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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/08/2021

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 04/11/2021	Index Future		806.43700	806.43700		805.06000	805.06000			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		815.69100	815.69100		814.30100	814.30100			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		825.31700	825.31700		823.91200	823.91200			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		835.26600	835.26600		833.84500	833.84500			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		924.23600	924.23600		921.46000	921.46000			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		934.84100	934.84100		932.03600	932.03600			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		945.87400	945.87400		943.03700	943.03700			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		957.27500	957.27500		954.40600	954.40600			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		812.61500	812.61500		809.56700	809.56700			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future		821.94000	821.94000		818.85900	818.85900			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future		831.64000	831.64000		828.52400	828.52400			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 04/08/2022	Index Future	841.66500	841.66500	838.51200	838.51200					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 04/11/2021	Bond Future	11.30424	76.61002	11.36919	76.26676					0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.54433	77.50817	11.61202	77.16118					0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.78687	74.66446	11.85744	74.31341					0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	12.04024	75.54435	12.11390	75.18899					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 04/11/2021	Bond Future	11.82800	74.88515	11.90331	74.43441					0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	12.04820	75.76376	12.12672	75.30795					0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.27852	72.41819	12.36053	71.95710					0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.51247	73.27016	12.59813	72.80340					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 04/11/2021	GOVI	802.55700	802.55700	799.60300	799.60300					0.00	0.00	0	984.0
GOVI	On 03/02/2022	GOVI	811.76600	811.76600	808.78100	808.78100					0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	821.34600	821.34600	818.32700	818.32700					0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	831.24700	831.24700	828.19200	828.19200					0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	154.93965	154.93965	154.94441	154.94441					0.00	0.00	0	4,840.0
I2025	On 03/02/2022	Bond Future	155.18899	155.18899	155.19485	155.19485					0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.05786	157.05786	157.06408	157.06408					0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	157.40599	157.40599	157.41258	157.41258					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 04/11/2021	Bond Future	113.55605	113.55605	113.71606	113.71606					0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future	114.88700	114.88700	115.04931	115.04931					0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.08304	115.08304	115.24873	115.24873					0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	116.51208	116.51208	116.67994	116.67994					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
I2033	On 04/11/2021	Bond Future	107.00613	107.00613	107.11236	107.11236					0.00	0.00	0	8,979.0
I2033	On 03/02/2022	Bond Future	108.26018	108.26018	108.36806	108.36806					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 05/05/2022	Bond Future	108.29753	108.29753		108.40785	108.40785			0.00	0.00	0	0.0
I2033		On 04/08/2022	Bond Future	109.64228	109.64228		109.75407	109.75407			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 04/11/2021	Bond Future	119.76862	119.76862		119.84440	119.84440			0.00	0.00	0	7,634.0
I2038		On 03/02/2022	Bond Future	119.40987	119.40987		119.48755	119.48755			0.00	0.00	0	0.0
I2038		On 05/05/2022	Bond Future	120.84801	120.84801		120.92689	120.92689			0.00	0.00	0	0.0
I2038		On 04/08/2022	Bond Future	120.54655	120.54655		120.62661	120.62661			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 04/11/2021	Bond Future	106.42487	106.42487		106.87479	106.87479			0.00	0.00	0	18,100.0
I2046		On 03/02/2022	Bond Future	107.67239	107.67239		108.12794	108.12794			0.00	0.00	0	0.0
I2046		On 05/05/2022	Bond Future	107.10333	107.10333		107.56655	107.56655			0.00	0.00	0	0.0
I2046		On 04/08/2022	Bond Future	108.43352	108.43352		108.90259	108.90259			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 04/11/2021	Bond Future	109.66046	109.66046		110.57907	110.57907			0.00	0.00	0	10,845.0
I2050		On 03/02/2022	Bond Future	108.98693	108.98693		109.91662	109.91662			0.00	0.00	0	0.0
I2050		On 05/05/2022	Bond Future	110.29959	110.29959		111.24076	111.24076			0.00	0.00	0	0.0
I2050		On 04/08/2022	Bond Future	109.66723	109.66723		110.62056	110.62056			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 04/11/2021	Index Future	293.93300	293.93300		294.43600	294.43600			0.00	0.00	0	475.0
IGOV		On 03/02/2022	Index Future	297.37800	297.37800		297.88800	297.88800			0.00	0.00	0	0.0
IGOV		On 05/05/2022	Index Future	300.95800	300.95800		301.47500	301.47500			0.00	0.00	0	0.0
IGOV		On 04/08/2022	Index Future	304.65600	304.65600		305.17900	305.17900			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future	3.67500	96.32500		3.67500	96.32500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.67500	96.32500		3.68500	96.31500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 20/10/2021	Jibar Tradeable Future	3.80000	96.20000		3.82000	96.18000			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/11/2021	Jibar Tradeable Future	3.83000	96.17000		3.87000	96.13000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	4.00500	95.99500		4.02500	95.97500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/01/2022	Jibar Tradeable Future	4.06000	95.94000		4.08000	95.92000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	4.30000	95.70000		4.32000	95.68000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.73000	95.27000		4.73500	95.26500			0.00	0.00	0	471.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	4.97000	95.03000		4.98000	95.02000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future	5.26500	94.73500		5.28000	94.72000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future	5.46500	94.53500		5.48500	94.51500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future	5.65000	94.35000		5.67000	94.33000			0.00	0.00	0	0.0
R186		On 04/11/2021	Bond Future	7.54218	116.39011		7.58664	116.19039		5.82	0.00	232,780.22	2	73,131.0
R186	7.77	Put	On 04/11/2021	Bond Future	838.92000	0.83892	922.74000	0.92274	838.920	5.83	0.37	0.00	0	15,177.0
R186	8.77	Put	On 04/11/2021	Bond Future	91.73000	0.09173	107.04000	0.10704	91.730	6.40	0.06	0.00	0	15,177.0

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 03/02/2022	Bond Future			7.73179		112.44409		7.77913	112.24247		5.82	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			7.93538		113.77227		7.98599	113.56845		5.30	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future	7.28	Call	889.51000		0.88951		833.28000	0.83328	889.510	4.97	0.30	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.88	Call	1,923.18000		1.92318		1,828.45000	1.82845	1,923.180	5.25	0.49	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.64	Put	1,032.76000		1.03276		1,097.49000	1.09749	1,032.760	5.62	0.29	0.00	0	435.0
R186	On 04/08/2022	Bond Future			8.15650		109.82685		8.21081	109.62047		5.49	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 04/11/2021	Bond Future			325.62722		325.62722		325.64549	325.64549			0.00	0.00	0	1,274.0
R197	On 03/02/2022	Bond Future			321.30072		321.30072		321.31997	321.31997			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			325.17063		325.17063		325.19069	325.19069			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			320.89697		320.89697		320.92085	320.92085			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 04/11/2021	Bond Future			237.80522		237.80522		237.80149	237.80149			0.00	0.00	0	9,579.0
R202	On 03/02/2022	Bond Future			236.26704		236.26704		236.26395	236.26395			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			239.11250		239.11250		239.10983	239.10983			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			237.66683		237.66683		237.66613	237.66613			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 04/11/2021	Bond Future			5.13273		104.75427		5.09860	104.79794		1.02	0.00	0.00	0	13,736.0
R2023	On 03/02/2022	Bond Future			5.26891		105.95649		5.22582	106.00104		0.90	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.42210		103.29727		5.36504	103.34254		0.78	0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			5.66255		104.52457		5.57868	104.57096		0.61	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 04/11/2021	Bond Future			9.04162		96.21963		9.08014	96.00815		9.74	0.00	0.00	0	97,324.0
R2030	On 04/11/2021	Bond Future	8.27	Call	322.44000		0.32244		296.73000	0.29673	322.440	8.94	0.15	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	1,035.01000		1.03501		969.81000	0.96981	1,035.010	9.35	0.36	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,077.49000		1.07749		1,010.31000	1.01031	1,077.490	9.37	0.37	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	2,234.94000		2.23494		2,123.38000	2.12338	2,234.940	9.71	0.59	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.35	Put	1,066.96000		1.06696		1,151.89000	1.15189	1,066.960	9.82	0.35	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	4,973.86000		4.97386		4,803.99000	4.80399	4,973.860	10.41	0.84	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	28.70000		0.02870		33.24000	0.03324	28.700	12.08	0.01	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	17.44000		0.01744		20.40000	0.02040	17.440	12.08	0.01	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.23271		93.31983		9.27298	93.10618		9.72	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	770.49000		0.77049		727.20000	0.72720	770.490	9.14	0.23	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	1,565.33000		1.56533		1,491.84000	1.49184	1,565.330	9.47	0.38	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	2,208.05000		2.20805		2,312.22000	2.31222	2,208.050	9.78	0.45	0.00	0	101.0

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R2030	On 03/02/2022	Bond Future	9.60	Call	3,614.50000		3.61450	3,487.81000	3.48781	3,614.500		9.97	0.63	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,389.46000		1.38946	1,465.06000	1.46506	1,389.460		10.14	0.32	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	432.24000		0.43224	461.98000	0.46198	432.240		11.41	0.12	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.43374		94.42234	9.47589	94.20635			8.92	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	7.73	Call	297.42000		0.29742	279.01000	0.27901	297.420		8.28	0.10	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	566.94000		0.56694	535.07000	0.53507	566.940		8.28	0.17	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	899.42000		0.89942	852.90000	0.85290	899.420		8.28	0.24	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	1,437.23000		1.43723	1,371.38000	1.37138	1,437.230		8.49	0.33	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	1,588.95000		1.58895	1,518.24000	1.51824	1,588.950		8.55	0.36	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,060.66000		3.06066	3,177.26000	3.17726	3,060.660		8.83	0.51	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,801.84000		1.80184	1,883.06000	1.88306	1,801.840		9.23	0.35	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,447.22000		1.44722	1,515.92000	1.51592	1,447.220		9.47	0.29	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	699.44000		0.69944	737.26000	0.73726	699.440		10.38	0.15	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.65017		91.52106	9.69441	91.30248			9.25	0.00	0.00	0	0.0
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			9.73244		91.33262	9.79175	90.97599			11.33	0.00	1,461,321.92	16	122,970.0
R2032	On 04/11/2021	Bond Future	9.33	Call	916.49000		0.91649	819.79000	0.81979	916.490		10.80	0.31	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,283.71000		2.28371	2,101.70000	2.10170	2,283.710		11.42	0.56	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	3.36000		0.00336	4.34000	0.00434	3.360		14.30	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			9.92686		92.38127	9.98863	92.02086			10.91	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	575.74000		0.57574	519.27000	0.51927	575.740		9.80	0.18	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	885.06000		0.88506	806.02000	0.80602	885.060		9.98	0.24	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	1,798.79000		1.79879	1,667.57000	1.66757	1,798.790		10.52	0.39	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	1,899.63000		1.89963	1,763.47000	1.76347	1,899.630		10.56	0.41	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	3,102.26000		3.10226	3,303.02000	3.30302	3,102.260		10.75	0.53	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	2,212.47000		2.21247	2,373.55000	2.37355	2,212.470		11.03	0.41	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	1,770.47000		1.77047	1,908.12000	1.90812	1,770.470		11.24	0.35	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	1,592.10000		1.59210	1,719.36000	1.71936	1,592.100		11.35	0.32	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	1,463.05000		1.46305	1,582.43000	1.58243	1,463.050		11.45	0.30	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	1,278.06000		1.27806	1,385.50000	1.38550	1,278.060		11.64	0.27	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	943.76000		0.94376	1,028.00000	1.02800	943.760		12.05	0.21	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	782.18000		0.78218	854.32000	0.85432	782.180		12.31	0.18	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.12704		89.32594	10.19144	88.96149			10.66	0.00	0.00	0	0.0
R2032	On 05/05/2022	Bond Future	9.58	Call	1,780.24000		1.78024	1,658.29000	1.65829	1,780.240		10.08	0.36	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	3,367.32000		3.36732	3,182.45000	3.18245	3,367.320		10.61	0.53	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	11.18	Put	1,294.70000		1.29470	1,388.68000	1.38868	1,294.700		11.64	0.24	0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.33546		90.36542	10.40268	89.99653			10.57	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 04/11/2021	Bond Future			10.31848		91.36791	10.38289	90.94316			12.58	0.00	0.00	0	81,384.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,485.70000		1.48570	1,331.32000	1.33132	1,485.700		12.05	0.41	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,514.78000		1.51478	1,358.32000	1.35832	1,514.780		12.07	0.41	0.00	0	400.0

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 04/11/2021	Bond Future	10.23	Call	1,854.07000	1.85407		1,674.63000	1.67463	1,854.070	12.25	0.47	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	1,389.44000	1.38944		1,560.08000	1.56008	1,389.440	12.70	0.36	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,308.93000	3.30893		3,051.06000	3.05106	3,308.930	12.73	0.65	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	632.72000	0.63272		727.73000	0.72773	632.720	13.49	0.19	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	519.66000	0.51966		600.80000	0.60080	519.660	13.73	0.16	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	205.12000	0.20512		242.59000	0.24259	205.120	14.75	0.07	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	1.49000	0.00149		1.99000	0.00199	1.490	16.02	0.00	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.51736	92.41656		10.58438	91.98727		12.16	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	916.31000	0.91631		825.85000	0.82585	916.310	10.92	0.23	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	1,778.10000	1.77810		1,631.65000	1.63165	1,778.100	11.42	0.37	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	2,225.52000	2.22552		2,055.20000	2.05520	2,225.520	11.64	0.43	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	2,495.26000	2.49526		2,311.60000	2.31160	2,495.260	11.75	0.46	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	2,651.30000	2.65130		2,853.47000	2.85347	2,651.300	12.06	0.44	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	1,765.75000	1.76575		1,917.73000	1.91773	1,765.750	12.44	0.32	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	1,729.11000	1.72911		1,878.71000	1.87871	1,729.110	12.47	0.32	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	1,355.88000	1.35588		1,479.95000	1.47995	1,355.880	12.79	0.26	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	1,210.68000	1.21068		1,323.96000	1.32396	1,210.680	12.97	0.24	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	854.01000	0.85401		938.96000	0.93896	854.010	13.52	0.18	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	734.03000	0.73403		808.74000	0.80874	734.030	13.77	0.15	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			10.71398	89.03007		10.78369	88.59586		11.97	0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future			10.92069	90.06336		10.99332	89.62390		11.87	0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	1,517.87000	1.51787		1,408.23000	1.40823	1,517.870	11.09	0.27	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	5,082.27000	5.08227		5,330.35000	5.33035	5,082.270	11.62	0.54	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	3,612.37000	3.61237		3,810.49000	3.81049	3,612.370	11.96	0.43	0.00	0	100.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			10.57667	86.75934		10.63571	86.37042		13.16	0.00	0.00	0	126,581.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	6,221.26000	6.22126		5,903.91000	5.90391	6,221.260	14.48	0.85	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	126.53000	0.12653		149.36000	0.14936	126.530	16.05	0.05	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			10.76769	83.50074		10.82904	83.10765		13.38	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			10.96433	84.48743		11.02810	84.08988		12.57	0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future			11.17291	81.21374		11.23934	80.81145		13.15	0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	1,529.42000	1.52942		1,428.08000	1.42808	1,529.420	12.29	0.27	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	5,057.36000	5.05736		5,282.98000	5.28298	5,057.360	12.88	0.54	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	3,509.97000	3.50997		3,687.14000	3.68714	3,509.970	13.29	0.42	0.00	0	50.0	
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 04/11/2021	Bond Future			10.69706	88.95098		10.77676	88.38789		13.69	0.00	0.00	0	88,052.0	
R2040	On 03/02/2022	Bond Future			10.88285	85.46727		10.96569	84.89805		13.96	0.00	0.00	0	0.0	
R2040	On 05/05/2022	Bond Future			11.07357	86.47722		11.15970	85.90143		13.09	0.00	0.00	0	0.0	
R2040	On 05/05/2022	Bond Future	9.82	Call	780.25000	0.78025		689.04000	0.68904	780.250	11.89	0.17	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	10.57	Call	2,215.43000	2.21543		2,013.77000	2.01377	2,215.430	12.36	0.37	0.00	0	1,200.0	

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	13.04	Put	785.82000		0.78582		866.56000	0.86656	785.820	15.92	0.13	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.27558		82.97604		11.36532	82.39333		13.71	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			10.76506		85.47501		10.84468	84.90481		14.29	0.00	0.00	0	61,849.0
R2044	On 03/02/2022	Bond Future			10.94288		82.07655		11.02564	81.50011		14.57	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.12503		83.04648		11.21108	82.46336		13.66	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.31766		79.63046		11.40732	79.04034		14.31	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 04/11/2021	Bond Future			10.68094		84.75712		10.75024	84.24238		14.69	0.00	0.00	0	167,643.0
R2048	On 04/11/2021	Bond Future	10.20	Call	879.28000		0.87928		759.75000	0.75975	879.280	13.81	0.27	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	2,834.83000		2.83483		2,562.89000	2.56289	2,834.830	14.77	0.57	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.85400		85.72988		10.92606	85.20961		14.20	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	615.81000		0.61581		541.93000	0.54193	615.810	12.90	0.16	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	2,103.06000		2.10306		1,914.73000	1.91473	2,103.060	13.58	0.39	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			11.02381		82.32748		11.09870	81.80122		14.04	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.20109		83.28188		11.27905	82.74930		13.93	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 04/11/2021	Bond Future			10.29895		70.62615		10.36291	70.25829		13.92	0.00	0.00	0	37,402.0
R209	On 04/11/2021	Bond Future	9.50	Call	266.36000		0.26636		225.75000	0.22575	266.360	12.15	0.13	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,798.34000		2.79834		3,049.39000	3.04939	2,798.340	13.12	0.64	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,337.31000		1.33731		1,497.23000	1.49723	1,337.310	13.92	0.39	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	101.53000		0.10153		121.80000	0.12180	101.530	16.84	0.04	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.47199		71.43705		10.53824	71.06521		13.50	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.64833		69.13959		10.71701	68.76344		13.27	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.82986		69.94232		10.90110	69.56164		13.21	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 04/11/2021	Bond Future			210.26976		210.26976		210.27269	210.27269			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			212.73435		212.73435		212.73806	212.73806			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			212.46779		212.46779		212.47486	212.47486			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			215.10628		215.10628		215.11363	215.11363			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
R212	On 04/11/2021	Bond Future			174.99361		174.99361		175.00605	175.00605			0.00	0.00	0	1,025.0

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 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future		9.40164	86.65312		9.46085	86.32714		10.88	0.00	12,738,008.64	147	9,684.0
R213	On 03/02/2022	Bond Future		9.59264	87.64760		9.65435	87.31820		10.47	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	597.80000	0.59780	541.07000	0.54107	597.800	9.55	0.19	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	799.84000	0.79984	728.27000	0.72827	799.840	9.60	0.24	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,418.14000	1.41814	1,309.46000	1.30946	1,418.140	9.96	0.36	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,568.52000	1.56852	1,451.97000	1.45197	1,568.520	10.03	0.38	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,532.43000	2.53243	2,704.45000	2.70445	2,532.430	10.35	0.49	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,096.44000	2.09644	2,248.53000	2.24853	2,096.440	10.48	0.43	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,611.91000	1.61191	1,738.80000	1.73880	1,611.910	10.66	0.35	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,368.12000	1.36812	1,480.60000	1.48060	1,368.120	10.82	0.31	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,338.25000	1.33825	1,448.89000	1.44889	1,338.250	10.84	0.31	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,224.33000	1.22433	1,327.80000	1.32780	1,224.330	10.92	0.29	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	838.14000	0.83814	914.71000	0.91471	838.140	11.38	0.21	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	776.51000	0.77651	848.46000	0.84846	776.510	11.47	0.19	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.78285	85.15069	9.84718	84.81753		10.09	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			9.98398	86.14299	10.05117	85.80573		10.03	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 04/11/2021	Bond Future		10.71303	67.15449		10.78735	66.72040		14.92	0.00	0.00	0	18,091.0
R214	On 03/02/2022	Bond Future		10.88814	67.92525		10.96524	67.48640		14.46	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future		11.06005	65.44778		11.13998	65.00386		14.27	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future		11.23924	66.20634		11.32222	65.75710		14.18	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 :												14,432,110.78	165	1 119 666.0
Grand Total:												14,432,110.78	165	1 119 666.0