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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/07/2021

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	790.85600		790.85600		790.18800	790.18800			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	799.41900		799.41900		798.74800	798.74800			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	808.59600		808.59600		807.92000	807.92000			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	818.14400		818.14400		817.46100	817.46100			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	907.59200		907.59200		906.34700	906.34700			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	917.42000		917.42000		916.16600	916.16600			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	927.95100		927.95100		926.68600	926.68600			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	938.90800		938.90800		937.62900	937.62900			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	795.94500		795.94500		795.06700	795.06700			0.00	0.00	0	103.0
ALBI	On 04/11/2021	Index Future	804.56300		804.56300		803.68000	803.68000			0.00	0.00	0	114.0
ALBI	On 03/02/2022	Index Future	813.80000		813.80000		812.90900	812.90900			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	823.40900		823.40900		822.50900	822.50900			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	11.22047		78.71682		11.23827	78.62111			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	11.45727		75.80474		11.47574	75.70836			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.70386		76.69398		11.72309	76.59667			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.95313		73.84111		11.97316	73.74278			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	11.75737		77.37546		11.77502	77.26823			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	11.98241		73.96586		12.00077	73.85782			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	12.20921		74.83417		12.22833	74.72508			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.44668		71.47803		12.46665	71.36774			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	786.16500		786.16500		785.29300	785.29300			0.00	15,723,300.00	2	982.0
GOVI	On 04/11/2021	GOVI	794.67800		794.67800		793.80000	793.80000			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	803.80000		803.80000		802.91500	802.91500			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	813.29100		813.29100		812.39700	812.39700			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.48410		153.48410		153.40445	153.40445			0.00	0.00	0	4,073.0
I2025	On 04/11/2021	Bond Future	155.16640		155.16640		155.08672	155.08672			0.00	0.00	0	838.0
I2025	On 03/02/2022	Bond Future	155.41588		155.41588		155.33596	155.33596			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.28831		157.28831		157.20770	157.20770			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	113.74016		113.74016		114.03884	114.03884			0.00	0.00	0	2,437.0
I2029	On 04/11/2021	Bond Future	113.81826		113.81826		114.12069	114.12069			0.00	0.00	0	757.0
I2029	On 03/02/2022	Bond Future	115.15272		115.15272		115.45910	115.45910			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.34979		115.34979		115.66020	115.66020			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	108.10439	108.10439		108.13645	108.13645			0.00	0.00	0	2,357.0
I2033		On 04/11/2021	Bond Future	108.04145	108.04145		108.07430	108.07430			0.00	0.00	0	8,010.0
I2033		On 03/02/2022	Bond Future	109.30800	109.30800		109.34162	109.34162			0.00	0.00	0	0.0
I2033		On 05/05/2022	Bond Future	109.35586	109.35586		109.39019	109.39019			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	118.61599	118.61599		119.05544	119.05544			0.00	0.00	0	7,535.0
I2038		On 04/11/2021	Bond Future	119.91610	119.91610		120.36105	120.36105			0.00	0.00	0	2,683.0
I2038		On 03/02/2022	Bond Future	119.55625	119.55625		120.00697	120.00697			0.00	0.00	0	0.0
I2038		On 05/05/2022	Bond Future	120.99668	120.99668		121.45331	121.45331			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	108.69198	108.69198		109.03527	109.03527			0.00	0.00	0	17,463.0
I2046		On 04/11/2021	Bond Future	108.04697	108.04697		108.39458	108.39458			0.00	0.00	0	635.0
I2046		On 03/02/2022	Bond Future	109.31394	109.31394		109.66596	109.66596			0.00	0.00	0	0.0
I2046		On 05/05/2022	Bond Future	108.76087	108.76087		109.11763	109.11763			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	109.80246	109.80246		109.77890	109.77890			0.00	0.00	0	10,116.0
I2050		On 04/11/2021	Bond Future	111.00606	111.00606		110.98276	110.98276			0.00	0.00	0	1,485.0
I2050		On 03/02/2022	Bond Future	110.34602	110.34602		110.32298	110.32298			0.00	0.00	0	0.0
I2050		On 05/05/2022	Bond Future	111.67560	111.67560		111.65244	111.65244			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	291.57000	291.57000		291.78700	291.78700			0.00	0.00	0	459.0
IGOV		On 04/11/2021	Index Future	294.79900	294.79900		295.02000	295.02000			0.00	0.00	0	16.0
IGOV		On 03/02/2022	Index Future	298.25500	298.25500		298.47900	298.47900			0.00	0.00	0	0.0
IGOV		On 05/05/2022	Index Future	301.84700	301.84700		302.07500	302.07500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future	3.67500	96.32500		3.70500	96.29500			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future	3.78000	96.22000		3.82000	96.18000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.82500	96.17500		3.86500	96.13500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 20/10/2021	Jibar Tradeable Future	4.01000	95.99000		4.06000	95.94000			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/11/2021	Jibar Tradeable Future	4.06000	95.94000		4.11000	95.89000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	4.24500	95.75500		4.30500	95.69500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	4.55000	95.45000		4.61000	95.39000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.92500	95.07500		5.00500	94.99500			0.00	0.00	0	471.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	5.10500	94.89500		5.18500	94.81500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future	5.51000	94.49000		5.58000	94.42000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future	5.65500	94.34500		5.73500	94.26500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future	5.75500	94.24500		5.80500	94.19500			0.00	0.00	0	0.0
R186		On 05/08/2021	Bond Future	7.56607	114.17848		7.58856	114.07326		6.44	0.00	0.00	0	75,374.0

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			7.76312		115.40197		7.78692	115.29618		6.03	0.00	0.00	0	20,321.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,516.94000		1.51694		1,576.26000	1.57626	1,516.940	6.04	0.49	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	303.75000		0.30375		323.17000	0.32317	303.750	6.59	0.14	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.96736		111.44529		7.99268	111.33860		5.96	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.18724		112.76264		8.21428	112.65494		5.71	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			321.64015		321.64015		321.59553	321.59553			0.00	0.00	0	1,110.0
R197	On 04/11/2021	Bond Future			325.16557		325.16557		325.12200	325.12200			0.00	0.00	0	950.0
R197	On 03/02/2022	Bond Future			320.82856		320.82856		320.78650	320.78650			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.69475		324.69475		324.65273	324.65273			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			236.23493		236.23493		236.18579	236.18579			0.00	0.00	0	9,315.0
R202	On 04/11/2021	Bond Future			238.82412		238.82412		238.77563	238.77563			0.00	0.00	0	1,625.0
R202	On 03/02/2022	Bond Future			237.29562		237.29562		237.24777	237.24777			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			240.15471		240.15471		240.10682	240.10682			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			5.21012		107.19455		5.20683	107.19953		1.20	0.00	0.00	0	13,521.0
R2023	On 04/11/2021	Bond Future			5.38193		104.43619		5.37758	104.44173		1.17	0.00	0.00	0	1,725.0
R2023	On 03/02/2022	Bond Future			5.58017		105.63558		5.57439	105.64153		1.00	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.83126		102.97360		5.82339	102.97981		0.90	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			8.96486		94.59218		8.98826	94.46047		10.18	0.00	0.00	0	59,425.0
R2030	On 05/08/2021	Bond Future	7.70	Call	0.14000		0.00014		0.15000	0.00015	0.140	9.36	0.00	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	112.08000		0.11208		107.63000	0.10763	112.080	9.60	0.11	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	457.38000		0.45738		435.34000	0.43534	457.380	9.96	0.32	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	557.70000		0.55770		530.65000	0.53065	557.700	10.01	0.37	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	853.95000		0.85395		812.97000	0.81297	853.950	10.13	0.49	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	484.01000		0.48401		548.37000	0.54837	484.010	10.35	0.32	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,833.19000		2.83319		2,731.81000	2.73181	2,833.190	10.81	0.88	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	38.59000		0.03859		49.72000	0.04972	38.590	11.28	0.04	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	4.74000		0.00474		6.80000	0.00680	4.740	11.84	0.01	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	1.96000		0.00196		2.94000	0.00294	1.960	12.00	0.00	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	12.78	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.15374		95.60576		9.17805	95.47334		9.80	0.00	5,736,345.60	60	61,146.0
R2030	On 04/11/2021	Bond Future	8.27	Call	392.44000		0.39244		376.76000	0.37676	392.440	9.04	0.16	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	1,125.13000	1.12513		1,088.07000	1.08807	1,125.130	9.46	0.35	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,179.94000	2.17994		2,119.61000	2.11961	2,179.940	9.77	0.53	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	4,680.41000	4.68041		4,585.39000	4.58539	4,680.410	10.42	0.78	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	93.74000	0.09374		100.99000	0.10099	93.740	12.11	0.04	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	64.01000	0.06401		69.32000	0.06932	64.010	12.11	0.03	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.34999	92.69936		9.37536	92.56583		9.66	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	741.40000	0.74140		717.42000	0.71742	741.400	9.01	0.22	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,457.94000	1.45794		1,417.27000	1.41727	1,457.940	9.25	0.35	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	2,633.94000	2.63394		2,705.85000	2.70585	2,633.940	9.58	0.49	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	3,359.22000	3.35922		3,287.17000	3.28717	3,359.220	9.72	0.59	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,707.21000	1.70721		1,761.53000	1.76153	1,707.210	9.85	0.36	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	572.04000	0.57204		595.59000	0.59559	572.040	11.00	0.14	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.55644	93.79536		9.58297	93.66052		9.18	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	603.85000	0.60385		584.98000	0.58498	603.850	8.55	0.16	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	933.73000	0.93373		906.65000	0.90665	933.730	8.58	0.23	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,546.07000	1.54607		1,505.94000	1.50594	1,546.070	8.68	0.33	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	3,577.12000	3.57712		3,655.45000	3.65545	3,577.120	8.96	0.54	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	2,194.22000	2.19422		2,251.43000	2.25143	2,194.220	9.29	0.38	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	895.09000	0.89509		923.86000	0.92386	895.090	10.30	0.18	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			9.66642	93.69400		9.68884	93.55646		11.11	0.00	0.00	0	46,010.0	
R2032	On 04/11/2021	Bond Future			9.86242	90.55351		9.88569	90.41498		11.33	0.00	0.00	0	76,159.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	884.48000	0.88448		854.01000	0.85401	884.480	10.49	0.28	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,129.91000	2.12991		2,071.52000	2.07152	2,129.910	11.16	0.50	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	18.82000	0.01882		20.66000	0.02066	18.820	14.28	0.01	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.06223	91.59396		10.08644	91.45413		10.79	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	550.81000	0.55081		532.38000	0.53238	550.810	9.72	0.16	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	806.36000	0.80636		780.91000	0.78091	806.360	9.75	0.22	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,605.32000	1.60532		1,562.30000	1.56230	1,605.320	10.15	0.36	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	1,697.81000	1.69781		1,653.05000	1.65305	1,697.810	10.20	0.37	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,648.97000	3.64897		3,735.60000	3.73560	3,648.970	10.41	0.57	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,682.74000	2.68274		2,754.70000	2.75470	2,682.740	10.70	0.46	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	2,179.00000	2.17900		2,241.93000	2.24193	2,179.000	10.87	0.40	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,968.15000	1.96815		2,026.94000	2.02694	1,968.150	10.95	0.37	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,814.07000	1.81407		1,869.66000	1.86966	1,814.070	11.02	0.34	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,591.75000	1.59175		1,642.40000	1.64240	1,591.750	11.16	0.31	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	1,193.55000	1.19355		1,234.42000	1.23442	1,193.550	11.53	0.25	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	999.61000	0.99961		1,035.24000	1.03524	999.610	11.77	0.21	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.26810	88.53026		10.29333	88.38895		10.84	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			10.29704	93.67527		10.30938	93.59287		12.29	0.00	3,465,984.99	37	77,877.0	

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	369.87000		0.36987	370.13000	0.37013	369.870	11.92	0.24	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	214.05000		0.21405	242.81000	0.24281	214.050	13.45	0.14	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	16.30000		0.01630	20.72000	0.02072	16.300	14.74	0.01	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.49589		90.20494	10.50866	90.12207		12.64	0.00	0.00	0	32,486.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	1,376.33000		1.37633	1,357.50000	1.35750	1,376.330	12.15	0.35	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,401.10000		1.40110	1,381.98000	1.38198	1,401.100	12.17	0.35	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,692.66000		1.69266	1,670.20000	1.67020	1,692.660	12.33	0.40	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	2,198.76000		2.19876	2,247.01000	2.24701	2,198.760	12.75	0.44	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	2,943.78000		2.94378	2,908.50000	2.90850	2,943.780	12.77	0.56	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	1,181.48000		1.18148	1,214.59000	1.21459	1,181.480	13.48	0.28	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	1,012.41000		1.01241	1,042.27000	1.04227	1,012.410	13.72	0.24	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	493.12000		0.49312	511.02000	0.51102	493.120	14.74	0.13	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	12.28000		0.01228	13.19000	0.01319	12.280	16.09	0.00	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.70201		91.24099	10.71525	91.15756		12.07	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	824.77000		0.82477	812.97000	0.81297	824.770	10.96	0.21	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	1,571.36000		1.57136	1,551.25000	1.55125	1,571.360	11.39	0.33	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	1,961.45000		1.96145	1,937.54000	1.93754	1,961.450	11.59	0.38	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	2,198.78000		2.19878	2,172.67000	2.17267	2,198.780	11.69	0.41	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	3,416.42000		3.41642	3,466.18000	3.46618	3,416.420	11.98	0.50	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	2,384.87000		2.38487	2,425.11000	2.42511	2,384.870	12.34	0.39	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	2,340.69000		2.34069	2,380.45000	2.38045	2,340.690	12.36	0.38	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	1,884.75000		1.88475	1,919.25000	1.91925	1,884.750	12.67	0.32	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	1,703.43000		1.70343	1,735.61000	1.73561	1,703.430	12.84	0.29	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	1,245.85000		1.24585	1,271.62000	1.27162	1,245.850	13.36	0.23	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	1,087.96000		1.08796	1,111.27000	1.11127	1,087.960	13.60	0.20	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			10.90598		87.84158	10.91974	87.75730		12.19	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			10.53994		84.84430	10.55341	84.75451		13.53	0.00	0.00	0	112,979.0	
R2037	On 04/11/2021	Bond Future			10.73021		85.75344	10.74410	85.66332		13.24	0.00	0.00	0	47,670.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	5,660.29000		5.66029	5,600.17000	5.60017	5,660.290	14.49	0.77	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	330.17000		0.33017	344.04000	0.34404	330.170	16.11	0.09	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			10.92732		82.48367	10.94170	82.39295		13.31	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			11.13023		83.45912	11.14515	83.36758		12.82	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			10.68394		86.80619	10.69737	86.71044		14.03	0.00	0.00	0	53,674.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	2,868.68000		2.86868	2,812.25000	2.81225	2,868.680	14.77	0.81	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	5,891.36000		5.89136	5,805.57000	5.80557	5,891.360	16.40	0.97	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	19.51	0.00	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			10.87001		87.73636	10.88387	87.64019		13.74	0.00	0.00	0	32,017.0	
R2040	On 03/02/2022	Bond Future			11.06268		84.23917	11.07704	84.14231		13.84	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			11.26050		85.23542		11.27540	85.13768		13.32	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	776.00000		0.77600		764.10000	0.76410	776.000	12.37	0.16	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,049.46000		2.04946		2,022.62000	2.02262	2,049.460	12.71	0.34	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1,115.24000		1.11524		1,136.29000	1.13629	1,115.240	16.01	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			10.74707		83.44095		10.76543	83.30834		14.62	0.00	0.00	0	52,124.0
R2044	On 04/11/2021	Bond Future			10.92517		84.33499		10.94414	84.20165		14.31	0.00	0.00	0	19,239.0
R2044	On 03/02/2022	Bond Future			11.10936		80.92386		11.12904	80.78939		14.42	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.29807		81.88099		11.31852	81.74511		13.87	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			10.67137		87.02223		10.68849	86.89425		14.29	0.00	0.00	0	166,693.0
R2048	On 05/08/2021	Bond Future	10.30	Call	231.26000		0.23126		227.67000	0.22767	231.260	13.68	0.16	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,206.90000		2.20690		2,141.05000	2.14105	2,206.900	14.67	0.72	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			10.84553		83.54362		10.86327	83.41467		14.71	0.00	0.00	0	7,601.0
R2048	On 04/11/2021	Bond Future	9.60	Call	199.31000		0.19931		193.95000	0.19395	199.310	13.75	0.07	0.00	0	1,200.0
R2048	On 04/11/2021	Bond Future	10.30	Call	1,030.74000		1.03074		1,005.17000	1.00517	1,030.740	13.77	0.27	0.00	0	1,200.0
R2048	On 03/02/2022	Bond Future			11.02520		84.50320		11.04363	84.37306		14.05	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.20168		81.08731		11.22083	80.95578		14.26	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			10.25674		72.22700		10.27386	72.12736		13.63	0.00	0.00	0	26,637.0
R209	On 04/11/2021	Bond Future			10.43249		69.86121		10.45017	69.76082		13.98	0.00	0.00	0	6,851.0
R209	On 04/11/2021	Bond Future	9.50	Call	320.66000		0.32066		311.76000	0.31176	320.660	12.38	0.14	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,575.36000		3.57536		3,651.48000	3.65148	3,575.360	13.27	0.67	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,956.57000		1.95657		2,012.36000	2.01236	1,956.570	13.98	0.46	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	258.83000		0.25883		271.97000	0.27197	258.830	16.87	0.08	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.61031		70.66389		10.62860	70.56257		13.40	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.79165		68.35795		10.81060	68.25555		13.51	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			209.30964		209.30964		209.27158	209.27158			0.00	0.00	0	1,305.0
R210	On 04/11/2021	Bond Future			208.82025		208.82025		208.78274	208.78274			0.00	0.00	0	423.0
R210	On 03/02/2022	Bond Future			211.26876		211.26876		211.23149	211.23149			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			210.97904		210.97904		210.94206	210.94206			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			173.12060	173.12060		173.09637	173.09637			0.00	0.00	0	2,457.0
R212	On 04/11/2021	Bond Future			175.01812	175.01812		174.99457	174.99457			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			9.34973	88.47704		9.37206	88.35162		10.77	0.00	0.00	0	9,022.0
R213	On 04/11/2021	Bond Future			9.53957	85.89622		9.56275	85.76988		10.92	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.73641	86.88273		9.76055	86.75518		10.42	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	578.22000	0.57822	559.71000	0.55971	578.220	9.57	0.18	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	764.52000	0.76452	741.17000	0.74117	764.520	9.63	0.22	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,324.42000	1.32442	1,288.84000	1.28884	1,324.420	9.95	0.33	0.00	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,460.38000	1.46038	1,422.16000	1.42216	1,460.380	10.01	0.35	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,105.89000	3.10589	3,181.04000	3.18104	3,105.890	10.30	0.53	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,624.18000	2.62418	2,692.16000	2.69216	2,624.180	10.43	0.48	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,076.78000	2.07678	2,135.39000	2.13539	2,076.780	10.60	0.40	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,794.61000	1.79461	1,847.68000	1.84768	1,794.610	10.75	0.36	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,759.64000	1.75964	1,811.98000	1.81198	1,759.640	10.77	0.36	0.00	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,625.67000	1.62567	1,675.20000	1.67520	1,625.670	10.85	0.34	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,158.07000	1.15807	1,196.64000	1.19664	1,158.070	11.28	0.25	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,081.31000	1.08131	1,117.91000	1.11791	1,081.310	11.37	0.24	0.00	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.93263	84.37761		9.95777	84.24875		10.38	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			10.67654	68.88729		10.69366	68.78628		14.50	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future			10.85163	66.34857		10.86932	66.24682		14.94	0.00	0.00	0	1,764.0
R214	On 03/02/2022	Bond Future			11.03191	67.11065		11.05024	67.00794		14.30	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			11.20901	64.62435		11.22801	64.52051		14.48	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 :													24,925,630.59	99	1 251 550.0
Grand Total:													24,925,630.59	99	1 251 550.0