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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/09/2021

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
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap		90.70000	90.70000		90.70000	90.70000			0.00	0.00	0	51.00
AL37	On 04/11/2021	Index Future		808.45000	808.45000		809.04800	809.04800			0.00	0.00	0	0.00
AL37	On 03/02/2022	Index Future		817.61500	817.61500		818.18900	818.18900			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		827.17400	827.17400		827.76900	827.76900			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		837.03200	837.03200		837.69400	837.69400			0.00	0.00	0	0.00
AL7T	On 04/11/2021	Index Future		929.12700	929.12700		932.06200	932.06200			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		939.65900	939.65900		942.59200	942.59200			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		950.64500	950.64500		953.62900	953.62900			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		961.97500	961.97500		965.06300	965.06300			0.00	0.00	0	0.00
ALBI	On 04/11/2021	Index Future		818.24900	818.24900		820.15600	820.15600			0.00	0.00	0	119.00
ALBI	On 03/02/2022	Index Future		827.52500	827.52500		829.42200	829.42200			0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future		837.20000	837.20000		839.13400	839.13400			0.00	0.00	0	0.00

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ALBI	On 04/08/2022	Index Future	847.17800	847.17800		849.19500	849.19500			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/11/2021	Bond Future	11.18735	77.23328		11.14326	77.47024			0.00	0.00	0	350.00
ES33	On 03/02/2022	Bond Future	11.42443	78.12836		11.37905	78.36496			0.00	0.00	0	0.00
ES33	On 05/05/2022	Bond Future	11.66349	75.28385		11.61590	75.52469			0.00	0.00	0	0.00
ES33	On 04/08/2022	Bond Future	11.91354	76.16127		11.86273	76.41071			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/11/2021	Bond Future	11.67895	75.79080		11.64508	75.99914			0.00	0.00	0	4,779.00
ES42	On 03/02/2022	Bond Future	11.89451	76.66981		11.85972	76.87749			0.00	0.00	0	0.00
ES42	On 05/05/2022	Bond Future	12.11941	73.32702		12.08285	73.53854			0.00	0.00	0	0.00
ES42	On 04/08/2022	Bond Future	12.34815	74.18014		12.30899	74.39987			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/11/2021	GOVI	806.71400	806.71400		808.57900	808.57900			0.00	32,268,560.00	4	990.00
GOVI	On 03/02/2022	GOVI	815.85800	815.85800		817.71400	817.71400			0.00	0.00	0	0.00
GOVI	On 05/05/2022	GOVI	825.39700	825.39700		827.28900	827.28900			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	835.23400	835.23400		837.20800	837.20800			0.00	0.00	0	0.00
I2025	On 04/11/2021	Bond Future	155.50659	155.50659		155.30452	155.30452			0.00	0.00	0	4,840.00
I2025	On 03/02/2022	Bond Future	155.72727	155.72727		155.51687	155.51687			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future	157.58624	157.58624		157.37609	157.37609			0.00	0.00	0	0.00
I2025	On 04/08/2022	Bond Future	157.90645	157.90645		157.70538	157.70538			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 04/11/2021	Bond Future	114.70418	114.70418		114.38267	114.38267			0.00	0.00	0	2,964.00
I2029	On 03/02/2022	Bond Future	116.03352	116.03352		115.70384	115.70384			0.00	0.00	0	0.00
I2029	On 05/05/2022	Bond Future	116.22089	116.22089		115.88940	115.88940			0.00	0.00	0	0.00
I2029	On 04/08/2022	Bond Future	117.64852	117.64852		117.32140	117.32140			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/11/2021	Bond Future	108.38992	108.38992		108.27620	108.27620			0.00	0.00	0	8,979.00
I2033	On 03/02/2022	Bond Future	109.64596	109.64596		109.52677	109.52677			0.00	0.00	0	0.00

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 05/05/2022	Bond Future	109.67694	109.67694		109.55825	109.55825			0.00	0.00	0	0.00	
I2033	On 04/08/2022	Bond Future	111.02416	111.02416		110.91199	110.91199			0.00	0.00	0	0.00	
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
I2038	On 04/11/2021	Bond Future	120.66568	120.66568		120.65927	120.65927			0.00	0.00	0	5,949.00	
I2038	On 03/02/2022	Bond Future	120.28495	120.28495		120.27382	120.27382			0.00	0.00	0	0.00	
I2038	On 05/05/2022	Bond Future	121.72090	121.72090		121.71183	121.71183			0.00	0.00	0	0.00	
I2038	On 04/08/2022	Bond Future	121.39869	121.39869		121.39874	121.39874			0.00	0.00	0	0.00	
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
I2046	On 04/11/2021	Bond Future	108.53859	108.53859		108.07290	108.07290			0.00	0.00	0	17,210.00	
I2046	On 03/02/2022	Bond Future	109.79650	109.79650		109.32114	109.32114			0.00	0.00	0	0.00	
I2046	On 05/05/2022	Bond Future	109.22529	109.22529		108.74640	108.74640			0.00	0.00	0	0.00	
I2046	On 04/08/2022	Bond Future	110.56719	110.56719		110.09025	110.09025			0.00	0.00	0	0.00	
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
I2050	On 04/11/2021	Bond Future	111.41019	111.41019		111.81963	111.81963			0.00	0.00	0	8,607.00	
I2050	On 03/02/2022	Bond Future	110.72378	110.72378		111.13357	111.13357			0.00	0.00	0	0.00	
I2050	On 05/05/2022	Bond Future	112.04560	112.04560		112.46240	112.46240			0.00	0.00	0	0.00	
I2050	On 04/08/2022	Bond Future	111.40445	111.40445		111.83466	111.83466			0.00	0.00	0	0.00	
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
I GOV	On 04/11/2021	Index Future	296.95000	296.95000		296.54700	296.54700			0.00	0.00	0	475.00	
I GOV	On 03/02/2022	Index Future	300.38900	300.38900		299.97100	299.97100			0.00	0.00	0	0.00	
I GOV	On 05/05/2022	Index Future	303.97300	303.97300		303.55500	303.55500			0.00	0.00	0	0.00	
I GOV	On 04/08/2022	Index Future	307.66700	307.66700		307.26600	307.26600			0.00	0.00	0	0.00	
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.67500	96.32500		3.67500	96.32500			0.00	0.00	0	30,000.00	
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.71500	96.28500		3.71500	96.28500			0.00	0.00	0	0.00	
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.74000	96.26000		3.74000	96.26000			0.00	0.00	0	0.00	
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.83500	96.16500		3.82500	96.17500			0.00	0.00	0	0.00	
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	3.88000	96.12000		3.87000	96.13000			0.00	0.00	0	0.00	
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.04000	95.96000		4.02000	95.98000			0.00	0.00	0	0.00	
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.08000	95.92000		4.06000	95.94000			0.00	0.00	0	0.00	
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.52500	95.47500		4.50500	95.49500			0.00	0.00	0	472.00	
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.82000	95.18000		4.79000	95.21000			0.00	0.00	0	0.00	
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.15000	94.85000		5.12000	94.88000			0.00	0.00	0	68.00	
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.37500	94.62500		5.34500	94.65500			0.00	0.00	0	0.00	
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	5.66500	94.33500		5.63500	94.36500			0.00	0.00	0	0.00	
R186	On 04/11/2021	Bond Future	7.48493	116.64795		7.46555	116.73540		5.79	0.00	0.00	0	63,183.00	
R186	On 04/11/2021	Bond Future	7.77	Put	565.70000	0.56570	546.84000	0.54684	565.700	5.89	0.32	0.00	0	15,177.00
R186	On 04/11/2021	Bond Future	8.77	Put	33.83000	0.03383	33.06000	0.03306	33.830	6.55	0.03	0.00	0	15,177.00

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 03/02/2022	Bond Future			7.67428	112.68965		7.65467	112.77354		5.59	0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future			7.87687	114.00849		7.85537	114.09545		5.30	0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future	7.28	Call	930.09000	0.93009		961.02000	0.96102	930.090	5.12	0.31	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.88	Call	1,979.97000	1.97997		2,028.70000	2.02870	1,979.970	5.35	0.51	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.64	Put	925.71000	0.92571		905.73000	0.90573	925.710	5.78	0.27	0.00	0	435.00
R186	On 04/08/2022	Bond Future			8.09768	110.05093		8.07242	110.14733		5.31	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/11/2021	Bond Future			326.76243	326.76243		326.63405	326.63405			0.00	0.00	0	1,274.00
R197	On 03/02/2022	Bond Future			322.32940	322.32940		322.18699	322.18699			0.00	0.00	0	0.00
R197	On 05/05/2022	Bond Future			326.17760	326.17760		326.03928	326.03928			0.00	0.00	0	0.00
R197	On 04/08/2022	Bond Future			321.80932	321.80932		321.69385	321.69385			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/11/2021	Bond Future			241.73838	241.73838		240.31724	240.31724			0.00	0.00	0	8,324.00
R202	On 03/02/2022	Bond Future			240.17400	240.17400		238.72694	238.72694			0.00	0.00	0	0.00
R202	On 05/05/2022	Bond Future			243.04109	243.04109		241.58125	241.58125			0.00	0.00	0	0.00
R202	On 04/08/2022	Bond Future			241.57792	241.57792		240.11801	240.11801			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/11/2021	Bond Future			4.95987	104.97572		4.95362	104.98374		1.01	0.00	0.00	0	14,769.00
R2023	On 03/02/2022	Bond Future			5.06603	106.16647		5.06216	106.17048		0.95	0.00	0.00	0	0.00
R2023	On 05/05/2022	Bond Future			5.16874	103.49854		5.16126	103.50449		0.83	0.00	0.00	0	0.00
R2023	On 04/08/2022	Bond Future			5.31697	104.71601		5.29213	104.72979		0.62	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/11/2021	Bond Future			8.96375	96.64902		8.90876	96.95375		9.69	0.00	174,934,726.20	1,810	99,404.00
R2030	On 04/11/2021	Bond Future	8.27	Call	244.67000	0.24467		297.52000	0.29752	244.670	9.10	0.14	0.00	0	300.00
R2030	On 04/11/2021	Bond Future	8.75	Call	952.44000	0.95244		1,085.57000	1.08557	952.440	9.52	0.38	0.00	0	3,250.00
R2030	On 04/11/2021	Bond Future	8.77	Call	996.28000	0.99628		1,133.12000	1.13312	996.280	9.53	0.39	0.00	0	300.00
R2030	On 04/11/2021	Bond Future	9.20	Call	2,237.95000	2.23795		2,449.88000	2.44988	2,237.950	9.84	0.64	0.00	0	29.00
R2030	On 04/11/2021	Bond Future	9.35	Put	692.13000	0.69213		620.53000	0.62053	692.130	9.99	0.28	0.00	0	9,100.00
R2030	On 04/11/2021	Bond Future	9.90	Call	5,203.76000	5.20376		5,485.13000	5.48513	5,203.760	10.67	0.90	0.00	0	29.00
R2030	On 04/11/2021	Bond Future	11.26	Put	4.43000	0.00443		3.89000	0.00389	4.430	11.92	0.00	0.00	0	29.00
R2030	On 04/11/2021	Bond Future	11.44	Put	2.19000	0.00219		1.92000	0.00192	2.190	11.92	0.00	0.00	0	300.00
R2030	On 03/02/2022	Bond Future			9.15359	93.74142		9.09675	94.04579		9.49	0.00	0.00	0	0.00
R2030	On 03/02/2022	Bond Future	8.39	Call	722.27000	0.72227		801.93000	0.80193	722.270	9.08	0.23	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	1,538.95000	1.53895		1,670.63000	1.67063	1,538.950	9.40	0.40	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.35	Put	1,831.53000	1.83153		1,715.38000	1.71538	1,831.530	9.75	0.42	0.00	0	101.00

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R2030	On 03/02/2022	Bond Future	9.60	Call	3,717.32000	3.71732	3,929.95000	3.92995	3,717.320	10.01	0.67	0.00	0	1,000.00	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,108.23000	1.10823	1,031.69000	1.03169	1,108.230	10.22	0.28	0.00	0	101.00	
R2030	On 03/02/2022	Bond Future	10.85	Put	298.87000	0.29887	275.90000	0.27590	298.870	11.49	0.09	0.00	0	1,000.00	
R2030	On 05/05/2022	Bond Future			9.35284	94.83871	9.29296	95.14844		8.99	0.00	0.00	0	0.00	
R2030	On 05/05/2022	Bond Future	7.73	Call	297.90000	0.29790	332.78000	0.33278	297.900	8.40	0.10	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	8.14	Call	575.81000	0.57581	634.57000	0.63457	575.810	8.38	0.17	0.00	0	1,800.00	
R2030	On 05/05/2022	Bond Future	8.47	Call	958.20000	0.95820	1,043.35000	1.04335	958.200	8.52	0.25	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	8.81	Call	1,526.84000	1.52684	1,643.40000	1.64340	1,526.840	8.74	0.35	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,684.63000	1.68463	1,808.81000	1.80881	1,684.630	8.78	0.37	0.00	0	1,800.00	
R2030	On 05/05/2022	Bond Future	9.35	Put	2,782.25000	2.78225	2,640.17000	2.64017	2,782.250	9.05	0.49	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,615.67000	1.61567	1,523.11000	1.52311	1,615.670	9.53	0.32	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,285.70000	1.28570	1,209.63000	1.20963	1,285.700	9.78	0.27	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	11.04	Put	600.70000	0.60070	562.77000	0.56277	600.700	10.69	0.14	0.00	0	1,800.00	
R2030	On 04/08/2022	Bond Future			9.56779	91.92985	9.50352	92.25040		8.97	0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 04/11/2021	Bond Future			9.64185	91.88099	9.59228	92.18294		11.25	0.00	459,404.95	5	126,478.00	
R2032	On 04/11/2021	Bond Future	9.33	Call	849.35000	0.84935	965.28000	0.96528	849.350	11.07	0.33	0.00	0	700.00	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,318.03000	2.31803	2,521.33000	2.52133	2,318.030	11.65	0.61	0.00	0	700.00	
R2032	On 04/11/2021	Bond Future	12.81	Put	0.17000	0.00017	0.16000	0.00016	0.170	14.02	0.00	0.00	0	700.00	
R2032	On 03/02/2022	Bond Future			9.83455	92.92351	9.78350	93.22527		10.71	0.00	0.00	0	0.00	
R2032	On 03/02/2022	Bond Future	8.91	Call	544.03000	0.54403	605.33000	0.60533	544.030	9.76	0.18	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	9.14	Call	885.38000	0.88538	971.42000	0.97142	885.380	10.06	0.25	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	9.57	Call	1,808.77000	1.80877	1,944.95000	1.94495	1,808.770	10.55	0.41	0.00	0	1,050.00	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,834.40000	1.83440	1,971.75000	1.97175	1,834.400	10.56	0.42	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	9.62	Call	1,938.74000	1.93874	2,080.74000	2.08074	1,938.740	10.60	0.43	0.00	0	210.00	
R2032	On 03/02/2022	Bond Future	9.67	Put	3,051.37000	3.05137	2,897.39000	2.89739	3,051.370	10.64	0.55	0.00	0	1,050.00	
R2032	On 03/02/2022	Bond Future	9.81	Put	2,623.18000	2.62318	2,485.10000	2.48510	2,623.180	10.76	0.50	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	10.14	Put	1,809.13000	1.80913	1,705.66000	1.70566	1,809.130	11.09	0.38	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	10.35	Put	1,424.77000	1.42477	1,340.18000	1.34018	1,424.770	11.37	0.31	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,271.40000	1.27140	1,194.82000	1.19482	1,271.400	11.52	0.29	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,159.99000	1.15999	1,089.38000	1.08938	1,159.990	11.63	0.27	0.00	0	210.00	
R2032	On 03/02/2022	Bond Future	10.65	Put	1,010.22000	1.01022	947.83000	0.94783	1,010.220	11.81	0.24	0.00	0	1,050.00	
R2032	On 03/02/2022	Bond Future	10.66	Put	998.53000	0.99853	936.80000	0.93680	998.530	11.82	0.23	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	10.95	Put	712.71000	0.71271	667.41000	0.66741	712.710	12.24	0.18	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	11.13	Put	577.44000	0.57744	540.26000	0.54026	577.440	12.49	0.15	0.00	0	210.00	
R2032	On 05/05/2022	Bond Future			10.03249	89.86468	9.97896	90.17163		10.68	0.00	0.00	0	0.00	
R2032	On 05/05/2022	Bond Future	9.58	Call	1,909.24000	1.90924	2,034.58000	2.03458	1,909.240	10.34	0.38	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.18	Call	3,566.06000	3.56606	3,746.73000	3.74673	3,566.060	10.82	0.56	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	11.18	Put	1,120.00000	1.12000	1,060.86000	1.06086	1,120.000	11.99	0.21	0.00	0	780.00	
R2032	On 04/08/2022	Bond Future			10.23899	90.89847	10.18190	91.21595		10.27	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	

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 04/11/2021	Bond Future			10.22798	91.96962		10.18361	92.26673		12.49	0.00	0.00	0	79,848.00
R2035	On 04/11/2021	Bond Future	10.11	Call	1,484.78000	1.48478	1,635.78000	1.63578	1,484.780	12.63	0.44	0.00	0	350.00	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,515.42000	1.51542	1,668.18000	1.66818	1,515.420	12.64	0.45	0.00	0	400.00	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,874.88000	1.87488	2,046.56000	2.04656	1,874.880	12.78	0.51	0.00	0	782.00	
R2035	On 04/11/2021	Bond Future	10.26	Call	1,981.08000	1.98108	2,157.78000	2.15778	1,981.080	12.82	0.53	0.00	0	150.00	
R2035	On 04/11/2021	Bond Future	10.60	Put	960.54000	0.96054	889.10000	0.88910	960.540	13.45	0.30	0.00	0	350.00	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,490.80000	3.49080	3,718.83000	3.71883	3,490.800	13.49	0.71	0.00	0	400.00	
R2035	On 04/11/2021	Bond Future	11.08	Put	374.58000	0.37458	345.09000	0.34509	374.580	14.36	0.14	0.00	0	782.00	
R2035	On 04/11/2021	Bond Future	11.20	Put	289.63000	0.28963	266.62000	0.26662	289.630	14.54	0.11	0.00	0	350.00	
R2035	On 04/11/2021	Bond Future	11.75	Put	84.27000	0.08427	77.57000	0.07757	84.270	15.37	0.04	0.00	0	782.00	
R2035	On 04/11/2021	Bond Future	13.82	Put	0.05000	0.00005	0.05000	0.00005	0.050	15.74	0.00	0.00	0	400.00	
R2035	On 03/02/2022	Bond Future			10.42504	93.01283	10.37940	93.30973		11.94	0.00	0.00	0	0.00	
R2035	On 03/02/2022	Bond Future	9.70	Call	969.66000	0.96966	1,053.54000	1.05354	969.660	11.31	0.25	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	9.92	Call	1,430.24000	1.43024	1,538.75000	1.53875	1,430.240	11.59	0.33	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.10	Call	1,882.45000	1.88245	2,011.46000	2.01146	1,882.450	11.79	0.40	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	10.26	Call	2,341.22000	2.34122	2,488.27000	2.48827	2,341.220	11.95	0.46	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.35	Call	2,623.45000	2.62345	2,780.44000	2.78044	2,623.450	12.04	0.49	0.00	0	1,600.00	
R2035	On 03/02/2022	Bond Future	10.61	Put	2,351.21000	2.35121	2,238.48000	2.23848	2,351.210	12.34	0.42	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.65	Put	2,251.33000	2.25133	2,142.51000	2.14251	2,251.330	12.40	0.41	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	11.03	Put	1,489.89000	1.48989	1,413.56000	1.41356	1,489.890	13.00	0.29	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	11.05	Put	1,457.69000	1.45769	1,382.83000	1.38283	1,457.690	13.04	0.29	0.00	0	1,600.00	
R2035	On 03/02/2022	Bond Future	11.11	Put	1,365.25000	1.36525	1,294.66000	1.29466	1,365.250	13.14	0.27	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	11.28	Put	1,133.11000	1.13311	1,073.54000	1.07354	1,133.110	13.42	0.23	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	11.39	Put	1,003.73000	1.00373	950.47000	0.95047	1,003.730	13.60	0.21	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	11.73	Put	690.48000	0.69048	653.08000	0.65308	690.480	14.16	0.15	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	11.88	Put	585.95000	0.58595	554.03000	0.55403	585.950	14.40	0.13	0.00	0	1,800.00	
R2035	On 05/05/2022	Bond Future			10.61950	89.62352	10.57176	89.92558		11.99	0.00	0.00	0	0.00	
R2035	On 04/08/2022	Bond Future			10.82424	90.65192	10.77343	90.96429		11.55	0.00	0.00	0	0.00	
R2035	On 04/08/2022	Bond Future	9.84	Call	1,493.23000	1.49323	1,585.14000	1.58514	1,493.230	10.85	0.27	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	10.64	Put	4,570.90000	4.57090	4,415.22000	4.41522	4,570.900	11.48	0.52	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	11.13	Put	3,182.71000	3.18271	3,063.80000	3.06380	3,182.710	11.86	0.41	0.00	0	100.00	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2037	On 04/11/2021	Bond Future			10.44231	87.65444	10.41328	87.84968		13.10	0.00	0.00	0	121,572.00	
R2037	On 04/11/2021	Bond Future	11.49	Call	6,869.87000	6.86987	7,054.68000	7.05468	6,869.870	15.40	0.91	0.00	0	600.00	
R2037	On 04/11/2021	Bond Future	12.30	Put	38.63000	0.03863	37.37000	0.03737	38.630	16.65	0.02	0.00	0	600.00	
R2037	On 03/02/2022	Bond Future			10.62977	84.39461	10.60012	84.58862		13.15	0.00	0.00	0	0.00	
R2037	On 05/05/2022	Bond Future			10.82239	85.38263	10.79132	85.58051		12.63	0.00	0.00	0	0.00	
R2037	On 04/08/2022	Bond Future			11.02692	82.10836	10.99354	82.31497		12.82	0.00	0.00	0	0.00	
R2037	On 04/08/2022	Bond Future	10.10	Call	1,597.95000	1.59795	1,663.06000	1.66306	1,597.950	12.05	0.29	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	10.90	Put	4,399.21000	4.39921	4,301.28000	4.30128	4,399.210	12.74	0.51	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.42	Put	2,980.24000	2.98024	2,907.72000	2.90772	2,980.240	13.21	0.38	0.00	0	50.00	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	

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 06/10/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 04/11/2021	Bond Future	10.57418	89.83056		10.53486	90.11498		13.64	0.00	0.00	0	81,998.00	
R2040	On 03/02/2022	Bond Future	10.75679	86.34509		10.71642	86.62921		13.72	0.00	0.00	0	0.00	
R2040	On 05/05/2022	Bond Future	10.94388	87.35607		10.90168	87.64516		13.16	0.00	0.00	0	0.00	
R2040	On 05/05/2022	Bond Future	9.82	Call	870.26000	0.87026	932.21000	0.93221	870.260	12.12	0.19	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	2,562.63000	2.56263	2,690.47000	2.69047	2,562.630	13.00	0.41	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	632.94000	0.63294	606.92000	0.60692	632.940	16.37	0.11	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future	11.14227	83.85374		11.09735	84.15278		13.37	0.00	0.00	0	0.00	
R2040	On 31/01/2040	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2044	On 04/11/2021	Bond Future	10.62358	86.50454		10.59445	86.71915		14.30	0.00	0.00	0	60,612.00	
R2044	On 03/02/2022	Bond Future	10.79741	83.10644		10.76759	83.32021		14.38	0.00	0.00	0	0.00	
R2044	On 05/05/2022	Bond Future	10.97511	84.07949		10.94390	84.29731		13.80	0.00	0.00	0	0.00	
R2044	On 04/08/2022	Bond Future	11.16318	80.66469		11.12977	80.89132		14.02	0.00	0.00	0	0.00	
R2044	On 31/01/2044	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 04/11/2021	Bond Future	10.55040	85.74205		10.52122	85.96500		14.74	0.00	0.00	0	167,943.00	
R2048	On 04/11/2021	Bond Future	10.20	Call	903.25000	0.90325	986.88000	0.98688	903.250	14.30	0.30	0.00	0	1,050.00
R2048	On 04/11/2021	Bond Future	10.80	Call	3,123.60000	3.12360	3,287.13000	3.28713	3,123.600	15.26	0.65	0.00	0	1,050.00
R2048	On 03/02/2022	Bond Future	10.71978	86.71460		10.68988	86.93677		14.09	0.00	0.00	0	0.00	
R2048	On 03/02/2022	Bond Future	9.80	Call	672.70000	0.67270	719.59000	0.71959	672.700	13.15	0.18	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.50	Call	2,383.42000	2.38342	2,491.52000	2.49152	2,383.420	14.09	0.43	0.00	0	1,300.00
R2048	On 05/05/2022	Bond Future	10.88560	83.31471		10.85432	83.54107		14.23	0.00	0.00	0	0.00	
R2048	On 04/08/2022	Bond Future	11.05888	84.26974		11.02546	84.50501		13.73	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R209	On 04/11/2021	Bond Future	10.19824	71.21098		10.15382	71.47113		13.83	0.00	333,979,496.20	4,690	36,361.00	
R209	On 04/11/2021	Bond Future	9.50	Call	252.35000	0.25235	297.80000	0.29780	252.350	13.02	0.14	0.00	0	6,000.00
R209	On 04/11/2021	Bond Future	10.00	Put	2,233.28000	2.23328	2,092.23000	2.09223	2,233.280	13.83	0.61	0.00	0	3,100.00
R209	On 04/11/2021	Bond Future	10.25	Put	1,456.02000	1.45602	1,353.61000	1.35361	1,456.020	14.18	0.46	0.00	0	9,250.00
R209	On 04/11/2021	Bond Future	10.50	Put	919.21000	0.91921	849.78000	0.84978	919.210	14.68	0.33	0.00	0	150.00
R209	On 04/11/2021	Bond Future	12.00	Put	34.20000	0.03420	31.46000	0.03146	34.200	17.51	0.02	0.00	0	9,000.00
R209	On 03/02/2022	Bond Future	10.36932	72.01895		10.32378	72.27926		13.26	0.00	0.00	0	0.00	
R209	On 05/05/2022	Bond Future	10.54328	69.72061		10.49584	69.98527		13.31	0.00	0.00	0	0.00	
R209	On 04/08/2022	Bond Future	10.72266	70.52087		10.67250	70.79397		12.87	0.00	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution	6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R209/R204	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R209/R208	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 04/11/2021	Bond Future	212.19588	212.19588		211.93844	211.93844			0.00	0.00	0	1,486.00
R210	On 03/02/2022	Bond Future	214.65525	214.65525		214.38641	214.38641			0.00	0.00	0	0.00
R210	On 05/05/2022	Bond Future	214.36466	214.36466		214.09663	214.09663			0.00	0.00	0	0.00
R210	On 04/08/2022	Bond Future	216.99800	216.99800		216.74240	216.74240			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/11/2021	Bond Future	174.97173	174.97173		174.97968	174.97968			0.00	0.00	0	1,025.00
R212	On 31/01/2022	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/11/2021	Bond Future	9.31846	87.11379		9.26877	87.39052		10.76	0.00	0.00	0	10,562.00
R213	On 03/02/2022	Bond Future	9.50803	88.10193		9.45683	88.37839		10.21	0.00	0.00	0	0.00
R213	On 03/02/2022	Bond Future	8.63	Call	543.47000	0.54347	603.49000	0.60349	543.470	9.40	0.19	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	770.33000	0.77033	846.98000	0.84698	770.330	9.58	0.25	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	1,408.96000	1.40896	1,522.88000	1.52288	1,408.960	9.93	0.38	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	1,564.39000	1.56439	1,685.92000	1.68592	1,564.390	9.99	0.40	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	2,113.54000	2.11354	1,996.59000	1.99659	2,113.540	10.27	0.46	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	1,711.57000	1.71157	1,612.13000	1.61213	1,711.570	10.42	0.40	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	1,286.97000	1.28697	1,208.31000	1.20831	1,286.970	10.68	0.32	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	1,077.90000	1.07790	1,010.46000	1.01046	1,077.900	10.88	0.28	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	1,052.64000	1.05264	986.60000	0.98660	1,052.640	10.91	0.27	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	956.54000	0.95654	895.85000	0.89585	956.540	11.01	0.25	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	626.31000	0.62631	585.01000	0.58501	626.310	11.47	0.17	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	575.05000	0.57505	536.89000	0.53689	575.050	11.57	0.16	0	220.00
R213	On 05/05/2022	Bond Future	9.69640	85.60110		9.64271	85.88239		10.15	0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future	9.89599	86.58732		9.83867	86.87840		9.72	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/11/2021	Bond Future	10.57702	67.96066		10.54278	68.16605		14.88	0.00	0.00	0	17,810.00
R214	On 03/02/2022	Bond Future	10.74859	68.73156		10.71353	68.93659		14.26	0.00	0.00	0	0.00
R214	On 05/05/2022	Bond Future	10.91665	66.25643		10.88011	66.46504		14.36	0.00	0.00	0	0.00
R214	On 04/08/2022	Bond Future	11.09204	67.01571		11.05323	67.23180		13.88	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>541,642,187.35</b>	<b>6,509</b>	<b>1 100 266.00</b>
<b>Grand Total:</b>											<b>541,642,187.35</b>	<b>6,509</b>	<b>1 100 266.00</b>