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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/06/2021

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	797.10900		797.10900		796.42000	796.42000			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	805.91500		805.91500		805.22600	805.22600			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	815.18200		815.18200		814.48900	814.48900			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	824.81600		824.81600		824.11900	824.11900			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	915.15500		915.15500		911.55100	911.55100			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	925.26500		925.26500		921.63000	921.63000			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	935.90400		935.90400		932.23300	932.23300			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	946.96500		946.96500		943.25400	943.25400			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	806.74700		806.74700		802.96300	802.96300			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future	815.66000		815.66000		811.84100	811.84100			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	825.03900		825.03900		821.18000	821.18000			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	834.78900	834.78900	830.88900	830.88900					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	10.98176	80.01690	11.06649	79.55189					0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	11.20544	77.13636	11.29362	76.66635					0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	11.44088	78.04285	11.53281	77.56745					0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.67868	75.20721	11.77450	74.72624					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	11.49752	78.98427	11.59757	78.35809					0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	11.70854	75.60955	11.81281	74.97661					0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	11.92332	76.49855	12.03202	75.85828					0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.14780	73.16346	12.26131	72.51558					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	796.52900	796.52900	792.89200	792.89200					0.00	0.00	0	982.0
GOVI	On 04/11/2021	GOVI	805.32900	805.32900	801.65900	801.65900					0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	814.58900	814.58900	810.88100	810.88100					0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	824.21600	824.21600	820.46800	820.46800					0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.68979	153.68979	153.50296	153.50296					0.00	43,955,279.94	286	5,211.0
I2025	On 04/11/2021	Bond Future	155.40841	155.40841	155.21998	155.21998					0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	155.67519	155.67519	155.48484	155.48484					0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.55262	157.55262	157.36021	157.36021					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	114.08907	114.08907	114.47553	114.47553					0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future	114.21401	114.21401	114.60515	114.60515					0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	115.55541	115.55541	115.95127	115.95127					0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.77357	115.77357	116.17438	116.17438					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		108.62169	108.62169		108.48862	108.48862			0.00	61,914,363.30	570	9,059.0
I2033	On 04/11/2021	Bond Future		108.61070	108.61070		108.47634	108.47634			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future		109.88620	109.88620		109.75056	109.75056			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future		109.95556	109.95556		109.81837	109.81837			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		120.88103	120.88103		121.33920	121.33920			0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future		122.23273	122.23273		122.69649	122.69649			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future		121.91516	121.91516		122.38462	122.38462			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future		123.38583	123.38583		123.86103	123.86103			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		111.47047	111.47047		111.82859	111.82859			0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future		110.90865	110.90865		111.27103	111.27103			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future		112.21123	112.21123		112.57834	112.57834			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future		111.71792	111.71792		112.08933	112.08933			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		113.68183	113.68183		114.31081	114.31081			0.00	17,052,274.50	150	11,059.0
I2050	On 04/11/2021	Bond Future		114.95306	114.95306		115.58941	115.58941			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future		114.35428	114.35428		114.99836	114.99836			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future		115.73346	115.73346		116.38566	116.38566			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		294.90200	294.90200		295.22900	295.22900			0.00	0.00	0	576.0
IGOV	On 04/11/2021	Index Future		298.23200	298.23200		298.56600	298.56600			0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future		301.73300	301.73300		302.07200	302.07200			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future		305.37000	305.37000		305.71400	305.71400			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future		3.68500	96.31500		3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future		3.72500	96.27500		3.73500	96.26500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future		3.76000	96.24000		3.77000	96.23000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future		3.78500	96.21500		3.79500	96.20500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future		3.86000	96.14000		3.88000	96.12000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future		3.89000	96.11000		3.91000	96.09000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future		4.02000	95.98000		4.05000	95.95000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future		4.24500	95.75500		4.30500	95.69500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future		4.57000	95.43000		4.63000	95.37000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		4.78000	95.22000		4.85000	95.15000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		5.09500	94.90500		5.16500	94.83500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future		5.28500	94.71500		5.37500	94.62500			0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future		7.37145	115.09415		7.38915	115.01049		7.58	0.00	176,439,331.95	1,533	91,394.0

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			7.55038		116.35324		7.56913	116.26899		6.84	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,575.16000		1.57516		1,630.25000	1.63025	1,575.160	6.85	0.41	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	452.04000		0.45204		478.46000	0.47846	452.040	7.35	0.15	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.73978		112.41003		7.75972	112.32508		6.53	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			7.94326		113.74050		7.96455	113.65474		6.06	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			321.21400		321.21400		321.09324	321.09324			0.00	0.00	0	1,810.0
R197	On 04/11/2021	Bond Future			324.80546		324.80546		324.68433	324.68433			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			320.51578		320.51578		320.39381	320.39381			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.38195		324.38195		324.25900	324.25900			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			237.98829		237.98829		238.34386	238.34386			0.00	0.00	0	9,436.0
R202	On 04/11/2021	Bond Future			240.64911		240.64911		241.00945	241.00945			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			239.17075		239.17075		239.53568	239.53568			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			242.05510		242.05510		242.42489	242.42489			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			5.06798		107.40988		5.05256	107.43328		1.19	0.00	0.00	0	15,432.0
R2023	On 04/11/2021	Bond Future			5.19292		104.67732		5.17417	104.70128		1.31	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.34106		105.88197		5.31737	105.90643		1.13	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.51391		103.22450		5.48247	103.24941		0.96	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			8.85423		95.21810		8.89760	94.97209		13.15	0.00	147,588,055.00	1,550	100,984.0
R2030	On 05/08/2021	Bond Future	7.70	Call	196.11000		0.19611		193.81000	0.19381	196.110	12.63	0.09	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	1,130.65000		1.13065		1,091.60000	1.09160	1,130.650	12.87	0.35	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,790.75000		1.79075		1,725.47000	1.72547	1,790.750	13.04	0.48	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	1,927.97000		1.92797		1,857.39000	1.85739	1,927.970	13.06	0.50	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	2,281.18000		2.28118		2,197.41000	2.19741	2,281.180	13.12	0.55	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	1,282.84000		1.28284		0.00000	0.00000	1,282.840	13.25	0.36	257,453,940.98	7,500	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	4,096.77000		4.09677		3,956.39000	3.95639	4,096.770	13.51	0.75	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.50	Put	723.88000		0.72388		824.22000	0.82422	723.880	13.56	0.23	110,742,092.78	5,000	0.0
R2030	On 05/08/2021	Bond Future	9.75	Put	471.29000		0.47129		547.61000	0.54761	471.290	13.86	0.16	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	217.70000		0.21770		262.63000	0.26263	217.700	14.18	0.09	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	154.31000		0.15431		189.41000	0.18941	154.310	14.18	0.06	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	0.62000		0.00062		1.02000	0.00102	0.620	14.18	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.03424		96.26022		9.07948	96.01177		12.00	0.00	0.00	0	0.0

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R2030	On 04/11/2021	Bond Future	8.27	Call	1,230.07000	1.23007	1,183.61000	1.18361	1,230.070	11.50	0.29	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	2,236.38000	2.23638	2,158.10000	2.15810	2,236.380	11.74	0.44	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	9.20	Call	3,408.53000	3.40853	3,299.03000	3.29903	3,408.530	11.97	0.56	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	9.90	Call	5,856.24000	5.85624	5,698.20000	5.69820	5,856.240	12.51	0.74	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	11.26	Put	215.15000	0.21515	240.76000	0.24076	215.150	12.90	0.06	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	162.09000	0.16209	182.66000	0.18266	162.090	12.90	0.05	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			9.22442	93.36389		9.27173	93.11280		11.35	0.00	0	0.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	1,545.52000	1.54552	1,487.07000	1.48707	1,545.520	10.80	0.31	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	8.85	Call	2,446.69000	2.44669	2,362.09000	2.36209	2,446.690	10.99	0.42	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	3,074.45000	3.07445	3,210.10000	3.21010	3,074.450	11.27	0.45	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.60	Call	4,490.36000	4.49036	4,359.62000	4.35962	4,490.360	11.41	0.61	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	2,177.30000	2.17730	2,287.00000	2.28700	2,177.300	11.52	0.35	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	10.85	Put	858.37000	0.85837	915.71000	0.91571	858.370	12.23	0.17	0.00	0	1,000.0		
R2030	On 05/05/2022	Bond Future			9.42459	94.46931		9.47412	94.21540		10.45	0.00	0	0.0		
R2030	On 05/05/2022	Bond Future	8.14	Call	1,202.63000	1.20263	1,154.83000	1.15483	1,202.630	9.85	0.24	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	8.47	Call	1,646.62000	1.64662	1,584.20000	1.58420	1,646.620	9.85	0.31	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	8.89	Call	2,393.57000	2.39357	2,309.51000	2.30951	2,393.570	9.93	0.40	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	9.35	Put	3,871.09000	3.87109	4,015.22000	4.01522	3,871.090	10.21	0.50	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	9.95	Put	2,565.23000	2.56523	2,676.66000	2.67666	2,565.230	10.56	0.37	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	11.04	Put	1,152.81000	1.15281	1,215.99000	1.21599	1,152.810	11.26	0.19	0.00	0	1,800.0		
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.0		
R2032	On 05/08/2021	Bond Future			9.52806	94.54906		9.60212	94.09003		15.09	0.00	0	118,592.0		
R2032	On 04/11/2021	Bond Future			9.71489	91.43851		9.79196	90.97473		14.62	0.00	0	21.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	2,291.89000	2.29189	2,139.78000	2.13978	2,291.890	14.11	0.41	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	3,733.34000	3.73334	3,516.31000	3.51631	3,733.340	14.50	0.55	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	81.05000	0.08105	97.77000	0.09777	81.050	15.76	0.02	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			9.90809	92.49117		9.98839	92.02226		13.29	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	1,576.78000	1.57678	1,467.32000	1.46732	1,576.780	12.58	0.28	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	1,974.30000	1.97430	1,842.75000	1.84275	1,974.300	12.58	0.33	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.58	Call	2,984.30000	2.98430	2,805.25000	2.80525	2,984.300	12.82	0.44	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	9.62	Call	3,090.47000	3.09047	2,906.96000	2.90696	3,090.470	12.85	0.45	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	4,198.44000	4.19844	4,462.55000	4.46255	4,198.440	12.98	0.50	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	3,295.36000	3.29536	3,523.03000	3.52303	3,295.360	13.22	0.42	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.35	Put	2,807.12000	2.80712	3,012.42000	3.01242	2,807.120	13.36	0.38	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	2,596.78000	2.59678	2,791.75000	2.79175	2,596.780	13.43	0.36	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.53	Put	2,440.62000	2.44062	2,627.57000	2.62757	2,440.620	13.49	0.34	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	2,210.08000	2.21008	2,384.50000	2.38450	2,210.080	13.61	0.31	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	1,776.23000	1.77623	1,925.00000	1.92500	1,776.230	13.93	0.26	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	11.13	Put	1,556.49000	1.55649	1,691.07000	1.69107	1,556.490	14.16	0.24	0.00	0	210.0		
R2032	On 05/05/2022	Bond Future			10.10705	89.43948		10.19079	88.96515		12.80	0.00	0	0.0		
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			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
R2035	On 05/08/2021	Bond Future			10.07306	95.18995		10.15219	94.65065			16.69	0.00	2,379,748.75	25	81,833.0
R2035	On 05/08/2021	Bond Future	10.02	Call	2,285.82000	2.28582		2,092.31000	2.09231	2,285.820		16.11	0.49	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	870.29000	0.87029		1,049.89000	1.04989	870.290		17.00	0.22	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	331.06000	0.33106		421.51000	0.42151	331.060		18.07	0.10	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			10.25993	91.75653		10.34213	91.21162			16.47	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	3,249.10000	3.24910		3,031.83000	3.03183	3,249.100		15.82	0.48	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	3,281.32000	3.28132		3,062.52000	3.06252	3,281.320		15.83	0.48	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	3,648.03000	3.64803		3,412.41000	3.41241	3,648.030		15.96	0.51	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	2,775.71000	2.77571		3,029.56000	3.02956	2,775.710		16.33	0.39	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	5,077.73000	5.07773		4,783.76000	4.78376	5,077.730		16.35	0.62	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	1,767.32000	1.76732		1,955.74000	1.95574	1,767.320		16.80	0.27	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	1,579.05000	1.57905		1,753.07000	1.75307	1,579.050		16.96	0.25	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	956.08000	0.95608		1,075.72000	1.07572	956.080		17.82	0.16	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	55.28000	0.05528		67.99000	0.06799	55.280		17.82	0.01	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.45593	92.81268		10.54148	92.26172			14.96	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	2,270.08000	2.27008		2,110.85000	2.11085	2,270.080		14.08	0.34	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	3,311.74000	3.31174		3,101.82000	3.10182	3,311.740		14.40	0.44	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	3,794.25000	3.79425		3,563.61000	3.56361	3,794.250		14.55	0.48	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	4,078.88000	4.07888		3,836.61000	3.83661	4,078.880		14.63	0.50	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	3,850.40000	3.85040		4,121.03000	4.12103	3,850.400		14.88	0.43	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	2,905.31000	2.90531		3,130.30000	3.13030	2,905.310		15.19	0.35	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	2,863.53000	2.86353		3,086.27000	3.08627	2,863.530		15.22	0.35	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	2,421.86000	2.42186		2,619.70000	2.61970	2,421.860		15.48	0.30	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	2,239.05000	2.23905		2,425.82000	2.42582	2,239.050		15.63	0.29	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	1,765.30000	1.76530		1,921.25000	1.92125	1,765.300		16.11	0.23	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	1,550.03000	1.55003		1,692.28000	1.69228	1,550.030		16.14	0.21	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.64969	89.43326		10.73868	88.87586			14.56	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			10.29839	86.47875		10.38268	85.90311			18.79	0.00	0.00	0	128,108.0
R2037	On 04/11/2021	Bond Future			10.47651	87.42527		10.56393	86.84361			17.65	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	7,992.52000	7.99252		7,591.15000	7.59115	7,992.520		18.63	0.76	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	687.26000	0.68726		785.15000	0.78515	687.260		19.09	0.12	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.66312	84.17716		10.75398	83.58897			16.86	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			10.85525	85.17411		10.94969	84.57910			15.61	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			10.46109	88.41983		10.55563	87.72954			19.27	0.00	0.00	0	86,242.0
R2040	On 05/08/2021	Bond Future	11.05	Call	5,302.57000	5.30257		4,862.01000	4.86201	5,302.570		19.72	0.74	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	7,993.25000	7.99325		7,449.73000	7.44973	7,993.250		20.82	0.86	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	0.11000	0.00011		0.24000	0.00024	0.110		21.30	0.00	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			10.63582	89.38759		10.73389	88.69005			18.28	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 03/02/2022	Bond Future			10.81876		85.91180		10.92070	85.20645		17.48	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.00658		86.92939		11.11256	86.21580		16.25	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	2,092.32000		2.09232		1,915.62000	1.91562	2,092.320	15.43	0.28	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	3,826.98000		3.82698		3,545.46000	3.54546	3,826.980	15.49	0.44	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1,320.22000		1.32022		1,455.75000	1.45575	1,320.220	17.42	0.16	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			10.50511		85.22213		10.59441	84.55742		20.23	0.00	44,315,507.60	520	60,047.0
R2044	On 04/11/2021	Bond Future			10.67130		86.15493		10.76392	85.48323		19.20	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			10.84501		82.76708		10.94127	82.08783		18.36	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.02296		83.74740		11.12301	83.06025		17.07	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			10.40623		89.04914		10.49531	88.35864		19.53	0.00	8,904,914.00	100	171,250.0
R2048	On 05/08/2021	Bond Future	10.30	Call	2,297.60000		2.29760		2,055.78000	2.05578	2,297.600	18.79	0.47	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	3,105.01000		3.10501		2,801.98000	2.80198	3,105.010	19.17	0.56	49,711,802.02	1,000	0.0
R2048	On 05/08/2021	Bond Future	10.90	Call	5,002.38000		5.00238		4,581.48000	4.58148	5,002.380	19.75	0.72	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	6,628.74000		6.62874		6,134.27000	6.13427	6,628.740	20.32	0.81	72,000,092.02	1,000	0.0
R2048	On 04/11/2021	Bond Future			10.56754		85.61157		10.66000	84.91376		19.56	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future	9.60	Call	1,315.97000		1.31597		0.00000	0.00000	1,315.970	18.05	0.24	24,566,420.50	1,200	1,200.0
R2048	On 04/11/2021	Bond Future	10.30	Call	3,157.49000		3.15749		0.00000	0.00000	3,157.490	18.57	0.44	45,616,007.27	1,200	1,200.0
R2048	On 03/02/2022	Bond Future			10.73566		86.59702		10.83180	85.89134		17.75	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			10.90052		83.20713		11.00040	82.49323		17.42	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			9.99285		73.78879		10.07663	73.28765		19.94	0.00	0.00	0	28,639.0
R209	On 04/11/2021	Bond Future			10.15641		71.45592		10.24312	70.94951		19.19	0.00	0.00	0	4,375.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,795.84000		1.79584		1,657.80000	1.65780	1,795.840	18.29	0.34	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	2,557.11000		2.55711		2,791.98000	2.79198	2,557.110	19.19	0.39	0.00	0	12,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	593.52000		0.59352		677.23000	0.67723	593.520	20.65	0.12	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.32390		72.27857		10.41372	71.76646		17.44	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.49449		69.99282		10.58758	69.47475		16.76	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			210.19957		210.19957		210.09634	210.09634			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			209.80884		209.80884		209.70502	209.70502			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			212.27310		212.27310		212.16849	212.16849			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
R210	On 05/05/2022	Bond Future		212.03342	212.03342		211.92787	211.92787			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
R212	On 05/08/2021	Bond Future		172.51076	172.51076		172.48951	172.48951			0.00	0.00	0	1,803.0
R212	On 04/11/2021	Bond Future		174.43993	174.43993		174.41894	174.41894			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		9.18737	89.39616		9.26134	88.97583		14.60	0.00	0.00	0	9,043.0
R213	On 04/11/2021	Bond Future		9.36698	86.84469		9.44395	86.42002		13.89	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future		9.55596	87.84418		9.63622	87.41481		12.61	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,520.63000	1.52063	1,415.14000	1.41514	1,520.630	12.00	0.30	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,802.48000	1.80248	1,681.60000	1.68160	1,802.480	12.03	0.33	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	2,529.16000	2.52916	2,373.62000	2.37362	2,529.160	12.24	0.42	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	2,692.96000	2.69296	2,530.27000	2.53027	2,692.960	12.28	0.44	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,493.62000	3.49362	3,723.24000	3.72324	3,493.620	12.51	0.47	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	3,052.27000	3.05227	3,263.59000	3.26359	3,052.270	12.62	0.43	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,539.39000	2.53939	2,727.04000	2.72704	2,539.390	12.78	0.38	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	2,264.88000	2.26488	2,438.49000	2.43849	2,264.880	12.91	0.35	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	2,230.43000	2.23043	2,402.21000	2.40221	2,230.430	12.93	0.34	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	2,096.75000	2.09675	2,261.33000	2.26133	2,096.750	13.00	0.33	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,614.35000	1.61435	1,750.29000	1.75029	1,614.350	13.40	0.26	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,532.55000	1.53255	1,663.27000	1.66327	1,532.550	13.48	0.25	0.00	0	220.0
R213	On 05/05/2022	Bond Future		9.74418	85.35178		9.82785	84.91746		12.10	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		10.39689	70.57227		10.49609	69.96691		21.94	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future		10.55927	68.06701		10.66199	67.45522		21.21	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future		10.72824	68.85045		10.83477	68.23179		19.25	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future		10.89398	66.38573		11.00438	65.75983		18.57	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 :												1,062,639,830.60	21,634	1 140 361.0
Grand Total:												1,062,639,830.60	21,634	1 140 361.0