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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/07/2021

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	793.79800		793.79800		792.57500	792.57500			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	802.44000		802.44000		801.20700	801.20700			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	811.67800		811.67800		810.43300	810.43300			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	821.27800		821.27800		820.02000	820.02000			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	910.82000		910.82000		909.70600	909.70600			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	920.73500		920.73500		919.61400	919.61400			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	931.33500		931.33500		930.20400	930.20400			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	942.35000		942.35000		941.20700	941.20700			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	801.40300		801.40300		801.32200	801.32200			0.00	0.00	0	114.0
ALBI	On 04/11/2021	Index Future	810.12800		810.12800		810.04900	810.04900			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	819.45400		819.45400		819.37700	819.37700			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	829.14600		829.14600		829.06900	829.06900			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	11.08680		79.44101		11.07417	79.50994			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	11.31721		76.54130		11.30399	76.61134			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	11.55726		77.44172		11.54343	77.51280			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.79993		74.59932		11.78548	74.67140			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	11.62266		78.20239		11.60482	78.31305			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	11.84113		74.80623		11.82246	74.91848			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.06139		75.68686		12.04188	75.80066			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.29193		72.34246		12.27152	72.45778			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	791.39800		791.39800		791.25100	791.25100			0.00	0.00	0	985.0
GOVI	On 04/11/2021	GOVI	800.01300		800.01300		799.86800	799.86800			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	809.22400		809.22400		809.07900	809.07900			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	818.79400		818.79400		818.65000	818.65000			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.30863		153.30863		153.17911	153.17911			0.00	0.00	0	4,808.0
I2025	On 04/11/2021	Bond Future	154.99785		154.99785		154.86753	154.86753			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	155.25016		155.25016		155.11924	155.11924			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.12359		157.12359		156.99134	156.99134			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	113.91412		113.91412		113.89303	113.89303			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future	114.00049		114.00049		113.97969	113.97969			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	115.34083		115.34083		115.32010	115.32010			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.54204		115.54204		115.52163	115.52163			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	107.95060	107.95060	107.60305	107.60305					0.00	0.00	0	8,979.0
I2033	On 04/11/2021	Bond Future	107.89202	107.89202	107.54109	107.54109					0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	109.16037	109.16037	108.80567	108.80567					0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	109.20824	109.20824	108.84981	108.84981					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	119.37296	119.37296	118.87557	118.87557					0.00	0.00	0	7,723.0
I2038	On 04/11/2021	Bond Future	120.68837	120.68837	120.18584	120.18584					0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	120.34115	120.34115	119.83367	119.83367					0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	121.79349	121.79349	121.28016	121.28016					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	108.89686	108.89686	108.41562	108.41562					0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	108.26028	108.26028	107.77414	107.77414					0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	109.53345	109.53345	109.04174	109.04174					0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	108.98459	108.98459	108.48784	108.48784					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	110.88185	110.88185	110.44200	110.44200					0.00	0.00	0	11,059.0
I2050	On 04/11/2021	Bond Future	112.10351	112.10351	111.65936	111.65936					0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	111.45969	111.45969	111.01092	111.01092					0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	112.80484	112.80484	112.35081	112.35081					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	292.29200	292.29200	291.55700	291.55700					0.00	0.00	0	459.0
IGOV	On 04/11/2021	Index Future	295.54700	295.54700	294.80400	294.80400					0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	299.02100	299.02100	298.27100	298.27100					0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	302.62800	302.62800	301.86900	301.86900					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.70500	96.29500	3.71500	96.28500					0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.81000	96.19000	3.82000	96.18000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.85500	96.14500	3.86000	96.14000					0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	4.03000	95.97000	4.06000	95.94000					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	4.09000	95.91000	4.10000	95.90000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.26500	95.73500	4.28500	95.71500					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.57000	95.43000	4.61000	95.39000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.94500	95.05500	4.97500	95.02500					0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.13500	94.86500	5.16500	94.83500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.49000	94.51000	5.53000	94.47000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.65500	94.34500	5.70500	94.29500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	5.70500	94.29500	5.76500	94.23500					0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.47402	114.61041	7.51181	114.43283				6.67	0.00	282,858,491.88	2,468	88,865.0

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			7.66375		115.84505		7.70383	115.66607		6.23	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,409.29000		1.40929		1,497.73000	1.49773	1,409.290	6.24	0.45	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	300.54000		0.30054		329.09000	0.32909	300.540	6.79	0.13	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.86045		111.89718		7.90313	111.71650		6.12	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.07226		113.22211		8.11789	113.03948		5.78	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			321.87897		321.87897		321.68946	321.68946			0.00	0.00	0	1,117.0
R197	On 04/11/2021	Bond Future			325.42528		325.42528		325.23508	325.23508			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			321.10120		321.10120		320.91047	320.91047			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.97678		324.97678		324.78432	324.78432			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			237.09000		237.09000		235.98722	235.98722			0.00	0.00	0	9,635.0
R202	On 04/11/2021	Bond Future			239.70201		239.70201		238.58814	238.58814			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			238.19126		238.19126		237.06517	237.06517			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			241.06575		241.06575		239.92651	239.92651			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			5.21167		107.19221		5.22407	107.17345		1.12	0.00	0.00	0	15,368.0
R2023	On 04/11/2021	Bond Future			5.37905		104.43986		5.39356	104.42138		1.14	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.57315		105.64280		5.59102	105.62442		1.09	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.81942		102.98294		5.84274	102.96454		1.04	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			8.91541		94.87130		8.93792	94.74411		11.23	0.00	74,663,713.10	787	101,865.0
R2030	On 05/08/2021	Bond Future	7.70	Call	4.06000		0.00406		4.14000	0.00414	4.060	10.35	0.00	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	309.60000		0.30960		298.59000	0.29859	309.600	10.76	0.20	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	798.60000		0.79860		768.80000	0.76880	798.600	11.05	0.40	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	918.86000		0.91886		884.68000	0.88468	918.860	11.09	0.44	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,250.97000		1.25097		1,205.38000	1.20538	1,250.970	11.19	0.53	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	620.50000		0.62050		681.85000	0.68185	620.500	11.36	0.32	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,211.10000		3.21110		3,118.23000	3.11823	3,211.100	11.70	0.84	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	89.40000		0.08940		105.81000	0.10581	89.400	12.11	0.06	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	19.11000		0.01911		24.01000	0.02401	19.110	12.62	0.02	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	10.08000		0.01008		12.98000	0.01298	10.080	12.78	0.01	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.51	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.10105		95.89361		9.12448	95.76547		10.79	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	634.94000		0.63494		615.02000	0.61502	634.940	10.07	0.21	0.00	0	300.0

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R2030	On	04/11/2021			Bond Future	8.77	1,493.86000	1.49386	1,454.06000	1.45406	1,493.860	10.46	0.39	0.00	0	300.0
R2030	On	04/11/2021			Bond Future	9.20	2,612.84000	2.61284	2,552.89000	2.55289	2,612.840	10.76	0.55	0.00	0	29.0
R2030	On	04/11/2021			Bond Future	9.90	5,112.18000	5.11218	5,022.30000	5.02230	5,112.180	11.38	0.77	0.00	0	29.0
R2030	On	04/11/2021			Bond Future	11.26	146.31000	0.14631	155.70000	0.15570	146.310	13.07	0.05	0.00	0	29.0
R2030	On	04/11/2021			Bond Future	11.44	105.42000	0.10542	112.64000	0.11264	105.420	13.07	0.04	0.00	0	300.0
R2030	On	03/02/2022			Bond Future		9.29420	92.99385	9.31866	92.86459		10.57	0.00	0.00	0	0.0
R2030	On	03/02/2022			Bond Future	8.39	1,065.95000	1.06595	1,038.17000	1.03817	1,065.950	10.03	0.26	0.00	0	101.0
R2030	On	03/02/2022			Bond Future	8.85	1,896.57000	1.89657	1,853.50000	1.85350	1,896.570	10.33	0.39	0.00	0	1,000.0
R2030	On	03/02/2022			Bond Future	9.35	2,833.70000	2.83370	2,901.78000	2.90178	2,833.700	10.63	0.47	0.00	0	101.0
R2030	On	03/02/2022			Bond Future	9.60	3,873.32000	3.87332	3,803.24000	3.80324	3,873.320	10.80	0.60	0.00	0	1,000.0
R2030	On	03/02/2022			Bond Future	9.78	1,937.82000	1.93782	1,990.93000	1.99093	1,937.820	10.96	0.35	0.00	0	101.0
R2030	On	03/02/2022			Bond Future	10.85	752.81000	0.75281	778.79000	0.77879	752.810	12.18	0.16	0.00	0	1,000.0
R2030	On	05/05/2022			Bond Future		9.49761	94.09530	9.52321	93.96463		9.95	0.00	0.00	0	0.0
R2030	On	05/05/2022			Bond Future	8.14	861.35000	0.86135	839.05000	0.83905	861.350	9.34	0.20	0.00	0	1,800.0
R2030	On	05/05/2022			Bond Future	8.47	1,255.24000	1.25524	1,224.91000	1.22491	1,255.240	9.39	0.27	0.00	0	1,073.0
R2030	On	05/05/2022			Bond Future	8.89	1,975.62000	1.97562	1,933.03000	1.93303	1,975.620	9.61	0.37	0.00	0	1,800.0
R2030	On	05/05/2022			Bond Future	9.35	3,762.61000	3.76261	3,836.27000	3.83627	3,762.610	9.87	0.52	0.00	0	1,073.0
R2030	On	05/05/2022			Bond Future	9.95	2,420.42000	2.42042	2,475.75000	2.47575	2,420.420	10.23	0.38	0.00	0	1,073.0
R2030	On	05/05/2022			Bond Future	11.04	1,102.41000	1.10241	1,132.73000	1.13273	1,102.410	11.32	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		9.60061	94.09936	9.61291	94.02342		12.62	0.00	0.00	0	120,860.0
R2032	On	04/11/2021			Bond Future		9.79299	90.96855	9.80574	90.89214		12.86	0.00	0.00	0	57.0
R2032	On	04/11/2021			Bond Future	9.33	1,425.90000	1.42590	1,409.67000	1.40967	1,425.900	12.42	0.34	0.00	0	700.0
R2032	On	04/11/2021			Bond Future	9.83	2,777.28000	2.77728	2,748.38000	2.74838	2,777.280	12.93	0.53	0.00	0	700.0
R2032	On	04/11/2021			Bond Future	12.81	43.24000	0.04324	45.67000	0.04567	43.240	15.79	0.01	0.00	0	700.0
R2032	On	03/02/2022			Bond Future		9.98933	92.01679	10.00256	91.93985		12.25	0.00	0.00	0	0.0
R2032	On	03/02/2022			Bond Future	8.91	954.53000	0.95453	943.16000	0.94316	954.530	11.26	0.22	0.00	0	198.0
R2032	On	03/02/2022			Bond Future	9.14	1,320.99000	1.32099	1,305.95000	1.30595	1,320.990	11.44	0.28	0.00	0	97.0
R2032	On	03/02/2022			Bond Future	9.58	2,275.28000	2.27528	2,252.00000	2.25200	2,275.280	11.90	0.40	0.00	0	400.0
R2032	On	03/02/2022			Bond Future	9.62	2,375.26000	2.37526	2,351.19000	2.35119	2,375.260	11.94	0.42	0.00	0	210.0
R2032	On	03/02/2022			Bond Future	9.81	3,932.65000	3.93265	3,981.66000	3.98166	3,932.650	12.11	0.53	0.00	0	198.0
R2032	On	03/02/2022			Bond Future	10.14	2,996.94000	2.99694	3,039.12000	3.03912	2,996.940	12.36	0.44	0.00	0	97.0
R2032	On	03/02/2022			Bond Future	10.35	2,509.13000	2.50913	2,547.05000	2.54705	2,509.130	12.54	0.39	0.00	0	400.0
R2032	On	03/02/2022			Bond Future	10.45	2,305.48000	2.30548	2,341.45000	2.34145	2,305.480	12.65	0.36	0.00	0	198.0
R2032	On	03/02/2022			Bond Future	10.53	2,155.02000	2.15502	2,189.47000	2.18947	2,155.020	12.74	0.34	0.00	0	210.0
R2032	On	03/02/2022			Bond Future	10.66	1,934.67000	1.93467	1,966.74000	1.96674	1,934.670	12.91	0.32	0.00	0	97.0
R2032	On	03/02/2022			Bond Future	10.95	1,517.79000	1.51779	1,544.96000	1.54496	1,517.790	13.28	0.26	0.00	0	400.0
R2032	On	03/02/2022			Bond Future	11.13	1,307.81000	1.30781	1,332.26000	1.33226	1,307.810	13.52	0.23	0.00	0	210.0
R2032	On	05/05/2022			Bond Future		10.19173	88.95985	10.20550	88.88218		12.22	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		10.17581	94.49056	10.16279	94.57876		13.89	0.00	0.00	0	81,593.0

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	933.64000	0.93364		993.07000	0.99307	933.640	13.60	0.39	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	279.70000	0.27970		282.80000	0.28280	279.700	14.73	0.14	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	37.81000	0.03781		39.95000	0.03995	37.810	15.79	0.02	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.36904	91.03425		10.35545	91.12376		14.26	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	2,156.47000	2.15647		2,206.67000	2.20667	2,156.470	14.11	0.42	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	2,185.31000	2.18531		2,235.86000	2.23586	2,185.310	14.12	0.43	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,516.05000	2.51605		2,570.44000	2.57044	2,516.050	14.24	0.47	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	2,313.66000	2.31366		2,290.06000	2.29006	2,313.660	14.68	0.40	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,893.79000	3.89379		3,960.25000	3.96025	3,893.790	14.71	0.60	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	1,367.90000	1.36790		1,355.22000	1.35522	1,367.900	15.49	0.27	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	1,197.50000	1.19750		1,186.83000	1.18683	1,197.500	15.70	0.24	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	648.70000	0.64870		644.28000	0.64428	648.700	16.69	0.14	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	25.20000	0.02520		25.32000	0.02532	25.200	17.58	0.01	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.56940	92.08296		10.55520	92.17381		13.63	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,465.97000	1.46597		1,498.71000	1.49871	1,465.970	12.78	0.28	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	2,405.49000	2.40549		2,449.67000	2.44967	2,405.490	13.25	0.39	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	2,849.06000	2.84906		2,897.64000	2.89764	2,849.060	13.42	0.44	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	3,112.29000	3.11229		3,163.26000	3.16326	3,112.290	13.50	0.46	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	3,562.12000	3.56212		3,529.78000	3.52978	3,562.120	13.76	0.46	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	2,612.44000	2.61244		2,588.42000	2.58842	2,612.440	14.19	0.36	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	2,570.77000	2.57077		2,547.14000	2.54714	2,570.770	14.22	0.36	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	2,137.46000	2.13746		2,118.01000	2.11801	2,137.460	14.55	0.31	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	1,956.08000	1.95608		1,938.41000	1.93841	1,956.080	14.71	0.29	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	1,494.25000	1.49425		1,481.22000	1.48122	1,494.250	15.24	0.23	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	1,329.15000	1.32915		1,317.80000	1.31780	1,329.150	15.47	0.21	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			10.76769	88.69525		10.75289	88.78733		13.70	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			10.39990	85.78621		10.37174	85.97750		15.26	0.00	65,540,664.44	764	125,353.0	
R2037	On 04/11/2021	Bond Future			10.58404	86.71065		10.55474	86.90448		14.92	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	6,768.05000	6.76805		6,929.74000	6.92974	6,768.050	16.54	0.78	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	443.29000	0.44329		430.69000	0.43069	443.290	18.09	0.10	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			10.77481	83.45498		10.74431	83.65128		15.00	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			10.97133	84.44365		10.93959	84.64243		14.39	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			10.54358	87.81705		10.53055	87.91183		15.85	0.00	0.00	0	85,651.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,958.79000	3.95879		4,056.04000	4.05604	3,958.790	16.91	0.82	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	6,940.94000	6.94094		7,038.99000	7.03899	6,940.940	17.99	0.95	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	19.20	0.00	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			10.72351	88.76346		10.70993	88.85966		15.51	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			10.90984	85.28116		10.89568	85.37872		15.63	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
R2040	On	05/05/2022			Bond Future	11.10125	86.29150		11.08649	86.39045		14.98	0.00	0.00	0	0.0
R2040	On	05/05/2022	9.82	Call	Bond Future	1,341.88000	1.34188		1,369.92000	1.36992	1,341.880	13.90	0.23	0.00	0	1,200.0
R2040	On	05/05/2022	10.57	Call	Bond Future	3,038.59000	3.03859		3,085.86000	3.08586	3,038.590	14.60	0.40	0.00	0	1,200.0
R2040	On	05/05/2022	13.04	Put	Bond Future	1,334.32000	1.33432		1,323.71000	1.32371	1,334.320	17.86	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	10.61110	84.43415		10.60304	84.49364		16.56	0.00	0.00	0	62,494.0
R2044	On	04/11/2021			Bond Future	10.78326	85.34410		10.77485	85.40455		16.20	0.00	0.00	0	0.0
R2044	On	03/02/2022			Bond Future	10.96131	81.94759		10.95253	82.00899		16.32	0.00	0.00	0	0.0
R2044	On	05/05/2022			Bond Future	11.14383	82.91848		11.13467	82.98080		15.65	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	10.53820	88.02965		10.52998	88.09253		16.22	0.00	0.00	0	171,055.0
R2048	On	05/08/2021	10.30	Call	Bond Future	781.84000	0.78184		827.62000	0.82762	781.840	15.90	0.32	0.00	0	1,300.0
R2048	On	05/08/2021	10.90	Call	Bond Future	3,287.03000	3.28703		3,357.97000	3.35797	3,287.030	16.96	0.76	0.00	0	1,300.0
R2048	On	04/11/2021			Bond Future	10.70648	84.56676		10.69789	84.63070		16.68	0.00	0.00	0	0.0
R2048	On	04/11/2021	9.60	Call	Bond Future	424.51000	0.42451		438.79000	0.43879	424.510	14.86	0.12	0.00	0	1,200.0
R2048	On	04/11/2021	10.30	Call	Bond Future	1,809.43000	1.80943		1,844.93000	1.84493	1,809.430	16.01	0.36	0.00	0	1,200.0
R2048	On	03/02/2022			Bond Future	10.88007	85.54099		10.87110	85.60590		15.95	0.00	0.00	0	0.0
R2048	On	05/05/2022			Bond Future	11.05054	82.13895		11.04119	82.20481		16.10	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	10.11878	73.03740		10.10554	73.11587		15.38	0.00	0.00	0	28,694.0
R209	On	04/11/2021			Bond Future	10.28887	70.68438		10.27509	70.76409		15.75	0.00	0.00	0	4,785.0
R209	On	04/11/2021	9.50	Call	Bond Future	742.53000	0.74253		768.41000	0.76841	742.530	14.59	0.23	0.00	0	6,000.0
R209	On	04/11/2021	10.00	Put	Bond Future	3,446.08000	3.44608		3,409.54000	3.40954	3,446.080	15.45	0.59	0.00	0	3,100.0
R209	On	04/11/2021	10.50	Put	Bond Future	1,992.99000	1.99299		1,971.27000	1.97127	1,992.990	16.05	0.41	0.00	0	9,400.0
R209	On	04/11/2021	12.00	Put	Bond Future	352.95000	0.35295		350.86000	0.35086	352.950	18.96	0.09	0.00	0	9,000.0
R209	On	03/02/2022			Bond Future	10.46102	71.49890		10.44671	71.57969		15.11	0.00	0.00	0	0.0
R209	On	05/05/2022			Bond Future	10.63658	69.20423		10.62172	69.28611		15.16	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	209.04701	209.04701		209.00900	209.00900			0.00	0.00	0	1,486.0
R210	On	04/11/2021			Bond Future	208.56641	208.56641		208.52894	208.52894			0.00	0.00	0	0.0
R210	On	03/02/2022			Bond Future	211.01876	211.01876		210.98145	210.98145			0.00	0.00	0	0.0
R210	On	05/05/2022			Bond Future	210.72924	210.72924		210.69278	210.69278			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		173.01863	173.01863		172.96436	172.96436			0.00	0.00	0	2,457.0
R212	On 04/11/2021	Bond Future		174.92505	174.92505		174.87096	174.87096			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		9.28841	88.82267		9.31583	88.66789		12.13	0.00	0.00	0	9,084.0
R213	On 04/11/2021	Bond Future		9.47480	86.25057		9.50328	86.09453		12.24	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future		9.66829	87.24402		9.69795	87.08647		11.61	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	906.24000	0.90624	875.82000	0.87582	906.240	10.77	0.23	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,140.46000	1.14046	1,103.91000	1.10391	1,140.460	10.84	0.27	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,784.63000	1.78463	1,733.69000	1.73369	1,784.630	11.15	0.37	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,934.76000	1.93476	1,880.79000	1.88079	1,934.760	11.21	0.39	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,274.04000	3.27404	3,361.84000	3.36184	3,274.040	11.49	0.51	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,813.30000	2.81330	2,893.25000	2.89325	2,813.300	11.62	0.46	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,278.35000	2.27835	2,348.11000	2.34811	2,278.350	11.78	0.39	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,998.70000	1.99870	2,062.43000	2.06243	1,998.700	11.92	0.36	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,963.73000	1.96373	2,026.68000	2.02668	1,963.730	11.94	0.35	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,829.41000	1.82941	1,889.30000	1.88930	1,829.410	12.02	0.33	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,349.71000	1.34971	1,397.50000	1.39750	1,349.710	12.43	0.26	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,269.24000	1.26924	1,314.85000	1.31485	1,269.240	12.52	0.25	0.00	0	220.0
R213	On 05/05/2022	Bond Future		9.86125	84.74489		9.89216	84.58559		11.42	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		10.53849	69.71076		10.52017	69.82125		16.40	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future		10.70787	67.18479		10.68883	67.29681		16.87	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future		10.88229	67.95874		10.86250	68.07224		16.17	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future		11.05361	65.48376		11.03308	65.59866		16.29	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 :												423,062,869.42	4,019	1 139 678.0
Grand Total:												423,062,869.42	4,019	1 139 678.0