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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/07/2021

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		789.80900	789.80900		789.24300	789.24300			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		798.45500	798.45500		797.88500	797.88500			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		807.67700	807.67700		807.10300	807.10300			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		817.24200	817.24200		816.66300	816.66300			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		906.55600	906.55600		904.92700	904.92700			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		916.47900	916.47900		914.83600	914.83600			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		927.06400	927.06400		925.40500	925.40500			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		938.04300	938.04300		936.36600	936.36600			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		798.72600	798.72600		797.15600	797.15600			0.00	0.00	0	114.0
ALBI	On 04/11/2021	Index Future		807.46800	807.46800		805.88500	805.88500			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		816.79500	816.79500		815.19600	815.19600			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		826.46800	826.46800		824.85100	824.85100			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		11.12991	79.20640		11.16806	78.99962			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future		11.36123	76.30872		11.40090	76.09997			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		11.60261	77.20928		11.64395	76.99828			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		11.84700	74.36520		11.89009	74.15178			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		11.62923	78.16171		11.66723	77.92712			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future		11.84721	74.76974		11.88679	74.53289			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.06725	75.65274		12.10850	75.41330			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.29785	72.30907		12.34093	72.06685			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		788.69000	788.69000		787.17300	787.17300			0.00	0.00	0	981.0
GOVI	On 04/11/2021	GOVI		797.32300	797.32300		795.79200	795.79200			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		806.53200	806.53200		804.98600	804.98600			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		816.08400	816.08400		814.52100	814.52100			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		152.92646	152.92646		153.16371	153.16371			0.00	0.00	0	5,027.0
I2025	On 04/11/2021	Bond Future		154.62053	154.62053		154.86104	154.86104			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		154.87462	154.87462		155.11860	155.11860			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		156.74584	156.74584		156.99301	156.99301			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		113.12836	113.12836		113.58712	113.58712			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future		113.21279	113.21279		113.67712	113.67712			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		114.54809	114.54809		115.01822	115.01822			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		114.74179	114.74179		115.21834	115.21834			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 05/08/2021	Bond Future	106.60938		106.60938		106.47987	106.47987			0.00	0.00	0	8,979.0
I2033	On 04/11/2021	Bond Future	106.54214		106.54214		106.41168	106.41168			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	107.79873		107.79873		107.66698	107.66698			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	107.83212		107.83212		107.69929	107.69929			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	118.56537		118.56537		117.91511	117.91511			0.00	0.00	0	7,723.0
I2038	On 04/11/2021	Bond Future	119.87882		119.87882		119.22186	119.22186			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	119.52705		119.52705		118.86300	118.86300			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	120.97136		120.97136		120.29952	120.29952			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	108.18654		108.18654		107.43658	107.43658			0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	107.54848		107.54848		106.79085	106.79085			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	108.81708		108.81708		108.05082	108.05082			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	108.26180		108.26180		107.48734	107.48734			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	109.68230		109.68230		109.45314	109.45314			0.00	0.00	0	11,059.0
I2050	On 04/11/2021	Bond Future	110.89719		110.89719		110.66593	110.66593			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	110.24376		110.24376		110.01021	110.01021			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	111.57580		111.57580		111.33961	111.33961			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	290.40600		290.40600		290.26700	290.26700			0.00	0.00	0	451.0
IGOV	On 04/11/2021	Index Future	293.65700		293.65700		293.51700	293.51700			0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	297.12000		297.12000		296.97900	296.97900			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	300.70800		300.70800		300.56600	300.56600			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		3.83000	96.17000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.91500		96.08500		3.87500	96.12500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	4.09000		95.91000		4.05000	95.95000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	4.14000		95.86000		4.09000	95.91000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.31500		95.68500		4.25500	95.74500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.63000		95.37000		4.54000	95.46000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	5.02500		94.97500		4.96500	95.03500			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.21000		94.79000		5.11000	94.89000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.58000		94.42000		5.47000	94.53000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.74500		94.25500		5.60000	94.40000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	5.85500		94.14500		5.81500	94.18500			0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.59579		114.03947		7.61332	113.95757		6.47	0.00	17,105,920.50	150	87,148.0

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			7.79175		115.27473		7.81029	115.19242		5.59	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,555.41000		1.55541		1,603.22000	1.60322	1,555.410	5.60	0.50	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	312.55000		0.31255		328.48000	0.32848	312.550	6.15	0.14	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.99601		111.32458		8.01572	111.24164		5.51	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.21692		112.64443		8.23796	112.56073		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			321.43094		321.43094		321.38694	321.38694			0.00	0.00	0	1,117.0
R197	On 04/11/2021	Bond Future			324.99133		324.99133		324.94819	324.94819			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			320.67474		320.67474		320.63248	320.63248			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.54998		324.54998		324.50776	324.50776			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			233.95325		233.95325		235.06589	235.06589			0.00	0.00	0	9,635.0
R202	On 04/11/2021	Bond Future			236.54483		236.54483		237.67066	237.67066			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			235.00566		235.00566		236.14593	236.14593			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			237.84530		237.84530		238.99970	238.99970			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			5.39921		106.90903		5.36930	106.95412		0.93	0.00	0.00	0	15,368.0
R2023	On 04/11/2021	Bond Future			5.59929		104.15988		5.56302	104.20591		1.04	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.84516		105.36356		5.79941	105.41044		0.97	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			6.17624		102.70199		6.11565	102.74961		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			8.99168		94.44124		9.01937	94.28572		11.06	0.00	9,444,124.00	100	101,324.0
R2030	On 05/08/2021	Bond Future	7.70	Call	6.33000		0.00633		6.11000	0.00611	6.330	10.23	0.01	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	308.06000		0.30806		291.59000	0.29159	308.060	10.62	0.19	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	750.38000		0.75038		712.88000	0.71288	750.380	10.89	0.36	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	858.01000		0.85801		815.81000	0.81581	858.010	10.93	0.39	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,155.05000		1.15505		1,100.70000	1.10070	1,155.050	11.02	0.48	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	885.51000		0.88551		964.99000	0.96499	885.510	11.18	0.38	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,943.27000		2.94327		2,836.80000	2.83680	2,943.270	11.50	0.79	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	175.07000		0.17507		201.78000	0.20178	175.070	11.90	0.11	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	48.83000		0.04883		58.78000	0.05878	48.830	12.40	0.03	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	28.88000		0.02888		35.38000	0.03538	28.880	12.56	0.02	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	0.00000		0.00000		0.01000	0.00001	0.000	13.31	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.17965		95.46463		9.20849	95.30787		10.15	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	495.58000		0.49558		473.53000	0.47353	495.580	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	1,262.95000	1.26295	1,216.59000	1.21659	1,262.950	9.82	0.35	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	9.20	Call	2,309.18000	2.30918	2,237.58000	2.23758	2,309.180	10.12	0.52	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	9.90	Call	4,732.76000	4.73276	4,623.29000	4.62329	4,732.760	10.75	0.75	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	11.26	Put	151.55000	0.15155	162.70000	0.16270	151.550	12.42	0.05	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	108.69000	0.10869	117.20000	0.11720	108.690	12.42	0.04	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			9.37578	92.56363	9.40593	92.40527		9.92	0.00	0.00	0	0.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	825.95000	0.82595	795.43000	0.79543	825.950	9.26	0.22	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	8.85	Call	1,558.75000	1.55875	1,509.09000	1.50909	1,558.750	9.51	0.35	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	2,862.20000	2.86220	2,947.37000	2.94737	2,862.200	9.83	0.49	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.60	Call	3,440.78000	3.44078	3,355.93000	3.35593	3,440.780	9.98	0.58	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	1,912.69000	1.91269	1,978.17000	1.97817	1,912.690	10.11	0.37	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	10.85	Put	696.13000	0.69613	726.25000	0.72625	696.130	11.26	0.16	0.00	0	1,000.0		
R2030	On 05/05/2022	Bond Future			9.58280	93.66138	9.61435	93.50134		9.83	0.00	0.00	0	0.0		
R2030	On 05/05/2022	Bond Future	8.14	Call	764.75000	0.76475	739.00000	0.73900	764.750	9.18	0.18	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	8.47	Call	1,127.92000	1.12792	1,092.60000	1.09260	1,127.920	9.22	0.25	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	8.89	Call	1,770.51000	1.77051	1,720.60000	1.72060	1,770.510	9.34	0.35	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	9.35	Put	3,941.72000	3.94172	4,034.01000	4.03401	3,941.720	9.61	0.54	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	9.95	Put	2,528.83000	2.52883	2,598.17000	2.59817	2,528.830	9.93	0.40	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	11.04	Put	1,125.91000	1.12591	1,163.27000	1.16327	1,125.910	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			9.68154	93.60121	9.71422	93.40110		12.41	0.00	0.00	0	120,181.0		
R2032	On 04/11/2021	Bond Future			9.87635	90.47055	9.91032	90.26867		12.16	0.00	0.00	0	57.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,129.35000	1.12935	1,077.27000	1.07727	1,129.350	11.36	0.30	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,401.48000	2.40148	2,312.57000	2.31257	2,401.480	12.00	0.50	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	45.66000	0.04566	50.24000	0.05024	45.660	15.09	0.02	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			10.07563	91.51653	10.11100	91.31259		11.70	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	774.46000	0.77446	740.44000	0.74044	774.460	10.69	0.19	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	1,101.00000	1.10100	1,056.22000	1.05622	1,101.000	10.88	0.25	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.58	Call	1,983.98000	1.98398	1,915.27000	1.91527	1,983.980	11.35	0.38	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	9.62	Call	2,077.62000	2.07762	2,006.64000	2.00664	2,077.620	11.39	0.39	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	4,106.35000	4.10635	4,228.44000	4.22844	4,106.350	11.56	0.56	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	3,127.62000	3.12762	3,230.91000	3.23091	3,127.620	11.81	0.46	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.35	Put	2,616.71000	2.61671	2,708.46000	2.70846	2,616.710	12.00	0.41	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	2,402.83000	2.40283	2,489.31000	2.48931	2,402.830	12.11	0.38	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.53	Put	2,245.04000	2.24504	2,327.45000	2.32745	2,245.040	12.20	0.36	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	2,014.04000	2.01404	2,090.14000	2.09014	2,014.040	12.37	0.33	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	1,577.85000	1.57785	1,641.13000	1.64113	1,577.850	12.75	0.27	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	11.13	Put	1,357.86000	1.35786	1,414.12000	1.41412	1,357.860	12.99	0.24	0.00	0	210.0		
R2032	On 05/05/2022	Bond Future			10.28151	88.45511	10.31839	88.24889		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			10.22632	94.14958	10.25898	93.93009		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	939.47000		0.93947		882.14000	0.88214	939.470	13.34	0.37	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	429.74000		0.42974		489.03000	0.48903	429.740	14.45	0.19	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	82.94000		0.08294		99.94000	0.09994	82.940	15.63	0.04	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			10.42072		90.69504		10.45461	90.47360		13.45	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,869.68000		1.86968		1,793.42000	1.79342	1,869.680	13.00	0.40	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,897.42000		1.89742		1,820.35000	1.82035	1,897.420	13.01	0.40	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,218.11000		2.21811		2,132.11000	2.13211	2,218.110	13.15	0.44	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	2,307.96000		2.30796		2,413.53000	2.41353	2,307.960	13.56	0.42	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,545.90000		3.54590		3,428.46000	3.42846	3,545.900	13.58	0.59	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	1,320.37000		1.32037		1,391.95000	1.39195	1,320.370	14.26	0.27	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	1,150.18000		1.15018		1,214.69000	1.21469	1,150.180	14.48	0.24	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	609.62000		0.60962		648.77000	0.64877	609.620	15.48	0.14	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	25.35000		0.02535		28.11000	0.02811	25.350	16.86	0.01	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.62267		91.74334		10.65793	91.51958		12.99	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,222.34000		1.22234		1,172.62000	1.17262	1,222.340	11.92	0.25	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	2,089.76000		2.08976		2,016.03000	2.01603	2,089.760	12.34	0.37	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,518.91000		2.51891		2,435.02000	2.43502	2,518.910	12.53	0.42	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	2,774.97000		2.77497		2,685.35000	2.68535	2,774.970	12.62	0.44	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	3,541.63000		3.54163		3,656.85000	3.65685	3,541.630	12.90	0.47	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	2,549.22000		2.54922		2,641.76000	2.64176	2,549.220	13.26	0.37	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	2,505.81000		2.50581		2,597.23000	2.59723	2,505.810	13.28	0.37	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	2,055.49000		2.05549		2,134.67000	2.13467	2,055.490	13.57	0.31	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	1,875.05000		1.87505		1,948.88000	1.94888	1,875.050	13.73	0.29	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	1,412.02000		1.41202		1,471.17000	1.47117	1,412.020	14.24	0.23	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	1,250.16000		1.25016		1,303.76000	1.30376	1,250.160	14.48	0.21	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.82290		88.35299		10.85957	88.12673		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			10.43033		85.58021		10.45793	85.39401		14.92	0.00	0.00	0	126,473.0
R2037	On 04/11/2021	Bond Future			10.61483		86.50766		10.64342	86.31983		14.03	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	6,481.87000		6.48187		6,344.89000	6.34489	6,481.870	15.22	0.78	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	398.39000		0.39839		422.65000	0.42265	398.390	16.84	0.10	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.80632		83.25291		10.83600	83.06323		14.25	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.00388		84.24053		11.03473	84.04871		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			10.57369		87.59864		10.61648	87.28972		15.51	0.00	0.00	0	85,663.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,852.66000		3.85266		3,629.52000	3.62952	3,852.660	16.03	0.79	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	6,772.50000		6.77250		6,494.35000	6.49435	6,772.500	17.31	0.94	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			10.75402		88.54796		10.79839	88.23606		14.59	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			10.94107		85.06660		10.98718	84.75136		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			11.13353		86.07572		11.18145	85.75701		14.75	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	1,304.54000		1.30454		1,240.48000	1.24048	1,304.540	13.79	0.22	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,871.21000		2.87121		2,755.15000	2.75515	2,871.210	14.16	0.39	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1,320.08000		1.32008		1,380.10000	1.38010	1,320.080	17.40	0.17	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			10.62536		84.32906		10.66298	84.05287		16.16	0.00	0.00	0	62,458.0
R2044	On 04/11/2021	Bond Future			10.79735		85.24298		10.83635	84.96416		15.20	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			10.97550		81.84854		11.01602	81.56677		15.48	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.15839		82.81958		11.20051	82.53461		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			10.55132		87.92945		10.58877	87.64459		15.80	0.00	20,927,209.10	238	171,055.0
R2048	On 05/08/2021	Bond Future	10.30	Call	883.80000		0.88380		814.59000	0.81459	883.800	15.56	0.33	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	3,345.73000		3.34573		3,163.14000	3.16314	3,345.730	16.65	0.73	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			10.71943		84.47054		10.75828	84.18302		15.63	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future	9.60	Call	413.31000		0.41331		384.99000	0.38499	413.310	14.45	0.12	0.00	0	1,200.0
R2048	On 04/11/2021	Bond Future	10.30	Call	1,682.21000		1.68221		1,593.95000	1.59395	1,682.210	15.05	0.35	0.00	0	1,200.0
R2048	On 03/02/2022	Bond Future			10.89309		85.44693		10.93349	85.15629		15.10	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.06390		82.04501		11.10587	81.75115		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			10.15737		72.80938		10.19479	72.58927		15.03	0.00	0.00	0	28,825.0
R209	On 04/11/2021	Bond Future			10.32809		70.45822		10.36680	70.23600		14.81	0.00	0.00	0	4,785.0
R209	On 04/11/2021	Bond Future	9.50	Call	639.13000		0.63913		600.43000	0.60043	639.130	13.73	0.21	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,503.08000		3.50308		3,648.87000	3.64887	3,503.080	14.52	0.61	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	2,010.25000		2.01025		2,114.85000	2.11485	2,010.250	15.12	0.42	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	355.04000		0.35504		382.38000	0.38238	355.040	18.14	0.10	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.50119		71.27281		10.54128	71.04821		14.36	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.67803		68.97657		10.71958	68.74942		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			208.84844		208.84844		209.19186	209.19186			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			208.37804		208.37804		208.72613	208.72613			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			210.83584		210.83584		211.18874	211.18874			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			210.54828		210.54828		210.90706	210.90706			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	Open Interest
R212	On 05/08/2021	Bond Future			172.80607	172.80607		172.80434	172.80434			0.00	0.00	0	2,457.0
R212	On 04/11/2021	Bond Future			174.72039	174.72039		174.71940	174.71940			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			9.35861	88.42713		9.38613	88.27271		11.90	0.00	0.00	0	9,084.0
R213	On 04/11/2021	Bond Future			9.54696	85.85592		9.57555	85.70021		11.67	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.74296	86.84810		9.77274	86.69087		11.12	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	757.99000	0.75799		730.82000	0.73082	757.990	10.28	0.20	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	968.52000	0.96852		935.40000	0.93540	968.520	10.35	0.25	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,566.11000	1.56611		1,518.67000	1.51867	1,566.110	10.66	0.34	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,707.25000	1.70725		1,656.77000	1.65677	1,707.250	10.72	0.36	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,400.54000	3.40054		3,491.26000	3.49126	3,400.540	11.00	0.53	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,918.49000	2.91849		3,001.17000	3.00117	2,918.490	11.13	0.48	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,360.59000	2.36059		2,432.77000	2.43277	2,360.590	11.29	0.41	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	2,070.21000	2.07021		2,136.17000	2.13617	2,070.210	11.44	0.37	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	2,033.96000	2.03396		2,099.11000	2.09911	2,033.960	11.46	0.37	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,894.52000	1.89452		1,956.49000	1.95649	1,894.520	11.54	0.35	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,395.57000	1.39557		1,444.97000	1.44497	1,395.570	11.96	0.27	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,312.10000	1.31210		1,359.24000	1.35924	1,312.100	12.04	0.26	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.93887	84.34561		9.96991	84.18662		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			10.54154	69.69239		10.57895	69.46775		16.03	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future			10.71033	67.17034		10.74906	66.94348		15.85	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			10.88440	67.94666		10.92455	67.71742		15.35	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			11.05562	65.47252		11.09723	65.24069		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 :													47,477,253.60	488	1 139 051.0
Grand Total:													47,477,253.60	488	1 139 051.0