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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/07/2021

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		792.92800	792.92800		793.79800	793.79800			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		801.54900	801.54900		802.44000	802.44000			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		810.77000	810.77000		811.67800	811.67800			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		820.35400	820.35400		821.27800	821.27800			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		910.05500	910.05500		910.82000	910.82000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		919.95000	919.95000		920.73500	920.73500			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		930.53300	930.53300		931.33500	931.33500			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		941.53300	941.53300		942.35000	942.35000			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		799.47500	799.47500		801.40300	801.40300			0.00	0.00	0	114.0
ALBI	On 04/11/2021	Index Future		808.16800	808.16800		810.12800	810.12800			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		817.46500	817.46500		819.45400	819.45400			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	827.12900		827.12900		829.14600	829.14600			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	11.13991		79.15212		11.08680	79.44101			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	11.37258		76.24891		11.31721	76.54130			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	11.61506		77.14565		11.55726	77.44172			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.86024		74.29953		11.79993	74.59932			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	11.68099		77.84247		11.62266	78.20239			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	11.90203		74.44203		11.84113	74.80623			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.12496		75.31812		12.06139	75.68686			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.35838		71.96913		12.29193	72.34246			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	789.55700		789.55700		791.39800	791.39800			0.00	0.00	0	985.0
GOVI	On 04/11/2021	GOVI	798.14200		798.14200		800.01300	800.01300			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	807.32400		807.32400		809.22400	809.22400			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	816.86800		816.86800		818.79400	818.79400			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.28153		153.28153		153.30863	153.30863			0.00	0.00	0	4,808.0
I2025	On 04/11/2021	Bond Future	154.96973		154.96973		154.99785	154.99785			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	155.22126		155.22126		155.25016	155.25016			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.09409		157.09409		157.12359	157.12359			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	113.93521		113.93521		113.91412	113.91412			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future	114.02130		114.02130		114.00049	114.00049			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	115.36157		115.36157		115.34083	115.34083			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.56281		115.56281		115.54204	115.54204			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	108.29919		108.29919		107.95060	107.95060			0.00	0.00	0	8,979.0
I2033	On 04/11/2021	Bond Future	108.24398		108.24398		107.89202	107.89202			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	109.51625		109.51625		109.16037	109.16037			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	109.56813		109.56813		109.20824	109.20824			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	119.39895		119.39895		119.37296	119.37296			0.00	0.00	0	7,723.0
I2038	On 04/11/2021	Bond Future	120.71413		120.71413		120.68837	120.68837			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	120.36684		120.36684		120.34115	120.34115			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	121.81925		121.81925		121.79349	121.79349			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	109.65838		109.65838		108.89686	108.89686			0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	109.02972		109.02972		108.26028	108.26028			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	110.31141		110.31141		109.53345	109.53345			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	109.77177		109.77177		108.98459	108.98459			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	110.90552		110.90552		110.88185	110.88185			0.00	0.00	0	11,059.0
I2050	On 04/11/2021	Bond Future	112.12689		112.12689		112.10351	112.10351			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	111.48317		111.48317		111.45969	111.45969			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	112.82841		112.82841		112.80484	112.80484			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	292.70700		292.70700		292.29200	292.29200			0.00	0.00	0	459.0
IGOV	On 04/11/2021	Index Future	295.96200		295.96200		295.54700	295.54700			0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	299.43800		299.43800		299.02100	299.02100			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	303.04900		303.04900		302.62800	302.62800			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.70500		96.29500		3.70500	96.29500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.81000		96.19000		3.81000	96.19000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.86500		96.13500		3.85500	96.14500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	4.05000		95.95000		4.03000	95.97000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	4.10000		95.90000		4.09000	95.91000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.29500		95.70500		4.26500	95.73500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.60000		95.40000		4.57000	95.43000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.99500		95.00500		4.94500	95.05500			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.19500		94.80500		5.13500	94.86500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.57000		94.43000		5.49000	94.51000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.73500		94.26500		5.65500	94.34500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	5.79500		94.20500		5.70500	94.29500			0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.50754		114.45288		7.47402	114.61041		6.67	0.00	123,723,563.28	1,081	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			7.69951		115.68535		7.66375	115.84505		6.23	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,461.06000		1.46106		1,409.29000	1.40929	1,461.060	6.24	0.46	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	309.59000		0.30959		300.54000	0.30054	309.590	6.79	0.14	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.89868		111.73532		7.86045	111.89718		6.12	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.11323		113.05811		8.07226	113.22211		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			321.92291		321.92291		321.87897	321.87897			0.00	0.00	0	1,117.0
R197	On 04/11/2021	Bond Future			325.46831		325.46831		325.42528	325.42528			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			321.14372		321.14372		321.10120	321.10120			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			325.01930		325.01930		324.97678	324.97678			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			237.13868		237.13868		237.09000	237.09000			0.00	0.00	0	9,635.0
R202	On 04/11/2021	Bond Future			239.75042		239.75042		239.70201	239.70201			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			238.23940		238.23940		238.19126	238.19126			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			241.11402		241.11402		241.06575	241.06575			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			5.22032		107.17912		5.21167	107.19221		1.12	0.00	13,075,852.64	122	15,246.0
R2023	On 04/11/2021	Bond Future			5.38981		104.42615		5.37905	104.43986		1.14	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.58694		105.62862		5.57315	105.64280		1.09	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.83785		102.96840		5.81942	102.98294		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			8.93345		94.76935		8.91541	94.87130		11.23	0.00	187,548,543.65	1,979	102,134.0
R2030	On 05/08/2021	Bond Future	7.70	Call	2.00000		0.00200		4.06000	0.00406	2.000	10.35	0.00	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	247.24000		0.24724		309.60000	0.30960	247.240	10.76	0.18	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	696.37000		0.69637		798.60000	0.79860	696.370	11.05	0.38	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	810.83000		0.81083		918.86000	0.91886	810.830	11.09	0.42	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,131.61000		1.13161		1,250.97000	1.25097	1,131.610	11.19	0.52	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	593.24000		0.59324		620.50000	0.62050	593.240	11.36	0.32	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,084.00000		3.08400		3,211.10000	3.21110	3,084.000	11.70	0.85	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	74.00000		0.07400		89.40000	0.08940	74.000	12.11	0.06	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	13.76000		0.01376		19.11000	0.01911	13.760	12.62	0.01	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	6.82000		0.00682		10.08000	0.01008	6.820	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			9.11997		95.79012		9.10105	95.89361		10.79	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	593.67000		0.59367		634.94000	0.63494	593.670	10.07	0.20	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	1,426.54000	1.42654	1,493.86000	1.49386	1,426.540	10.46	0.38	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,526.66000	2.52666	2,612.84000	2.61284	2,526.660	10.76	0.54	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	5,008.55000	5.00855	5,112.18000	5.11218	5,008.550	11.38	0.77	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	142.19000	0.14219	146.31000	0.14631	142.190	13.07	0.05	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	101.95000	0.10195	105.42000	0.10542	101.950	13.07	0.04	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.31406	92.88888	9.29420	92.99385		10.57	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	1,022.67000	1.02267	1,065.95000	1.06595	1,022.670	10.03	0.25	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,836.21000	1.83621	1,896.57000	1.89657	1,836.210	10.33	0.38	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	2,861.72000	2.86172	2,833.70000	2.83370	2,861.720	10.63	0.47	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	3,789.42000	3.78942	3,873.32000	3.87332	3,789.420	10.80	0.60	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,954.54000	1.95454	1,937.82000	1.93782	1,954.540	10.96	0.36	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	754.63000	0.75463	752.81000	0.75281	754.630	12.18	0.16	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.51846	93.98885	9.49761	94.09530		9.95	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	829.08000	0.82908	861.35000	0.86135	829.080	9.34	0.20	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	1,213.86000	1.21386	1,255.24000	1.25524	1,213.860	9.39	0.26	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,921.31000	1.92131	1,975.62000	1.97562	1,921.310	9.61	0.36	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	3,801.23000	3.80123	3,762.61000	3.76261	3,801.230	9.87	0.52	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	2,444.25000	2.44425	2,420.42000	2.42042	2,444.250	10.23	0.38	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	1,109.94000	1.10994	1,102.41000	1.10241	1,109.940	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			9.61869	93.98776	9.60061	94.09936		12.62	0.00	152,824,097.76	1,626	122,486.0	
R2032	On 04/11/2021	Bond Future			9.81189	90.85532	9.79299	90.96855		12.86	0.00	0.00	0	57.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,357.25000	1.35725	1,425.90000	1.42590	1,357.250	12.42	0.34	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,683.84000	2.68384	2,777.28000	2.77728	2,683.840	12.93	0.52	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	41.06000	0.04106	43.24000	0.04324	41.060	15.79	0.01	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.00908	91.90197	9.98933	92.01679		12.25	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	912.91000	0.91291	954.53000	0.95453	912.910	11.26	0.21	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,270.04000	1.27004	1,320.99000	1.32099	1,270.040	11.44	0.27	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	2,206.22000	2.20622	2,275.28000	2.27528	2,206.220	11.90	0.40	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	2,304.67000	2.30467	2,375.26000	2.37526	2,304.670	11.94	0.41	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,969.87000	3.96987	3,932.65000	3.93265	3,969.870	12.11	0.54	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	3,023.41000	3.02341	2,996.94000	2.99694	3,023.410	12.36	0.45	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	2,529.73000	2.52973	2,509.13000	2.50913	2,529.730	12.54	0.39	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	2,323.57000	2.32357	2,305.48000	2.30548	2,323.570	12.65	0.37	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	2,171.23000	2.17123	2,155.02000	2.15502	2,171.230	12.74	0.35	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,948.07000	1.94807	1,934.67000	1.93467	1,948.070	12.91	0.32	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	1,526.05000	1.52605	1,517.79000	1.51779	1,526.050	13.28	0.26	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	1,313.56000	1.31356	1,307.81000	1.30781	1,313.560	13.52	0.23	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.21235	88.84358	10.19173	88.95985		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			10.21917	94.19774	10.17581	94.49056		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	750.72000		0.75072		933.64000	0.93364	750.720	13.60	0.35	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	272.85000		0.27285		279.70000	0.27970	272.850	14.73	0.15	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	31.87000		0.03187		37.81000	0.03781	31.870	15.79	0.02	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			10.41418		90.73787		10.36904	91.03425		14.26	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,997.34000		1.99734		2,156.47000	2.15647	1,997.340	14.11	0.41	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	2,025.00000		2.02500		2,185.31000	2.18531	2,025.000	14.12	0.41	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,342.95000		2.34295		2,516.05000	2.51605	2,342.950	14.24	0.45	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	2,398.01000		2.39801		2,313.66000	2.31366	2,398.010	14.68	0.42	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,679.87000		3.67987		3,893.79000	3.89379	3,679.870	14.71	0.59	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	1,414.63000		1.41463		1,367.90000	1.36790	1,414.630	15.49	0.28	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	1,237.24000		1.23724		1,197.50000	1.19750	1,237.240	15.70	0.25	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	666.26000		0.66626		648.70000	0.64870	666.260	16.69	0.15	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	25.02000		0.02502		25.20000	0.02520	25.020	17.58	0.01	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.61646		91.78284		10.56940	92.08296		13.63	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,362.81000		1.36281		1,465.97000	1.46597	1,362.810	12.78	0.27	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	2,264.90000		2.26490		2,405.49000	2.40549	2,264.900	13.25	0.38	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,693.92000		2.69392		2,849.06000	2.84906	2,693.920	13.42	0.42	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	2,949.22000		2.94922		3,112.29000	3.11229	2,949.220	13.50	0.45	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	3,674.03000		3.67403		3,562.12000	3.56212	3,674.030	13.76	0.47	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	2,696.33000		2.69633		2,612.44000	2.61244	2,696.330	14.19	0.37	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	2,653.33000		2.65333		2,570.77000	2.57077	2,653.330	14.22	0.37	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	2,205.87000		2.20587		2,137.46000	2.13746	2,205.870	14.55	0.32	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	2,018.45000		2.01845		1,956.08000	1.95608	2,018.450	14.71	0.30	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	1,540.71000		1.54071		1,494.25000	1.49425	1,540.710	15.24	0.24	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	1,369.81000		1.36981		1,329.15000	1.32915	1,369.810	15.47	0.21	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.81668		88.39145		10.76769	88.69525		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			10.45333		85.42500		10.39990	85.78621		15.26	0.00	0.00	0	125,353.0
R2037	On 04/11/2021	Bond Future			10.63955		86.34522		10.58404	86.71065		14.92	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	6,454.17000		6.45417		6,768.05000	6.76805	6,454.170	16.54	0.77	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	460.47000		0.46047		443.29000	0.44329	460.470	18.09	0.11	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.83258		83.08506		10.77481	83.45498		15.00	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.03143		84.06920		10.97133	84.44365		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			10.60212		87.39320		10.54358	87.81705		15.85	0.00	0.00	0	85,651.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,551.96000		3.55196		3,958.79000	3.95879	3,551.960	16.91	0.81	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	6,512.93000		6.51293		6,940.94000	6.94094	6,512.930	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			10.78434		88.33464		10.72351	88.76346		15.51	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			10.97314		84.84715		10.90984	85.28116		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	Options Inter
R2040	On 05/05/2022	Bond Future			11.16711	85.85218		11.10125	86.29150			14.98	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	1,229.25000	1.22925		1,341.88000	1.34188	1,229.250		13.90	0.21	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,843.67000	2.84367		3,038.59000	3.03859	2,843.670		14.60	0.39	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1,391.31000	1.39131		1,334.32000	1.33432	1,391.310		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			10.66972	84.00354		10.61110	84.43415			16.56	0.00	6,048,254.88	72	62,566.0
R2044	On 04/11/2021	Bond Future			10.84418	84.90838		10.78326	85.34410			16.20	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.02471	81.50655		10.96131	81.94759			16.32	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.20978	82.47211		11.14383	82.91848			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			10.59700	87.58222		10.53820	88.02965			16.22	0.00	0.00	0	171,055.0
R2048	On 05/08/2021	Bond Future	10.30	Call	574.52000	0.57452		781.84000	0.78184	574.520		15.90	0.27	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,879.48000	2.87948		3,287.03000	3.28703	2,879.480		16.96	0.73	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			10.76763	84.11408		10.70648	84.56676			16.68	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future	9.60	Call	354.06000	0.35406		424.51000	0.42451	354.060		14.86	0.11	0.00	0	1,200.0
R2048	On 04/11/2021	Bond Future	10.30	Call	1,614.64000	1.61464		1,809.43000	1.80943	1,614.640		16.01	0.34	0.00	0	1,200.0
R2048	On 03/02/2022	Bond Future			10.94374	85.08284		10.88007	85.54099			15.95	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.11675	81.67527		11.05054	82.13895			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			10.17244	72.72062		10.11878	73.03740			15.38	0.00	0.00	0	28,694.0
R209	On 04/11/2021	Bond Future			10.34450	70.36389		10.28887	70.68438			15.75	0.00	0.00	0	4,785.0
R209	On 04/11/2021	Bond Future	9.50	Call	650.73000	0.65073		742.53000	0.74253	650.730		14.59	0.21	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,607.89000	3.60789		3,446.08000	3.44608	3,607.890		15.45	0.61	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	2,094.46000	2.09446		1,992.99000	1.99299	2,094.460		16.05	0.43	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	367.32000	0.36732		352.95000	0.35295	367.320		18.96	0.10	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.51872	71.17447		10.46102	71.49890			15.11	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.69643	68.87585		10.63658	69.20423			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			209.08502	209.08502		209.04701	209.04701				0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			208.60387	208.60387		208.56641	208.56641				0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			211.05598	211.05598		211.01876	211.01876				0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			210.76659	210.76659		210.72924	210.72924				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		173.03967	173.03967		173.01863	173.01863			0.00	0.00	0	2,457.0
R212	On 04/11/2021	Bond Future		174.94554	174.94554		174.92505	174.92505			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		9.30656	88.72018		9.28841	88.82267		12.13	0.00	0.00	0	9,084.0
R213	On 04/11/2021	Bond Future		9.49378	86.14654		9.47480	86.25057		12.24	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future		9.68814	87.13854		9.66829	87.24402		11.61	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	867.11000	0.86711	906.24000	0.90624	867.110	10.77	0.22	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,095.25000	1.09525	1,140.46000	1.14046	1,095.250	10.84	0.26	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,726.11000	1.72611	1,784.63000	1.78463	1,726.110	11.15	0.36	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,873.65000	1.87365	1,934.76000	1.93476	1,873.650	11.21	0.38	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,306.10000	3.30610	3,274.04000	3.27404	3,306.100	11.49	0.51	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,839.90000	2.83990	2,813.30000	2.81330	2,839.900	11.62	0.46	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,298.52000	2.29852	2,278.35000	2.27835	2,298.520	11.78	0.40	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	2,015.32000	2.01532	1,998.70000	1.99870	2,015.320	11.92	0.36	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,979.90000	1.97990	1,963.73000	1.96373	1,979.900	11.94	0.36	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,843.90000	1.84390	1,829.41000	1.82941	1,843.900	12.02	0.34	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,358.03000	1.35803	1,349.71000	1.34971	1,358.030	12.43	0.26	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,276.56000	1.27656	1,269.24000	1.26924	1,276.560	12.52	0.25	0.00	0	220.0
R213	On 05/05/2022	Bond Future		9.88198	84.63801		9.86125	84.74489		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		10.59723	69.35841		10.53849	69.71076		16.40	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future		10.76880	66.82833		10.70787	67.18479		16.87	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future		10.94556	67.59797		10.88229	67.95874		16.17	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future		11.11924	65.11858		11.05361	65.48376		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 :												483,220,312.21	4,880	1 141 523.0
Grand Total:												483,220,312.21	4,880	1 141 523.0