond Future			10.92270		85.23374		10.88063	85.53694		15.84	0.00	0.00	0	0.00
R2048	On 05/05/2022	Bond Future			11.09447		81.83078		11.05072	82.13769		16.38	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			10.21131		72.49240		10.15223	72.83969		15.95	0.00	7,249,240.00	100	28,831.00
R209	On 04/11/2021	Bond Future			10.38322		70.14205		10.32198	70.49338		15.71	0.00	0.00	0	4,785.00
R209	On 04/11/2021	Bond Future	9.50	Call	664.64000		0.66464		746.91000	0.74691	664.640	14.11	0.21	0.00	0	6,000.00
R209	On 04/11/2021	Bond Future	10.00	Put	3,844.34000		3.84434		3,639.97000	3.63997	3,844.340	15.04	0.62	0.00	0	3,100.00
R209	On 04/11/2021	Bond Future	10.50	Put	2,311.93000		2.31193		2,170.40000	2.17040	2,311.930	15.71	0.44	0.00	0	9,400.00
R209	On 04/11/2021	Bond Future	12.00	Put	445.55000		0.44555		412.80000	0.41280	445.550	18.41	0.11	0.00	0	9,000.00
R209	On 03/02/2022	Bond Future			10.55795		70.95512		10.49444	71.31073		15.14	0.00	0.00	0	0.00
R209	On 05/05/2022	Bond Future			10.73668		68.65625		10.67080	69.01620		15.57	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			209.86178		209.86178		210.20747	210.20747			0.00	0.00	0	1,486.00
R210	On 04/11/2021	Bond Future			209.41477		209.41477		209.76508	209.76508			0.00	0.00	0	0.00
R210	On 03/02/2022	Bond Future			211.89105		211.89105		212.24605	212.24605			0.00	0.00	0	0.00
R210	On 05/05/2022	Bond Future			211.62004		211.62004		211.97964	211.97964			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	Options Interest
R212	On 05/08/2021	Bond Future			172.88091	172.88091		172.85934	172.85934			0.00	0.00	0	2,207.0
R212	On 04/11/2021	Bond Future			174.80626	174.80626		174.78517	174.78517			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			9.39345	88.23170		9.32929	88.59205		12.59	0.00	0.00	0	9,084.0
R213	On 04/11/2021	Bond Future			9.58231	85.66345		9.51543	86.02807		12.31	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.77935	86.65602		9.70952	87.02511		11.67	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	857.50000	0.85750		944.17000	0.94417	857.500	10.83	0.21	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,076.16000	1.07616		1,178.24000	1.17824	1,076.160	10.90	0.25	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,679.88000	1.67988		1,817.38000	1.81738	1,679.880	11.21	0.35	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,820.82000	1.82082		1,965.59000	1.96559	1,820.820	11.27	0.37	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,696.21000	3.69621		3,508.98000	3.50898	3,696.210	11.55	0.54	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	3,207.41000	3.20741		3,038.18000	3.03818	3,207.410	11.68	0.49	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,633.83000	2.63383		2,487.55000	2.48755	2,633.830	11.84	0.42	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	2,330.43000	2.33043		2,197.60000	2.19760	2,330.430	11.98	0.39	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	2,292.31000	2.29231		2,161.22000	2.16122	2,292.310	12.00	0.38	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	2,145.48000	2.14548		2,021.19000	2.02119	2,145.480	12.08	0.36	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,614.44000	1.61444		1,516.77000	1.51677	1,614.440	12.49	0.29	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,524.25000	1.52425		1,431.33000	1.43133	1,524.250	12.58	0.28	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.97655	84.15266		9.90369	84.52627		11.78	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			10.58518	69.43045		10.54131	69.69377		16.97	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future			10.75487	66.90956		10.70937	67.17598		16.78	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			10.93026	67.68493		10.88301	67.95462		16.14	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			11.10297	65.20881		11.05396	65.48180		16.66	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>													<b>185,657,641.79</b>	<b>1,598</b>	<b>1 140 269.0</b>
<b>Grand Total:</b>													<b>185,657,641.79</b>	<b>1,598</b>	<b>1 140 269.0</b>